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1986 Statistical Yearbook
Volume Two

Agricultural, Interest Rate & Equity Products
Futures and Options on Futures

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CHICAGO MERCANTILE EXCHANGE CONTRACT SPECIFICATIONS

	LIVE CATTLE FUTURES	LIVE CATTLE OPTIONS	FEEDER CATTLE FUTURES	LIVE HOG FUTURES	LIVE HOG OPTIONS
First Day Trading	Nov. 30, 1964	Oct. 30, 1984	Nov. 30, 1971	Feb. 28, 1966	Feb. 1, 1985
Contract Size	40,000 lbs.	One futures contract	44,000 lbs.	30,000 lbs.	One futures contract
Trading Hours – Normal (central) – Last Day	9:05am to 1:00pm 9:05am to Noon	9:05am to 1:00pm 9:05am to 1:00pm	9:05am to 1:00pm 9:05am to Noon	9:10am to 1:00pm 9:10am to Noon	9:10am to 1:00pm 9:10am to 1:00pm
Ticker Symbol	LC	Calls – CK Puts – PK	FC	LH	Calls – CH Puts – PH
Daily Price Limit	1½¢/lb. (150 pts) $600	None	1½¢/lb. (150 pts) $600	1½¢/lb. (150 pts) $450	None
Minimum Price Fluctuation	2½¢/100 lbs. $4/pt-$10	2½¢/100 lbs. $4/pt-$10	2½¢/100 lbs. $4.40/pt-$11	2½¢/100 lbs. $3/pt-$7.50	2½¢/100 lbs. $3/pt-$7.50
Cabinet Transaction Value	----	0.000025	----	----	0.000033
Contract Months	Feb, Apr, Jne, Aug, Oct, Dec	Feb, Apr, Jne, Aug, Oct, Dec	Jan, Mar, Apr, May, Aug, Sep, Oct, Nov	Feb, Apr, Jne, Jly, Aug, Oct, Dec	Feb, Apr, Jne, Jly, Aug, Oct, Dec
Last Trading Day	20th calendar day	Fri. at least 3 bus. days prior to 1st bus. day of contract month	Last Thurs. of of contract month	20th calendar day	Fri. at least 3 bus. days prior to 1st bus. day of contract month
First Delivery Day	1st bus. day	----	Cash settlement	1st bus. day	----

CHICAGO MERCANTILE EXCHANGE CONTRACT SPECIFICATIONS (Contd.)

	PORK BELLY FUTURES	PORK BELLY OPTIONS	RANDOM LENGTH LUMBER FUTURES	90-DAY U.S. T-BILL FUTURES	90-DAY U.S. T-BILL OPTIONS
First Day Trading	Sep. 18, 1961	Oct. 3, 1986	Oct. 1, 1969	Jan. 6, 1976	Apr. 10, 1986
Contract Size	40,000 lbs.	One futures contract	130,000 bd.ft.	$1,000,000	One futures contract
Trading Hours – Normal (central) – Last Day	9:10am-1:00pm 9:10am-Noon	9:10am-1:00pm 9:10am-1:00pm	9:00am-1:05pm 9:00am-12:05pm	7:20am-2:00pm 7:20am-10:00am	7:20am-2:00pm 7:20am-2:00pm
Ticker Symbol	PB	Calls – KP Puts – JP	LB	TB	Calls – CQ Puts – PQ
Daily Price Limit	2¢/lb. (200 pts) $800	None	$5/mb' (500 pts) $650 Spot Mth-None	None	None
Minimum Price Fluctuation	2½¢/100 lbs. $4/pt-$10	2½¢/100 lbs. $4/pt-$10	10¢/thous. bd. ft. $1.30/pt-$13	.01 (1 basis pt) $25/pt-$25	.01 (1 basis pt) $25/pt-$25
Cabinet Transaction Values	----	0.000025	----	----	0.0004
Contract Months	Feb, Mar, May, Jly, Aug	Feb, Mar, May, Jly, Aug	Jan, Mar, May, Jly, Sep, Nov	Mar, Jne, Sep, Dec	Mar, Jne, Sep, Dec
Last Trading Day	9us. day prior to last 5 bus. days	Last Fri. that is more than 3 bus days prior to the 1st bus. day of delivery month	Bus. day prior to 16th calendar day	Bus. day prior to issue date	Fri. at least 6 bus. days prior to 1st bus. day of contract month
First Delivery Day	1st bus. day	----	Any bus. day after close	Issue date of 13-wk bill coinciding with last 13 wks. of yr. bill	----

	3-MONTH DOMESTIC CD FUTURES	3-MONTH EURODOLLAR FUTURES	3-MONTH EURODOLLAR OPTIONS	STANDARD & POOR'S 100 FUTURES	STANDARD & POOR'S OTC 250 FUTURES
First Day Trading	Jly. 29, 1981	Dec. 9, 1981	Mar. 20, 1985	Jly. 13, 1983	Oct. 25, 1985
Contract Size	$1,000,000	$1,000,000	One futures contract	$500 x S&P 100	$500 x S&P OTC 250
Trading Hours – Normal (central) – Last Day	7:20am-2:00pm 7:20am-11:00am	7:20am-2:00pm 7:20am-9:30am	7:20am-2:00pm 7:20am-9:30am	8:30am-3:15pm 8:30am-3:15pm	8:30am-3:15pm 8:30am-3:15pm
Ticker Symbol	DC	ED	Calls – CE Puts – PE	SX	OT
Daily Price Limit	None	None	None	None	None
Minimum Price Fluctuation	.01 (1 basis pt) $25/pt-$25	.01 (1 basis pt) $25/pt-$25	.01 (1 basis pt) $25/pt-$25	.05 (5 pts) $5/pt-$25	.05 (5 pts) $5/pt-$25
Cabinet Transaction Value	----	----	0.004	----	----
Contract Months	Mar, Jne, Sep, Dec	Mar, Jne, Sep, Dec	Mar, Jne, Sep, Dec	Jan, Feb, Mar, Apr, May, Jne, Jly, Aug, Sep, Oct, Nov, Dec	Mar, Jne, Sep, Dec
Last Trading Day	Bus. day prior to last bus. day of contract month	2nd London bus. day before 3rd Wednesday	2nd London bus. day before 3rd Wednesday	3rd Fri. of contract month	3rd Fri. of contract month
First Delivery Day	1st bus. day beginning with 15th calendar day	Cash settlement (cash settlement)	----	Cash settlement	Cash settlement

	STANDARD & POOR'S 500 FUTURES	STANDARD & POOR'S 500 FUTURES
First Day Trading	Apr. 21, 1982	Jan. 28, 1983
Contract Size	$500 x S&P 500	One futures contract
Trading Hours – Normal (central) – Last Day	8:30am-3:15pm 8:30am-3:15pm	8:30am-3:15pm 8:30am-3:15pm
Ticker Symbol	SP	Calls – CS Puts – PS
Daily Price Limit	None	None
Minimum Price Fluctuation	.05 (5 pts) $5/pt-$25	.05 (5 pts) $5/pt-$25
Cabinet Transaction Value	----	0.002
Contract Months	Mar, Jne, Sep, Dec	Mar, Jne, Sep, Dec
Last Trading Day	3rd Fri. of contract month	3rd Fri. of contract month
First Delivery Day	Cash settlement	----

1986 CHICAGO MERCANTILE EXCHANGE VOLUME

	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec	Annual
EXCHANGE	5,551,970	5,693,243	5,522,932	6,261,037	6,005,975	5,726,773	5,833,033	5,478,026	6,795,393	5,629,146	5,322,358	4,955,638	68,775,524
Futures	4,981,895	4,999,680	4,936,461	5,489,721	5,167,937	5,151,469	5,101,833	4,552,292	5,932,030	4,795,341	4,403,957	4,318,555	59,831,171
Options	570,075	693,563	586,471	771,316	838,038	575,304	731,200	925,734	863,363	833,805	918,401	637,083	8,944,353
CME (Meat Complex)	776,420	606,090	635,441	769,031	730,509	671,993	830,385	651,157	702,901	676,567	571,173	517,515	8,139,182
IMM	2,687,603	2,784,654	2,540,827	2,806,986	2,781,737	2,729,304	2,609,347	2,382,066	3,244,876	2,625,228	2,266,585	2,216,189	31,675,402
IOM	2,087,947	2,302,499	2,346,664	2,685,020	2,493,729	2,325,476	2,393,301	2,444,803	2,847,616	2,327,351	2,484,600	2,221,934	28,960,940
AGRICULTURAL PRODUCTS													
Cattle	492,649	381,015	408,170	462,082	424,185	374,462	448,699	372,982	387,085	376,861	289,372	272,976	4,690,538
Cattle Options	61,894	57,388	45,181	72,512	66,944	62,551	69,396	47,828	51,140	64,022	64,747	54,496	718,099
Calls	28,406	29,857	25,048	39,894	37,524	36,143	36,262	26,464	28,844	35,880	34,771	30,558	389,651
Puts	33,488	27,531	20,133	32,618	29,420	26,408	33,134	21,364	22,296	28,142	29,976	23,938	328,448
Feeder Cattle	35,456	34,784	37,781	56,726	41,955	36,388	47,366	30,373	27,849	28,593	18,996	15,174	411,441
Hogs	156,282	108,523	113,660	153,581	157,411	160,812	224,339	168,835	196,497	183,401	171,026	142,497	1,936,864
Hog Options	4,518	3,051	5,757	5,666	7,652	11,764	9,873	7,058	13,505	13,554	10,858	12,260	105,516
Calls	2,276	1,444	2,430	2,199	3,420	5,317	3,983	2,531	6,376	7,703	6,335	7,420	51,404
Puts	2,242	1,607	3,327	3,467	4,232	6,447	5,890	4,527	7,129	5,851	4,523	4,840	54,082
Lumber	29,570	34,647	61,718	64,176	44,778	49,929	35,203	42,212	44,961	35,847	28,912	30,577	502,530
Pork Bellies	92,033	81,768	75,830	96,642	106,958	100,331	109,981	78,967	91,470	87,712	91,779	86,868	1,100,339
Pork Belly Options	...	...	...	...	...	...	...	...	...	556	539	886	1,981
Calls	...	...	...	...	...	...	...	...	...	392	330	679	1,401
Puts	...	...	...	...	...	...	...	...	...	164	209	207	580
CURRENCY PRODUCTS													
British Pound	296,157	293,231	303,515	242,773	189,297	180,266	276,146	186,877	260,666	177,196	149,201	146,005	2,701,330
British Pound Options	39,367	48,406	22,399	21,845	23,251	27,137	57,970	40,755	90,251	52,536	40,473	32,201	496,591
Calls	15,787	20,688	11,386	11,200	14,062	20,375	42,329	17,827	76,987	33,517	25,667	17,126	306,951
Puts	23,580	27,718	11,013	10,645	9,189	6,762	15,641	22,928	13,264	19,019	14,806	15,075	139,640
Canadian Dollar	95,058	99,514	80,256	73,782	66,497	57,895	43,509	45,224	47,675	30,288	37,119	57,254	734,071
Canadian Dollar Options	...	...	...	...	...	1,823	3,628	5,123	2,837	7,526	3,961	1,567	26,465
Calls	...	...	...	...	...	1,114	2,869	3,018	1,705	4,330	2,112	841	15,989
Puts	...	...	...	...	...	709	759	2,105	1,132	3,196	1,849	726	10,476
Deutschemark	631,480	613,473	667,041	604,095	549,642	542,330	532,560	430,720	588,723	497,959	460,069	454,053	6,582,145
Duetschemark Options	182,988	249,471	186,666	232,323	224,648	140,474	160,741	172,170	139,898	187,843	194,219	134,138	2,205,579
Calls	96,690	134,479	110,489	142,759	125,929	78,562	88,867	89,422	76,613	101,081	103,910	79,629	1,228,430
Puts	86,298	114,992	76,177	89,564	98,719	61,912	71,874	82,748	63,285	86,762	90,309	54,509	977,149
European Currency Unit	7,790	1,574	302	83	2,391	11,719	10,128	5,270	1,459	866	1,233	1,011	43,826
French Franc	223	164	292	747	75	80	204	472	187	1	19	221	2,685
Japanese Yen	216,146	316,929	301,239	323,693	426,682	361,985	425,199	340,812	392,131	340,641	284,177	240,143	3,969,777
Japanese Yen Options	...	...	18,793	30,348	170,500	53,739	83,483	122,074	105,568	125,039	114,123	40,919	864,586
Calls	...	...	12,098	21,292	88,515	32,999	51,170	60,769	56,526	56,964	56,113	19,860	456,306
Puts	...	...	6,695	9,056	81,985	20,740	32,313	61,305	49,042	68,075	58,010	21,059	408,280
Swiss Franc	376,200	418,460	410,370	414,840	394,704	404,014	448,528	389,722	504,458	417,385	392,198	427,551	4,998,430
Swiss Franc Options	36,819	77,976	49,769	65,803	67,192	44,910	55,809	125,253	82,830	71,151	82,623	57,762	817,897
Calls	19,587	49,122	30,095	39,350	35,989	28,278	28,200	62,426	54,850	39,186	48,590	31,015	466,688
Puts	17,232	28,854	19,674	26,453	31,203	16,632	27,609	62,827	27,980	31,965	34,033	26,747	351,209
INTEREST RATE PRODUCTS													
Domestic CD	1,038	790	427	452	165	76	22	40	28	2	20	2	3,062
Eurodollar	888,489	825,087	627,895	933,739	982,612	1,018,074	755,291	847,224	1,288,729	1,046,694	836,280	774,800	10,824,914
Eurodollar Options	129,576	122,616	119,738	204,695	134,647	104,291	119,304	195,043	172,362	181,119	138,685	135,350	1,757,426
Calls	71,648	79,471	82,241	140,543	76,051	67,672	68,844	110,273	90,461	89,455	75,071	55,311	1,007,041
Puts	57,928	43,145	37,497	64,152	58,596	36,619	50,460	84,770	81,901	91,664	63,614	80,039	750,385
90-Day Treasury Bill	175,022	215,432	149,490	212,782	169,672	152,865	117,760	135,705	160,820	114,196	106,269	105,149	1,815,162
Treasury Bill Options	...	...	...	29,500	8,073	5,976	4,425	4,498	1,512	5,824	1,810	2,150	63,768
Calls	...	..	...	24,572	4,964	4,517	4,039	3,315	1,283	4,401	832	1,737	49,660
Puts	...	...	...	4,928	3,109	1,459	386	1,183	229	1,423	978	413	14,108
EQUITY PRODUCTS													
S & P 500	1,486,489	1,573,003	1,696,912	1,847,177	1,610,105	1,699,301	1,626,896	1,476,857	1,939,285	1,457,688	1,537,286	1,554,274	19,505,273
S & P 500 Options	114,913	134,655	138,168	108,624	135,131	122,639	166,571	205,932	203,460	124,635	266,363	165,354	1,886,445
Calls	65,922	83,504	81,565	62,500	81,245	70,470	82,558	104,286	112,619	63,408	148,801	83,930	1,040,808
Puts	48,991	51,151	56,603	46,124	53,886	52,169	84,013	101,646	90,841	61,227	117,562	81,424	845,637
S & P 100	0	0	440	1,800	636	636	2	0	0	0	0	0	3,514
S & P 250 OTC	1,813	1,286	1,123	551	172	306	0	0	7	11	1	0	5,270
PRODUCT TOTALS—													
Futures & Options Combined:													
Agricultural	872,402	701,176	748,097	911,385	849,883	796,237	944,857	748,255	812,507	790,546	676,229	615,734	9,467,308
Currencies	1,882,228	2,119,198	2,040,642	2,010,332	2,114,879	1,826,372	2,097,905	1,864,472	2,216,683	1,908,431	1,759,415	1,602,825	23,443,382
Equity	1,603,215	1,708,944	1,836,643	1,958,152	1,746,044	1,822,882	1,793,469	1,682,789	2,142,752	1,582,334	1,803,650	1,719,628	21,400,502
Interest Rates	1,194,125	1,163,925	897,550	1,381,168	1,295,169	1,281,282	996,802	1,182,510	1,623,451	1,347,835	1,083,064	1,017,451	14,464,332
Futures:													
Agricultural	805,990	640,737	697,159	833,207	775,287	721,922	865,588	693,369	747,862	712,414	600,085	548,092	8,641,712
Currencies	1,623,054	1,743,345	1,763,015	1,660,013	1,629,288	1,558,289	1,736,274	1,399,097	1,795,299	1,464,336	1,324,016	1,336,238	19,032,264
Equity	1,488,302	1,574,289	1,698,475	1,849,528	1,610,913	1,700,243	1,626,898	1,476,857	1,939,292	1,457,699	1,537,287	1,554,274	19,514,057
Interest Rates	1,064,549	1,041,309	777,812	1,146,973	1,152,449	1,171,015	873,073	982,969	1,449,577	1,160,892	942,569	879,951	12,643,138
Options On Futures:													
Agricultural	66,412	60,439	50,938	78,178	74,596	74,315	79,269	54,886	64,645	78,132	76,144	67,642	825,596
Currencies	259,174	375,853	277,627	350,319	485,591	268,083	361,631	465,375	421,384	444,095	435,399	266,587	4,411,118
Equity	114,913	134,655	138,168	108,624	135,131	122,639	166,571	205,932	203,460	124,635	266,363	165,354	1,886,445
Interest Rates	129,576	122,616	119,738	234,195	142,720	110,267	123,729	199,541	173,874	186,943	140,495	137,500	1,821,194
SINGAPORE INTERNATIONAL MONETARY EXCHANGE													
SIMEX Total	72,589	54,646	51,232	69,697	62,721	56,243	73,223	74,736	116,767	111,988	78,389	53,325	875,556
British Pound	...	...	...	...	...	...	6,373	2,642	3,186	2,219	2,468	1,090	17,978
Deutschemark	22,548	16,799	20,819	24,159	16,399	15,205	16,009	15,980	20,058	18,397	18,640	8,749	213,762
Japanese Yen	11,944	15,233	9,051	9,724	12,781	8,280	13,220	8,455	7,351	7,110	5,662	2,528	111,339
Eurodollar	36,906	21,937	21,054	35,199	33,408	32,698	37,594	47,546	70,306	53,700	38,615	30,884	459,847
Gold Bullion	1,191	677	308	615	133	60	27	113	102	69	455	0	3,750
Nikkei	...	...	...	...	...	...	...	...	15,754	7,353	4,217	6,259	33,583
T-Bond	...	...	...	...	...	...	...	...	...	23,140	8,332	3,815	35,287

1986 CHICAGO MERCANTILE EXCHANGE DAILY AVERAGE VOLUME

	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec	Annual
EXCHANGE	252,363	299,645	276,147	284,593	285,999	272,704	265,138	260,859	323,590	244,745	280,124	225,256	271,840
Futures	226,450	263,141	246,823	249,533	246,092	245,308	231,902	216,776	282,478	208,493	231,787	196,298	236,487
Options	25,913	36,504	29,324	35,060	39,907	27,396	33,237	44,083	41,113	36,252	48,337	28,958	35,353
CME (Meat Complex)	35,292	31,900	31,772	34,956	34,786	32,000	37,745	31,008	33,471	29,116	30,062	23,523	32,171
IMM	122,164	146,561	127,042	127,590	132,464	129,967	118,607	113,432	154,518	114,140	119,294	100,736	125,199
IOM	94,907	121,185	117,334	122,046	118,749	110,737	108,787	116,420	135,601	101,189	130,768	100,997	114,470
AGRICULTURAL PRODUCTS													
Cattle	22,394	20,054	20,409	21,004	20,199	17,832	20,396	17,761	18,433	16,385	15,230	12,408	18,540
Cattle Options	2,814	3,021	2,259	3,296	3,188	2,979	3,155	2,278	2,435	2,784	3,408	2,477	2,838
Calls	1,292	1,572	1,253	1,813	1,787	1,721	1,649	1,261	1,374	1,560	1,830	1,389	1,540
Puts	1,523	1,449	1,007	1,483	1,401	1,258	1,506	1,018	1,062	1,224	1,578	1,088	1,298
Feeder Cattle	1,612	1,831	1,889	2,578	1,998	1,733	2,153	1,447	1,326	1,243	1,000	690	1,626
Hogs	7,104	5,712	5,683	6,981	7,496	7,658	10,198	8,040	9,357	7,974	9,001	6,477	7,656
Hog Options	206	161	228	258	364	561	449	336	643	589	571	557	417
Calls	104	76	122	100	163	254	181	121	304	335	333	337	203
Puts	102	85	167	158	202	307	268	216	339	254	238	220	214
Lumber	1,344	1,824	3,086	2,917	2,132	2,378	1,601	2,010	2,141	1,559	1,522	1,390	1,936
Pork Bellies	4,184	4,304	3,792	4,393	5,093	4,778	5,000	3,761	4,356	3,814	4,830	3,949	4,349
Pork Belly Options	...	...	...	...	...	...	...	...	...	26	28	40	32
Calls	...	...	...	...	...	...	...	...	...	19	17	31	23
Puts	...	...	...	...	...	...	...	...	...	8	11	9	9
CURRENCY PRODUCTS													
British Pound	13,462	15,434	15,176	11,035	9,014	8,584	12,552	8,899	12,413	7,704	7,853	6,637	10,677
British Pound Options	1,790	2,548	1,120	993	1,107	1,293	2,635	1,941	4,298	2,284	2,130	1,464	1,963
Calls	718	1,089	570	509	670	971	1,924	849	3,666	1,457	1,351	778	1,213
Puts	1,072	1,459	551	484	438	322	711	1,092	632	827	779	685	750
Canadian Dollar	4,321	5,238	4,013	3,354	3,167	2,757	1,978	2,154	2,270	1,317	1,954	2,602	2,901
Canadian Dollar Options	...	...	...	...	...	203	165	244	135	327	208	71	193
Calls	...	...	...	...	...	124	131	144	81	188	111	38	117
Puts	...	...	...	...	...	79	35	101	54	139	97	33	76
Deutschemark	28,704	32,288	33,352	27,459	26,173	25,826	24,208	20,511	28,034	21,650	24,214	21,093	26,016
Duetschemark Options	8,318	13,130	9,334	10,560	10,698	6,690	7,307	8,199	6,662	8,167	10,222	6,097	8,718
Calls	4,395	7,078	5,525	6,489	5,997	3,741	4,040	4,259	3,648	4,395	5,469	3,620	4,855
Puts	3,923	6,053	3,809	4,071	4,701	2,949	3,267	3,941	3,014	3,772	4,753	2,478	3,862
European Currency Unit	600	83	16	4	114	558	461	251	69	38	65	46	180
French Franc	11	9	15	34	4	4	10	23	9	0	1	10	11
Japanese Yen	9,825	16,681	15,062	14,713	20,318	17,238	19,328	16,230	18,673	14,810	14,957	10,916	15,691
Japanese Yen Options	...	...	1,044	1,379	8,119	2,559	3,795	5,813	5,027	5,436	6,006	1,860	4,117
Calls	...	...	673	968	4,215	1,572	2,326	2,894	2,692	2,477	2,953	903	2,173
Puts	...	...	372	412	3,904	988	1,469	2,920	2,335	2,960	3,053	957	1,944
Swiss Franc	17,100	22,025	20,519	18,856	18,795	19,239	20,388	18,559	24,022	18,147	20,642	19,434	19,757
Swiss Franc Options	1,674	4,104	2,489	2,991	3,200	2,139	2,537	5,965	3,944	3,094	4,349	2,626	3,233
Calls	891	2,586	1,505	1,789	1,714	1,347	1,282	2,973	2,612	1,704	2,557	1,410	1,845
Puts	784	1,519	984	1,202	1,486	792	1,255	2,992	1,332	1,390	1,791	1,216	1,388
INTEREST RATE PRODUCTS													
Domestic CD	48	42	22	21	8	4	1	2	1	0	1	0	12
Eurodollar	40,386	43,426	31,395	42,443	46,791	48,480	34,332	40,344	61,368	45,508	44,015	35,218	42,786
Eurodollar Options	5,890	6,454	5,987	9,304	6,412	4,967	5,423	9,288	8,208	7,875	7,299	6,152	6,946
Calls	3,257	4,183	4,112	6,388	3,621	3,223	3,130	5,251	4,308	3,889	3,951	2,514	3,980
Puts	2,633	2,271	1,875	2,916	2,790	1,744	2,294	4,037	3,900	3,985	3,348	3,638	2,966
90-Day Treasury Bill	7,956	11,339	7,475	9,672	8,080	7,280	5,353	6,463	7,658	4,965	5,593	4,780	7,175
Treasury Bill Options	...	...	...	1,967	384	285	202	215	72	253	95	98	345
Calls	...	...	...	1,639	236	215	184	158	61	191	44	79	268
Puts	...	...	...	329	148	70	18	57	11	62	51	19	76
EQUITY PRODUCTS													
S & P 500	67,568	82,790	84,846	83,963	76,672	80,919	73,950	70,327	92,347	63,378	80,910	70,649	77,096
S & P 500 Options	5,224	7,088	6,909	4,937	6,435	5,840	7,572	9,807	9,689	5,419	14,019	7,516	7,456
Calls	2,997	4,395	4,079	2,841	3,869	3,356	3,518	4,966	5,363	2,757	7,832	3,815	4,114
Puts	2,227	2,693	2,831	2,097	2,566	2,485	3,819	4,841	4,326	2,662	6,187	3,701	3,342
S & P 100	0	0	22	82	30	31	0	0	0	0	0	0	14
S & P 250 OTC	83	68	57	25	8	15	0	0	0	0	0	0	21
PRODUCT TOTALS—													
Futures & Options Combined:													
Agricultural	39,655	36,904	37,405	41,427	40,471	37,916	42,948	35,632	38,691	34,372	35,591	27,988	37,420
Currencies	85,556	111,537	102,033	91,379	100,709	86,970	95,360	88,785	105,556	82,975	92,601	72,856	92,662
Equity	72,874	89,945	91,833	89,007	83,150	86,804	81,522	80,133	102,036	68,797	94,929	78,165	84,587
Interest Rates	54,279	61,260	44,878	62,781	61,675	61,014	45,310	56,310	77,307	58,602	57,003	46,248	57,171
Futures:													
Agricultural	36,636	33,723	34,858	37,873	36,918	34,378	39,345	33,018	35,612	30,975	31,583	24,913	34,157
Currencies	73,776	91,755	88,151	75,456	77,585	74,205	78,922	66,624	85,490	63,667	69,685	60,738	75,226
Equity	67,650	82,858	84,924	84,070	76,710	80,964	73,950	70,327	102,036	63,378	80,910	70,649	77,131
Interest Rates	48,389	54,806	38,891	52,136	54,879	55,763	39,686	46,808	69,027	50,474	49,609	39,998	49,973
Options On Futures:													
Agricultural	3,019	3,181	2,547	3,554	3,552	3,539	3,604	2,614	3,078	3,397	4,008	3,075	3,263
Currencies	11,781	19,782	13,882	15,924	23,123	12,766	16,438	22,161	20,066	19,308	22,916	12,118	17,435
Equity	5,224	7,088	6,909	4,938	6,435	5,840	7,572	9,807	9,689	5,419	14,019	7,516	7,456
Interest Rates	5,890	6,454	5,987	10,646	6,796	5,251	5,624	9,502	8,280	8,128	7,394	6,250	7,198
SINGAPORE INTERNATIONAL MONETARY EXCHANGE													
SIMEX Total	3,300	3,036	2,562	3,168	3,136	2,812	3,188	3,559	5,306	4,869	3,919	2,424	3,461
British Pound	...	...	...	...	...	...	281	126	145	96	123	50	137
Deutschemark	1,025	960	1,041	1,098	820	761	696	761	912	800	932	398	845
Japanese Yen	543	820	453	442	639	414	575	403	334	309	283	115	440
Eurodollar	1,678	1,219	1,053	1,600	1,670	1,635	1,635	2,264	3,196	2,335	1,931	1,404	1,818
Gold Bullion	55	38	16	28	7	2	1	6	5	3	23	0	15
Nikkei	...	...	...	...	...	...	...	...	788	320	211	285	395
T-Bond	...	...	...	...	...	...	...	...	...	1,286	417	173	588

1986 CHICAGO MERCANTILE EXCHANGE MONTH-END OPEN INTEREST

	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
EXCHANGE	820,344	1,012,538	824,751	1,022,336	1,119,624	852,520	1,083,184	1,277,328	1,032,378	1,210,968	1,342,394	917,365
Futures	525,035	594,911	520,284	571,353	594,952	534,480	624,585	670,851	642,404	686,443	721,543	582,185
Options	295,309	417,627	304,467	450,983	524,972	318,040	458,599	606,477	389,974	524,525	620,851	335,180
CME (Meat Complex)	94,446	96,774	88,661	91,141	101,020	107,287	120,815	116,204	110,354	103,824	116,174	100,142
IMM	360,549	404,346	343,469	397,242	387,467	338,156	386,616	441,175	401,955	438,681	455,372	380,766
IOM	365,349	511,418	392,621	533,953	631,137	407,077	575,753	719,949	520,069	668,463	770,848	436,457
AGRICULTURAL PRODUCTS												
Cattle	53,559	55,203	52,551	52,245	55,736	58,420	66,835	64,662	60,580	57,668	64,658	56,421
Cattle Options	25,821	32,009	19,171	36,463	22,727	35,731	29,923	40,495	28,527	44,145	40,090	50,049
Calls	12,969	16,969	10,632	20,963	12,334	18,286	13,630	18,705	13,769	21,889	17,693	22,031
Puts	12,852	15,040	8,539	15,500	10,393	17,445	16,293	21,790	14,758	22,256	22,397	28,018
Feeder Cattle	10,941	12,106	11,842	10,872	9,257	11,151	12,709	11,201	9,380	9,277	9,083	9,044
Hogs	22,125	21,639	17,123	19,037	25,497	26,878	32,704	32,643	32,479	27,447	30,980	23,620
Hog Options	1,935	2,904	2,823	4,638	4,445	6,503	5,208	7,879	6,387	9,296	6,217	10,467
Calls	1,095	1,422	802	1,474	1,643	2,075	1,261	2,154	2,571	4,406	2,650	5,542
Puts	840	1,482	2,021	3,164	2,802	4,428	3,947	5,725	3,816	4,890	3,567	4,925
Lumber	5,783	6,936	9,571	9,471	6,342	5,519	5,039	6,356	4,784	5,673	5,646	5,844
Pork Bellies	7,821	7,826	7,145	8,987	10,530	10,838	8,567	7,698	7,915	9,432	11,453	11,057
Pork Belly Options	...	...	...	...	...	...	...	...	...	416	622	835
Calls	...	...	...	...	...	...	...	...	...	281	369	497
Puts	...	...	...	...	...	...	...	...	...	135	253	338
CURRENCY PRODUCTS												
British Pound	38,235	40,880	28,187	39,520	30,584	24,702	26,211	27,788	37,506	36,992	34,127	23,145
British Pound Options	32,479	35,637	19,652	26,204	31,013	24,833	40,062	49,236	37,513	45,028	53,212	28,617
Calls	14,711	14,227	9,994	12,967	15,624	18,016	25,485	29,156	26,487	29,382	35,155	14,439
Puts	17,768	21,410	9,658	13,237	15,389	6,817	14,577	20,080	11,026	15,646	18,057	14,178
Canadian Dollar	18,922	15,075	9,748	13,670	14,977	9,400	13,759	17,501	9,358	12,377	14,648	14,937
Canadian Dollar Options	...	...	...	...	...	1,564	3,349	4,999	4,144	6,488	8,011	4,700
Calls	...	...	...	...	...	958	2,417	2,942	2,138	3,376	4,047	2,145
Puts	...	...	...	...	...	606	932	2,057	2,006	3,112	3,964	2,555
Deutschemark	56,622	70,411	53,054	58,819	58,485	38,698	50,631	57,849	45,708	47,807	58,346	44,292
Duetschemark Options	99,195	158,130	112,937	136,136	144,719	76,728	101,066	115,951	75,796	102,263	128,931	64,883
Calls	43,394	69,214	66,599	77,089	75,399	43,748	47,912	44,455	39,048	54,298	62,978	37,435
Puts	55,801	88,916	46,338	59,047	69,320	32,980	53,154	71,496	36,748	47,965	65,953	27,448
European Currency Unit	1,438	1,185	66	40	126	721	647	383	462	1,227	611	11
French Franc	88	135	155	223	234	34	150	283	190	182	171	92
Japanese Yen	31,732	33,792	31,305	38,348	38,363	37,443	47,528	49,571	30,463	43,062	41,052	23,172
Japanese Yen Options	...	...	9,261	16,826	49,709	31,211	52,762	86,400	50,699	75,813	89,103	35,009
Calls	...	...	6,570	11,612	23,263	20,049	26,922	36,555	25,114	39,553	46,817	18,736
Puts	...	...	2,691	5,214	26,446	11,162	23,840	49,845	25,585	36,260	42,286	16,273
Swiss Franc	29,412	39,151	28,521	34,855	30,766	32,254	35,466	44,717	26,619	32,621	34,495	23,138
Swiss Franc Options	22,087	48,901	34,849	43,426	46,035	30,530	43,160	79,359	40,826	48,706	55,815	26,335
Calls	10,615	27,261	23,915	26,542	24,850	16,625	20,046	39,640	18,978	24,262	27,270	12,852
Puts	11,472	21,640	10,934	16,884	21,185	13,905	23,114	39,719	21,848	24,444	28,545	13,483
INTEREST RATE PRODUCTS												
Domestic CD	892	869	537	162	161	35	34	28	24	22	22	20
Eurodollar	145,278	155,284	142,707	164,042	173,888	155,916	171,476	203,503	216,633	227,364	234,299	214,401
Eurodollar Options	60,689	77,325	65,430	112,469	135,375	79,805	107,088	149,336	112,776	137,257	159,648	92,108
Calls	26,213	37,538	33,563	66,987	80,932	50,441	57,972	56,982	40,377	52,201	66,692	34,427
Puts	34,476	39,787	31,867	45,482	54,443	29,364	49,116	92,354	72,399	85,056	92,956	57,681
90-Day Treasury Bill	37,930	47,564	49,189	47,563	39,882	38,953	40,714	39,552	34,992	37,027	37,601	37,558
Treasury Bill Options	...	...	...	15,144	8,112	10,745	11,863	1,622	2,026	3,388	1,348	2,783
Calls	...	...	...	13,525	6,860	9,199	10,118	1,135	1,494	2,087	323	1,573
Puts	...	...	...	1,619	1,252	1,546	1,745	487	532	1,301	1,025	1,210
EQUITY PRODUCTS												
S & P 500	63,660	86,224	78,431	73,268	99,371	83,100	112,015	107,016	125,304	138,262	144,347	95,433
S & P 500 Options	53,103	62,721	40,344	59,677	82,837	20,390	64,118	71,200	31,280	51,725	77,854	19,394
Calls	25,471	26,125	24,396	34,382	49,069	10,087	34,092	36,138	17,085	24,681	33,618	7,888
Puts	27,632	36,596	15,948	25,295	33,768	10,303	30,026	35,062	14,195	27,044	44,236	11,506
S & P 100	0	0	0	100	318	318	0	0	0	0	0	0
S & P 250 OTC	597	631	152	131	134	100	100	100	7	3	4	0
PRODUCT TOTALS—												
Futures & Options Combined:												
Agricultural	127,985	138,623	120,226	141,713	134,534	155,040	160,985	170,934	150,052	163,354	168,749	167,337
Currencies	330,210	443,297	327,735	408,067	445,012	308,118	414,791	534,037	359,284	452,566	518,522	288,331
Equity	117,360	149,576	118,927	133,176	182,660	103,906	175,233	178,316	156,591	189,990	222,205	114,827
Interest Rates	244,789	281,042	257,863	339,380	357,418	285,454	331,175	394,041	366,451	405,058	432,918	346,870
Futures:												
Agricultural	100,229	103,710	98,232	100,612	107,362	112,806	125,854	122,560	115,138	109,497	121,820	105,986
Currencies	176,449	200,623	151,036	185,475	173,536	143,252	174,392	198,092	150,306	174,268	183,450	128,787
Equity	64,257	86,855	78,583	73,499	99,823	83,518	112,115	107,116	125,311	136,265	144,351	95,433
Interest Rates	184,100	203,717	192,433	211,767	213,931	194,904	212,224	243,083	251,649	264,413	271,922	251,979
Options On Futures:												
Agricultural	27,756	34,913	21,994	41,101	27,172	42,234	35,131	48,374	34,914	53,857	46,929	61,351
Currencies	153,761	242,668	176,699	222,592	271,476	164,866	240,399	335,945	208,978	278,298	335,072	159,544
Equity	53,103	62,721	40,344	59,677	82,837	20,390	64,118	71,200	31,280	51,725	77,854	19,394
Interest Rates	60,689	77,325	65,430	127,613	143,487	90,550	118,951	150,958	114,802	140,645	160,996	94,891
SINGAPORE INTERNATIONAL MONETARY EXCHANGE												
SIMEX Total	5,236	5,513	4,539	7,477	10,713	9,500	12,618	16,631	20,317	24,168	25,708	18,678
British Pound	...	...	...	...	...	...	377	377	1,552	1,405	1,436	222
Deutschemark	647	614	868	1,109	1,813	1,078	1,086	1,525	862	1,831	2,744	619
Japanese Yen	1,335	1,064	691	991	1,762	1,291	1,433	2,677	1,351	1,454	1,667	696
Eurodollar	3,154	3,835	2,980	5,311	7,138	7,121	9,722	11,997	15,114	16,317	17,271	15,095
Gold Bullion	100	0	0	66	0	10	0	55	46	52	2	2
Nikkei	...	...	...	...	...	...	...	...	1,392	1,391	1,644	1,375
T-Bond	...	...	...	...	...	...	...	...	...	1,718	944	669

CHICAGO MERCANTILE EXCHANGE DAILY VOLUME TOTALS DURING 1986 (All Exchange Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	286,406	301,712	....	265,192	214,572	Closed	269,007	....	273,036
2	200,031	....	....	292,398	229,023	336,078	193,598	....	292,728	240,104	....	332,532
3	218,211	239,670	289,530	260,402	....	349,994	179,116	....	398,193	306,012	259,779	308,633
4	....	325,775	375,640	311,609	....	326,011	Closed	244,578	347,429	....	227,556	316,931
5	....	269,409	390,655	....	236,357	322,953	....	289,684	417,411	....	270,303	374,801
6	187,340	274,425	363,511	....	290,913	295,015	....	268,348	....	215,412	269,340	....
7	224,697	278,867	308,936	277,458	254,473	....	269,884	235,969	....	237,600	264,669	....
8	359,995	....	....	300,053	272,662	....	324,338	205,877	381,907	243,741	....	309,131
9	387,514	....	....	286,702	276,097	303,218	269,074	....	358,308	242,969	....	279,422
10	254,246	245,798	303,953	272,696	....	308,598	258,454	....	302,695	191,594	262,772	245,904
11	....	276,997	306,760	244,776	....	271,678	290,377	248,695	456,551	....	158,603	294,488
12	....	242,921	336,617	....	263,371	255,483	....	321,896	456,971	....	281,781	276,857
13	283,639	288,956	267,599	....	323,775	291,698	....	319,339	....	102,767	294,460	....
14	230,335	255,950	292,269	200,716	252,210	....	264,929	248,931	....	216,707	295,710	....
15	276,124	....	....	245,712	303,604	....	328,966	175,187	307,568	262,029	....	264,218
16	227,125	....	....	303,755	287,107	256,089	293,160	....	297,865	230,082	....	226,493
17	190,435	Closed	270,192	358,865	....	275,770	245,603	....	286,177	233,643	277,955	189,815
18	....	296,962	259,626	257,085	....	285,947	251,739	220,516	369,352	....	342,834	179,675
19	....	418,326	220,121	....	259,368	238,183	....	315,220	276,863	....	350,810	179,356
20	184,239	288,799	191,732	....	337,342	240,346	....	282,464	....	231,362	310,755	....
21	265,726	279,398	211,859	276,271	377,582	....	212,228	270,934	....	218,878	379,704	....
22	296,693	....	....	350,083	308,964	....	295,552	255,317	251,676	239,544	....	174,144
23	245,978	....	....	337,939	222,648	229,804	284,724	....	339,057	321,867	....	162,583
24	273,947	342,924	250,199	298,113	....	247,367	226,784	....	261,609	253,726	266,360	70,310
25	....	345,655	273,750	276,229	....	248,735	192,476	191,321	267,668	....	381,353	Closed
26	....	296,369	218,289	....	Closed	196,908	....	292,721	214,549	....	266,889	50,508
27	218,969	366,234	202,542	....	255,910	217,867	....	277,765	....	254,297	Closed	....
28	228,955	359,808	Closed	247,164	288,045	....	314,954	298,797	....	230,815	160,725	....
29	282,636	....	....	284,976	342,210	....	324,696	299,895	236,453	239,249	....	147,635
30	258,762	....	....	291,629	322,602	229,031	275,096	....	274,363	362,987	....	147,879
31	256,373	....	189,152	....	....	....	272,093	....	....	284,754	....	151,287
Total	5,551,970	5,693,243	5,522,932	6,261,037	6,005,975	5,726,773	5,833,033	5,478,026	6,795,393	5,629,146	5,322,358	4,955,638
Average	252,362	299,644	276,147	284,593	285,999	272,703	265,138	260,858	323,590	244,745	280,124	225,256

CHICAGO MERCANTILE EXCHANGE DAILY OPEN INTEREST TOTALS DURING 1986 (All Exchange Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	840,741	1,012,626	....	881,825	1,093,417	Closed	1,043,416	....	1,342,559
2	710,425	....	....	843,979	1,019,804	1,125,571	893,443	....	1,289,268	1,061,883	....	1,345,531
3	708,151	833,136	1,017,046	847,230	....	1,126,027	914,117	....	1,295,155	1,075,095	1,214,966	1,339,387
4	....	840,694	1,025,904	855,024	....	1,125,764	Closed	1,101,310	1,301,333	....	1,222,448	1,336,787
5	....	849,160	1,028,006	....	1,036,037	1,122,256	....	1,094,461	1,164,681	....	1,227,322	1,169,734
6	711,797	855,756	1,035,251	....	1,054,506	1,005,298	....	1,109,306	....	1,084,287	1,239,189	....
7	720,226	868,465	953,755	864,422	1,072,831	....	924,944	1,110,814	....	1,087,566	1,251,625	....
8	734,518	....	....	874,125	1,082,430	....	938,738	1,118,105	1,136,840	1,098,651	....	1,121,979
9	735,866	....	....	876,006	1,098,857	954,991	951,377	....	1,143,172	1,107,016	....	1,114,353
10	732,696	885,620	941,521	898,237	....	964,792	961,711	....	1,149,469	1,116,541	1,262,232	1,121,248
11	....	891,348	946,915	902,116	....	969,402	974,959	1,128,805	1,180,083	....	1,266,909	1,122,849
12	....	891,080	959,127	....	1,116,395	974,060	....	1,163,106	1,212,811	....	1,281,265	1,139,357
13	739,609	904,445	954,878	....	1,123,377	977,594	....	1,156,332	....	1,116,773	1,292,827	....
14	744,151	905,084	965,505	903,860	1,136,806	....	998,871	1,159,188	....	1,126,221	1,299,926	....
15	752,908	....	....	917,870	1,143,617	....	1,023,060	1,161,495	1,161,338	1,138,268	....	1,048,810
16	754,414	....	....	936,917	1,135,953	906,068	1,038,569	....	1,070,322	1,144,235	....	948,975
17	761,305	Closed	951,053	953,377	....	811,740	1,041,894	....	1,087,174	1,144,017	1,307,914	961,835
18	....	916,783	859,450	961,305	....	826,016	1,052,719	1,177,985	1,119,474	....	1,326,442	964,874
19	....	924,821	866,946	....	1,141,899	833,416	....	1,195,772	1,076,523	....	1,330,945	917,032
20	769,254	934,634	875,941	....	1,136,162	781,865	....	1,209,077	....	1,145,087	1,336,534	....
21	779,139	944,628	844,967	985,431	1,139,626	....	1,054,324	1,219,930	....	1,143,783	1,320,364	....
22	787,147	....	....	990,027	1,132,506	....	1,050,820	1,225,617	1,029,145	1,155,379	....	858,149
23	793,724	....	....	1,005,006	1,115,920	748,309	1,054,745	....	989,020	1,166,821	....	873,909
24	790,844	959,968	789,807	1,008,319	....	771,551	1,067,022	....	988,161	1,162,666	1,327,853	878,055
25	....	969,235	788,956	1,017,276	....	789,254	1,055,483	1,235,401	997,605	....	1,338,165	Closed
26	....	971,282	794,157	....	Closed	799,744	....	1,246,891	1,004,084	....	1,344,311	879,869
27	798,627	995,366	814,133	....	1,115,309	827,283	....	1,252,656	....	1,167,907	Closed	....
28	801,616	1,012,538	Closed	1,033,870	1,119,708	....	1,074,951	1,267,695	....	1,180,731	1,342,394	....
29	804,885	....	....	1,025,572	1,115,635	....	1,075,354	1,277,328	1,024,552	1,201,173	....	892,247
30	815,649	....	....	1,022,337	1,119,624	852,520	1,079,213	....	1,032,378	1,203,022	....	902,754
31	820,344	....	824,751	....	....	....	1,083,184	....	....	1,210,968	....	917,365
Average	762,150	913,372	911,903	934,684	1,103,411	918,739	1,008,697	1,176,414	1,116,790	1,133,979	1,291,244	1,054,484

CHICAGO MERCANTILE EXCHANGE DAILY FUTURES VOLUME TOTALS DURING 1986 (All Exchange Futures Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	254,488	271,624	....	221,507	185,406	Closed	234,968	....	232,154
2	179,749	....	....	267,325	203,629	297,539	170,380	....	252,881	207,554	....	286,126
3	193,057	207,784	255,714	233,001	....	308,273	155,774	....	353,446	263,051	218,139	269,541
4	....	289,350	332,377	281,089	....	293,171	Closed	210,046	307,565	....	188,668	280,652
5	....	240,460	345,779	....	205,244	286,271	....	257,967	355,969	....	224,430	329,328
6	171,017	245,029	311,756	....	254,093	259,638	....	228,470	....	184,932	222,287	....
7	198,395	248,390	270,048	250,787	224,610	....	241,902	204,532	....	208,446	222,292	....
8	321,224	....	....	270,691	236,361	....	293,742	172,382	327,372	211,798	....	282,007
9	342,363	....	....	253,311	232,463	282,358	244,929	....	310,268	209,564	....	252,813
10	226,938	219,264	272,719	238,752	....	290,596	228,204	....	273,462	167,894	222,027	222,036
11	....	237,057	272,752	214,200	....	253,006	248,047	213,217	396,269	....	131,247	256,581
12	....	217,392	302,338	....	225,174	238,305	....	238,039	397,093	....	235,792	236,383
13	256,263	248,185	244,492	....	284,931	264,064	....	249,845	....	88,688	251,140	....
14	210,588	225,277	265,872	175,607	226,538	....	238,204	208,315	....	184,532	235,775	....
15	253,981	....	....	219,883	266,741	....	296,649	150,383	269,759	223,494	....	236,367
16	206,880	....	....	260,922	243,144	234,986	255,308	....	259,676	196,502	....	199,179
17	167,106	Closed	240,452	302,934	....	249,835	215,082	....	255,853	198,388	227,567	165,452
18	....	259,105	239,665	215,108	....	253,083	216,405	183,890	323,495	....	265,603	156,518
19	....	354,665	199,147	....	219,173	213,469	....	248,511	240,236	....	302,319	150,250
20	166,379	254,402	176,551	....	287,329	211,951	....	229,289	....	200,541	263,815	....
21	239,224	250,922	190,677	237,883	294,226	....	179,799	224,900	....	192,186	300,746	....
22	271,711	....	....	303,529	267,918	....	260,951	187,737	222,083	206,073	....	146,838
23	226,043	....	....	293,638	182,791	207,010	254,345	....	264,621	264,739	....	135,935
24	238,251	302,101	233,823	259,813	....	211,082	199,270	....	233,043	203,481	225,842	60,862
25	....	301,095	247,564	235,164	....	220,126	166,583	153,700	238,628	....	313,970	Closed
26	....	263,344	193,910	....	Closed	177,812	....	250,892	190,294	....	220,887	43,936
27	191,780	322,228	175,770	....	218,142	192,252	....	244,329	....	211,558	Closed	....
28	207,685	313,630	Closed	214,698	254,070	....	268,914	256,773	....	200,014	131,411	....
29	250,319	....	....	248,095	289,546	....	271,279	253,689	212,237	198,123	....	122,747
30	234,039	....	....	258,803	280,190	206,642	241,481	....	247,780	301,935	....	126,867
31	228,903	....	164,855	....	....	....	233,078	....	....	236,900	....	125,983
Total	4,981,895	4,999,680	4,936,461	5,489,721	5,167,937	5,151,469	5,101,833	4,552,292	5,932,030	4,795,341	4,403,957	4,318,555
Average	226,450	263,141	246,823	249,533	246,092	245,308	231,902	216,776	282,478	208,493	231,787	196,298

CHICAGO MERCANTILE EXCHANGE DAILY FUTURES OPEN INTEREST TOTALS DURING 1986 (All Exchange Futures Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	526,475	558,634	....	548,229	632,818	Closed	646,137	....	721,253
2	484,560	....	....	525,502	560,463	596,741	552,977	....	682,245	655,794	....	719,911
3	476,656	530,231	594,743	520,686	....	592,928	564,999	....	687,757	661,788	682,936	707,776
4	....	537,206	600,882	521,354	....	590,364	Closed	633,928	689,571	....	682,514	706,199
5	....	540,697	596,094	....	568,918	587,276	....	624,945	698,580	....	682,243	706,575
6	477,420	540,410	601,872	....	577,031	588,593	....	628,149	....	662,884	684,252	....
7	477,500	548,041	600,379	526,650	586,077	....	588,733	631,814	....	661,963	689,398	....
8	484,354	....	....	531,150	594,675	....	574,437	630,695	685,846	666,614	....	712,680
9	482,246	....	....	526,882	596,532	582,205	579,575	....	683,070	669,434	....	702,356
10	477,292	555,536	608,895	539,292	....	589,245	581,685	....	682,292	671,990	691,012	705,790
11	....	556,841	606,901	532,452	....	589,271	577,649	634,138	705,802	....	691,453	699,301
12	....	557,496	613,944	....	604,011	591,442	....	630,522	721,824	....	696,913	698,185
13	481,532	563,045	611,239	....	603,826	591,529	....	633,660	....	671,494	699,365	....
14	484,610	560,080	617,906	527,713	610,256	....	592,147	635,360	....	675,096	695,009	....
15	489,089	....	....	533,229	611,997	....	609,802	632,403	716,025	678,292	....	692,887
16	487,478	....	....	545,134	608,724	585,901	615,495	....	631,487	679,028	....	598,654
17	488,548	Closed	626,637	553,454	....	492,977	611,654	....	644,911	680,378	697,722	605,573
18	....	567,628	543,677	556,187	....	499,326	615,939	633,478	667,790	....	713,335	603,108
19	....	560,243	546,005	....	604,409	504,750	....	634,561	688,014	....	713,802	605,624
20	495,406	562,521	554,209	....	603,549	503,497	....	637,591	....	674,576	719,228	....
21	500,231	568,433	562,508	572,913	601,399	....	615,752	644,863	....	668,635	715,416	....
22	504,493	....	....	567,968	596,420	....	609,969	650,437	646,065	674,373	....	551,599
23	508,164	....	....	572,400	591,880	475,162	608,075	....	632,144	678,800	....	560,388
24	514,043	578,661	516,745	569,387	....	483,585	611,100	....	628,330	669,492	718,506	561,456
25	....	582,554	510,310	571,836	....	491,218	609,293	650,275	628,598	....	719,839	Closed
26	....	581,085	508,205	....	Closed	495,095	....	656,452	627,668	....	723,301	562,152
27	521,725	593,634	517,401	....	592,713	515,566	....	660,512	....	670,053	Closed	....
28	524,011	594,911	Closed	579,569	594,441	....	623,336	666,807	....	678,894	721,543	....
29	520,044	....	....	577,346	594,070	....	625,541	670,851	642,098	686,913	....	568,005
30	527,982	....	....	571,354	594,652	534,480	625,420	....	642,404	683,470	....	573,611
31	525,035	....	520,284	....	....	....	624,585	....	....	686,443	....	582,185
Average	496,926	562,066	572,942	547,679	593,080	546,721	597,563	640,679	668,215	671,850	701,989	642,967

CHICAGO MERCANTILE EXCHANGE DAILY OPTIONS ON FUTURES VOLUME TOTALS DURING 1986 (All Exchange Options Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	31,918	30,088	....	43,685	29,166	Closed	34,039	....	40,882
2	20,282	....	....	25,073	25,394	38,539	23,218	....	39,847	32,550	....	46,406
3	25,154	31,886	33,816	27,401	....	41,721	23,342	....	44,747	42,961	41,640	39,092
4	....	36,425	43,263	30,520	....	32,840	Closed	34,532	39,864	....	38,888	36,279
5	....	28,949	44,876	....	31,113	36,682	....	31,717	61,442	....	45,873	45,473
6	16,323	29,396	51,755	....	36,820	35,377	....	39,878	....	30,480	47,053	....
7	26,302	30,477	38,888	26,671	29,863	....	27,982	31,437	....	29,154	42,377	....
8	38,771	....	....	29,362	36,301	....	30,596	33,495	54,535	31,943	....	27,124
9	45,151	....	....	33,391	43,634	20,860	24,145	....	48,040	33,405	....	26,609
10	27,308	26,534	31,234	33,944	....	18,002	30,250	....	29,233	23,700	40,745	23,868
11	....	39,940	34,008	30,576	....	18,672	42,330	35,478	60,282	....	27,356	37,907
12	....	25,529	34,279	....	38,197	17,178	....	83,857	59,878	....	45,989	40,474
13	27,376	40,771	23,107	....	38,844	27,634	....	69,494	....	14,079	43,320	....
14	19,747	30,673	26,397	25,109	25,672	....	26,725	40,616	....	32,175	59,935	....
15	22,143	....	....	25,829	36,863	....	32,317	24,804	37,809	38,535	....	27,851
16	20,245	....	....	42,833	43,963	21,103	37,852	....	38,189	33,580	....	27,314
17	23,329	Closed	29,740	55,931	....	25,935	30,521	....	30,324	35,255	50,388	24,363
18	....	37,857	19,961	41,977	....	32,864	35,334	36,626	45,857	....	77,231	23,157
19	....	63,661	20,974	....	40,195	24,714	....	66,709	36,627	....	48,491	29,106
20	17,860	34,397	15,181	....	50,013	28,395	....	53,175	....	30,821	46,940	....
21	26,502	28,476	20,982	36,388	83,356	....	32,429	46,034	....	26,692	78,958	....
22	24,982	....	....	46,554	41,046	....	34,601	67,580	29,593	33,471	....	27,306
23	19,935	....	....	44,301	39,857	22,794	30,379	....	74,436	57,128	....	26,648
24	35,696	40,823	16,376	38,300	....	36,285	27,514	....	28,566	50,265	40,518	9,448
25	....	44,560	26,186	41,065	....	28,609	25,893	37,621	29,040	....	67,383	Closed
26	....	33,025	24,379	....	Closed	19,096	....	41,829	24,255	....	46,002	6,572
27	27,169	44,006	26,772	....	37,768	25,515	....	33,436	....	42,739	Closed	....
28	21,270	46,178	Closed	32,466	33,975	....	46,040	42,024	....	30,801	29,314	....
29	32,317	....	....	36,881	52,664	....	53,417	46,226	24,216	41,126	....	24,888
30	24,723	....	....	32,826	42,412	22,389	33,615	....	26,583	61,052	....	21,012
31	27,470	....	24,297	....	....	....	39,015	....	....	47,854	....	25,304
Total	570,075	693,563	586,471	771,316	[illegible]018	575,304	731,200	925,734	863,363	833,805	918,401	637,083
Average	25,913	36,503	29,324	35,060	39,90[illegible]	27,395	33,236	44,083	41,113	36,252	48,337	28,958

CHICAGO MERCANTILE EXCHANGE OPTIONS ON FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (All Exchange Options Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	314,266	453,992	....	333,598	460,599	Closed	397,279	....	621,306
2	225,865	....	....	318,477	459,341	528,830	340,466	....	607,023	406,089	....	626,620
3	231,495	302,905	422,303	326,544	....	533,099	349,118	....	607,398	413,307	532,030	631,611
4	....	303,486	425,022	333,670	....	535,400	Closed	467,382	611,762	....	539,934	630,588
5	....	308,463	431,912	....	467,119	534,980	....	469,516	466,101	....	545,079	463,159
6	234,377	315,346	433,379	....	477,475	416,705	....	481,157	....	421,403	554,937	....
7	242,726	320,424	353,376	337,772	486,754	....	356,211	479,000	....	425,603	562,227	....
8	250,164	....	....	342,975	487,755	....	364,301	487,410	450,994	432,037	....	409,299
9	253,620	....	....	349,124	502,325	372,786	371,802	....	460,102	437,584	....	411,997
10	255,404	330,084	332,626	358,945	....	375,547	380,026	....	467,177	444,551	571,220	415,458
11	....	334,507	340,014	369,664	....	380,131	397,310	494,667	474,281	....	575,456	423,548
12	....	333,584	345,183	....	512,384	382,618	....	532,584	490,987	....	584,352	441,172
13	258,077	341,400	343,639	....	519,551	386,065	....	522,672	....	445,279	593,462	....
14	259,541	345,004	347,599	376,147	526,550	....	406,724	523,828	....	451,125	604,917	....
15	263,819	....	....	384,641	531,620	....	413,278	529,092	445,313	459,976	....	355,923
16	266,936	....	....	391,783	527,229	320,167	423,074	....	438,835	465,207	....	350,321
17	272,757	Closed	324,416	399,923	....	318,763	430,240	....	442,263	463,639	610,192	356,262
18	....	349,155	315,773	405,118	....	326,692	436,780	544,507	451,684	....	613,107	361,766
19	....	364,578	320,941	....	537,490	328,666	....	561,211	388,509	....	617,143	311,408
20	273,848	372,113	321,732	....	534,613	278,368	....	571,486	....	470,511	617,306	....
21	278,908	376,195	282,459	412,518	538,227	....	438,572	575,067	....	475,148	604,948	....
22	282,654	....	....	422,059	536,086	....	440,851	575,180	383,080	481,006	....	306,550
23	285,560	....	....	432,606	524,040	273,147	446,670	....	356,876	488,021	....	313,521
24	276,801	381,307	273,062	438,932	....	287,966	455,922	....	359,831	493,174	609,347	316,599
25	....	386,681	278,646	445,440	....	298,036	446,190	585,126	369,007	....	618,326	Closed
26	....	390,197	285,952	....	Closed	304,649	....	590,439	376,416	....	621,010	317,717
27	276,902	401,752	296,732	....	522,596	311,717	....	592,144	....	497,854	Closed	....
28	277,605	417,627	Closed	449,597	525,267	....	451,615	600,888	....	501,837	620,851	....
29	284,841	....	....	448,226	521,565	....	449,813	606,477	382,454	514,260	....	324,242
30	287,667	....	....	450,983	524,972	318,040	453,7[illegible]3	....	389,974	519,552	....	329,143
31	295,309	....	304,467	....	....	....	458,599	....	....	524,525	....	335,180
Average	265,222	351,306	338,962	386,791	510,331	372,018	411,134	535,735	448,575	462,129	589,255	411,518

CHICAGO MERCANTILE EXCHANGE DAILY MEAT COMPLEX FUTURES VOLUME TOTALS DURING 1986 (All CME Division Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	29,620	43,658	....	37,187	25,423	Closed	44,350	....	28,958
2	30,760	....	....	44,212	31,170	33,037	35,743	....	30,969	37,277	....	37,015
3	35,770	32,447	35,073	40,582	....	32,022	34,063	....	37,349	35,073	39,352	40,008
4	....	49,542	36,730	44,457	....	26,076	Closed	29,881	32,700	....	33,443	31,296
5	....	34,872	31,064	....	37,709	30,991	....	43,180	26,995	....	29,052	27,248
6	30,504	22,284	33,958	....	34,023	30,164	....	46,813	....	27,348	24,205	....
7	28,375	24,882	36,228	36,611	27,435	....	36,535	35,062	....	28,144	25,518	....
8	41,942	....	....	39,374	43,951	....	38,288	25,904	32,257	34,587	....	27,880
9	38,603	....	....	29,397	35,535	33,023	40,074	....	34,686	32,397	....	35,859
10	36,566	21,198	35,330	28,336	....	28,434	34,437	....	26,425	28,116	28,252	22,092
11	....	33,030	41,617	32,628	....	30,722	34,364	33,195	48,414	....	31,734	23,370
12	....	33,173	44,900	....	29,391	29,311	....	30,387	29,530	....	30,114	16,729
13	34,954	34,166	29,520	....	36,100	29,076	....	29,456	....	25,601	30,749	....
14	41,440	23,258	19,780	29,626	33,338	....	33,394	23,863	....	32,358	22,528	....
15	39,699	....	....	28,906	28,638	....	37,348	24,355	27,588	38,401	....	30,720
16	30,553	....	....	38,905	28,706	33,177	45,214	....	37,228	24,136	....	27,800
17	34,239	Closed	35,948	35,222	....	36,077	43,606	....	29,708	23,316	31,506	19,149
18	....	28,498	37,299	37,094	....	45,416	36,710	36,999	24,599	....	33,464	17,211
19	....	36,583	28,562	....	35,773	39,329	....	35,243	19,849	....	44,647	15,932
20	38,462	30,806	22,281	....	32,318	37,689	....	37,128	....	24,998	35,358	....
21	39,125	32,794	21,596	33,716	43,305	....	41,318	30,945	....	32,364	30,878	....
22	25,406	....	....	41,436	38,250	....	42,508	21,025	33,599	26,405	....	24,906
23	49,222	....	....	33,813	27,528	28,836	40,936	....	50,610	17,159	....	24,495
24	28,062	25,242	27,860	32,622	....	4,327	34,772	....	45,453	13,179	25,714	9,324
25	....	38,665	35,856	19,927	....	25,615	27,642	20,538	43,512	....	36,314	Closed
26	....	33,526	35,645	....	Closed	31,515	....	28,633	33,302	....	21,724	4,901
27	36,562	33,954	25,325	....	37,751	43,347	....	32,336	....	28,640	Closed	....
28	30,047	37,170	Closed	24,712	37,28'	....	36,166	29,127	....	27,169	16,621	....
29	35,142	....	....	38,181	33,066	....	42,062	31,664	23,268	36,215	....	14,918
30	34,283	....	....	49,654	35,583	43,809	37,092	....	34,860	24,964	....	19,024
31	36,704	....	20,869	....	....	....	40,926	....	....	34,370	....	16,680
Total	776,420	606,090	635,441	769,031	730,509	671,993	830,385	651,157	702,901	676,567	571,173	517,515
Average	35,292	31,899	31,772	34,956	34,786	32,000	37,745	31,007	33,471	29,416	30,062	23,523

CHICAGO MERCANTILE EXCHANGE DAILY MEAT COMPLEX FUTURES OPEN INTEREST TOTALS DURING 1986 (All CME Division Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	88,392	91,277	....	108,988	121,020	Closed	110,010	....	116,365
2	103,232	....	....	86,529	91,490	101,851	109,460	....	116,617	109,414	....	116,583
3	102,265	94,785	95,959	86,301	....	101,500	112,636	....	119,614	108,205	105,416	113,679
4	....	94,450	96,878	86,607	....	100,484	Closed	119,561	120,310	....	106,615	113,258
5	....	94,792	97,364	....	94,810	98,670	....	119,479	120,991	....	106,892	113,349
6	101,945	95,596	98,493	....	96,304	99,879	....	117,756	....	107,825	107,210	....
7	101,883	95,304	98,300	85,834	97,279	....	114,521	116,601	....	106,600	108,750	....
8	103,957	....	....	85,208	97,386	....	113,300	117,273	121,764	103,647	....	112,806
9	103,784	....	....	84,618	98,699	100,085	113,423	....	121,990	102,308	....	111,066
10	101,784	94,290	99,815	89,854	....	100,651	113,708	....	121,245	101,130	109,224	110,472
11	....	94,010	99,991	84,131	....	102,446	113,377	116,440	119,988	....	110,889	109,019
12	....	95,410	98,098	....	98,544	102,734	....	114,450	119,759	....	112,454	107,504
13	101,926	96,866	95,850	....	98,776	102,879	....	113,561	....	99,756	112,907	....
14	101,939	97,135	93,032	84,573	99,961	....	113,283	112,705	....	100,320	112,908	....
15	100,571	....	....	84,829	99,944	....	114,943	111,328	118,588	100,282	....	105,245
16	101,087	....	....	84,242	100,427	102,915	116,474	....	118,781	99,453	....	103,037
17	100,133	Closed	94,902	84,764	....	102,740	116,992	....	119,772	98,488	113,956	102,411
18	....	98,247	93,812	83,606	....	102,442	116,794	112,293	119,778	....	115,497	100,145
19	....	96,191	93,235	....	99,986	101,274	....	110,541	119,232	....	117,666	98,287
20	98,579	95,878	92,511	....	100,543	100,115	....	109,583	....	97,630	117,442	....
21	98,052	96,391	89,035	84,842	100,318	....	116,541	111,517	....	98,235	118,111	....
22	97,926	....	....	85,852	98,796	....	117,503	111,622	116,493	98,479	....	97,992
23	94,827	....	....	86,750	99,156	99,888	118,912	....	115,658	98,610	....	99,216
24	93,926	96,529	90,681	87,542	....	99,489	118,828	....	114,025	98,406	117,066	99,559
25	....	96,995	91,909	87,130	....	102,927	118,715	111,035	113,038	....	116,579	Closed
26	....	95,141	90,650	....	Closed	104,503	....	111,277	112,362	....	116,234	99,455
27	95,719	95,185	90,672	....	97,670	106,639	....	112,141	....	99,704	Closed	....
28	96,094	96,774	Closed	89,465	99,435	....	120,103	113,696	....	100,436	116,174	....
29	95,728	....	....	91,232	100,870	....	122,585	116,204	112,069	102,731	....	99,284
30	95,822	....	....	91,142	101,020	107,267	122,521	....	110,354	102,240	....	99,141
31	94,446	....	88,661	....	....	....	120,815	....	....	103,624	....	100,142
Average	99,347	95,788	94,492	86,520	98,224	101,971	116,110	114,290	117,735	102,075	112,736	105,819

INTERNATIONAL MONETARY MARKET DAILY VOLUME TOTALS DURING 1986 (All IMM Division Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	122,206	134,721	....	114,548	109,163	Closed	104,641	....	118,511
2	96,050	....	....	130,852	103,930	161,624	74,502	....	136,258	105,946	....	126,535
3	107,790	98,249	135,464	107,993	....	174,156	76,055	....	220,585	150,591	110,114	120,416
4	....	130,531	192,328	142,567	....	171,859	Closed	94,003	175,788	....	91,385	156,443
5	....	133,548	216,053	....	104,649	177,075	....	132,063	233,348	....	122,675	216,813
6	86,440	139,632	193,249	....	141,955	148,515	....	111,550	....	95,002	117,192	....
7	99,115	143,807	147,689	121,818	112,186	....	114,019	94,838	....	111,231	136,521	....
8	165,485	....	....	139,009	118,130	....	162,475	91,168	196,651	101,035	....	149,061
9	203,301	....	....	118,861	130,383	147,864	138,072	....	179,809	98,705	....	129,402
10	126,067	122,683	161,124	124,044	....	160,860	102,552	....	142,818	97,479	129,048	109,899
11	....	129,525	124,993	99,758	....	141,657	141,974	101,042	193,915	....	58,954	126,238
12	....	112,767	141,167	....	123,214	135,807	....	126,868	214,624	....	129,614	150,207
13	151,046	136,167	121,732	....	160,117	148,938	....	125,775	....	40,224	129,641	....
14	108,474	124,367	139,415	81,002	114,885	....	122,549	106,774	....	94,263	123,041	....
15	145,653	....	....	108,415	153,048	....	141,816	72,363	126,095	102,512	....	111,185
16	110,057	....	....	135,005	141,547	129,999	127,030	....	121,537	91,834	....	78,599
17	73,260	Closed	115,464	182,383	....	129,717	101,708	....	134,422	113,026	104,848	65,957
18	....	142,804	105,092	112,852	....	121,785	92,743	74,941	212,030	....	106,417	74,011
19	....	232,038	90,403	....	126,216	84,873	....	142,412	148,500	....	138,001	53,503
20	76,352	148,694	72,448	....	178,821	90,518	....	110,578	....	117,425	118,345	....
21	124,644	128,225	81,022	127,954	176,840	....	81,347	117,354	....	100,847	154,896	....
22	173,646	....	....	162,274	134,845	....	155,727	112,983	116,887	126,362	....	73,132
23	112,130	....	....	169,495	86,281	108,066	148,470	....	141,267	172,814	....	77,449
24	152,322	182,158	128,449	143,786	....	113,250	106,015	....	116,360	140,438	98,789	35,978
25	....	173,766	140,277	139,324	....	107,175	85,882	69,254	108,626	....	184,303	Closed
26	....	140,262	81,151	....	Closed	74,783	....	124,965	88,527	....	136,297	32,924
27	100,300	185,973	81,757	....	107,534	100,971	....	133,786	....	117,560	Closed	....
28	100,626	179,458	Closed	116,091	126,702	....	146,150	157,936	....	105,388	76,481	....
29	124,926	....	....	106,755	160,762	....	146,747	172,250	107,884	94,452	....	72,167
30	133,215	....	....	114,542	144,971	99,812	104,276	....	128,945	199,192	....	67,693
31	116,704	....	71,550	....	....	....	124,690	....	....	144,261	....	70,066
Total	2,687,603	2,784,654	2,540,827	2,806,986	2,781,737	2,729,304	2,609,347	2,382,066	3,244,876	2,625,228	2,266,585	2,216,189
Average	122,164	146,561	127,041	127,590	132,464	129,967	118,607	113,432	154,518	114,140	119,294	100,736

INTERNATIONAL MONETARY MARKET DAILY OPEN INTEREST TOTALS DURING 1986 (All IMM Division Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	349,226	380,799	....	349,450	392,575	Closed	403,206	....	453,094
2	311,857	....	....	345,465	379,554	388,474	355,447	....	452,057	414,023	....	448,580
3	304,174	365,139	405,280	342,285	....	387,500	365,038	....	453,360	418,642	432,675	446,633
4	....	368,886	412,328	346,599	....	388,536	Closed	393,509	453,813	....	433,690	445,944
5	....	373,081	407,280	....	381,931	385,768	....	389,914	463,100	....	431,934	447,649
6	305,183	370,552	410,263	....	386,339	386,178	....	394,280	....	420,659	432,238	....
7	305,594	375,668	407,996	354,831	395,099	....	362,226	399,872	....	419,212	434,945	....
8	308,604	....	....	359,425	397,823	....	366,495	398,179	450,708	424,853	....	453,038
9	313,384	....	....	357,756	397,131	377,814	368,574	....	448,315	425,926	....	444,636
10	309,931	383,147	412,660	363,252	....	383,099	368,976	....	446,782	431,093	435,670	448,800
11	....	388,708	404,391	364,368	....	381,566	364,527	399,111	459,252	....	433,243	446,516
12	....	386,437	409,193	....	402,088	380,186	....	397,282	464,121	....	436,030	446,913
13	312,041	388,406	405,170	....	399,871	379,015	....	403,990	....	433,112	437,573	....
14	315,198	386,211	410,094	361,337	400,745	....	373,846	407,767	....	433,803	434,045	....
15	321,352	....	....	364,984	401,254	....	384,721	407,770	454,932	436,350	....	439,691
16	319,507	....	....	376,267	398,952	374,885	386,611	....	367,568	437,750	....	347,130
17	322,178	Closed	415,247	384,975	....	280,620	382,475	....	375,352	437,267	434,860	352,639
18	....	389,802	333,618	390,252	....	283,757	385,479	406,930	397,032	....	438,735	353,161
19	....	384,510	334,974	....	398,027	289,878	....	410,659	412,854	....	439,303	354,071
20	331,027	385,834	344,249	....	396,695	285,711	....	415,604	....	432,478	443,457	....
21	337,555	388,907	356,482	405,384	394,386	....	383,905	421,452	....	423,154	444,141	....
22	341,366	....	....	400,729	393,795	....	375,859	431,334	405,345	428,436	....	356,346
23	347,067	....	....	402,250	387,908	290,460	373,615	....	397,648	431,534	....	363,332
24	353,673	395,395	344,929	399,515	....	295,050	376,927	....	394,119	422,388	449,340	363,390
25	....	397,697	336,060	400,894	....	298,997	376,024	432,118	393,367	....	453,263	Closed
26	....	397,020	332,668	....	Closed	302,069	....	431,088	390,735	....	457,019	363,853
27	360,290	403,488	339,453	....	390,434	320,726	....	435,675	....	422,132	Closed	....
28	361,251	404,346	Closed	404,729	388,765	....	384,615	440,086	....	431,098	455,372	....
29	356,284	....	....	399,315	387,035	....	387,010	441,175	400,239	435,832	....	369,989
30	363,857	....	....	397,242	387,467	338,156	385,100	....	401,955	435,169	....	374,915
31	360,549	....	343,469	....	....	....	386,616	....	....	438,681	....	380,766
Average	330,087	385,960	378,290	375,958	392,671	342,783	374,706	411,922	422,984	427,687	439,870	404,595

INDEX AND OPTION MARKET DAILY VOLUME TOTALS DURING 1986 (All IOM Division Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	134,580	123,333	....	113,457	79,986	Closed	120,016	....	125,567
2	73,221	....	....	117,334	93,923	141,417	83,353	....	125,501	96,881	....	168,982
3	74,651	108,974	118,993	111,827	....	143,816	68,998	....	140,259	120,348	110,313	148,209
4	....	145,702	146,582	124,585	....	128,076	Closed	120,694	138,941	....	102,725	129,192
5	....	100,989	143,538	....	93,999	114,887	....	114,441	157,068	....	118,556	130,740
6	70,396	112,509	136,304	....	114,935	116,336	....	109,985	....	93,062	127,943	....
7	97,207	110,178	125,019	119,029	114,852	....	119,330	106,069	....	98,225	102,630	....
8	152,568	....	....	121,670	110,581	....	123,575	88,805	152,999	108,119	....	132,190
9	145,610	....	....	138,444	110,179	122,331	90,928	....	143,813	111,867	....	114,161
10	91,613	101,917	107,499	120,316	....	119,304	121,465	....	133,452	65,999	105,472	113,913
11	....	114,442	140,150	112,390	....	99,299	114,039	114,458	214,222	....	67,915	144,880
12	....	96,981	150,550	....	110,766	90,365	....	164,641	212,817	....	122,053	109,921
13	97,639	118,623	116,347	....	127,558	113,684	....	164,108	....	36,942	134,070	....
14	80,421	108,325	133,074	90,088	103,987	....	108,986	118,294	....	90,086	150,141	....
15	90,772	....	....	108,391	121,918	....	149,802	78,469	153,885	121,116	....	122,313
16	86,515	....	....	129,845	116,854	92,913	120,916	....	139,100	114,112	....	120,094
17	82,936	Closed	118,780	141,260	....	109,976	100,289	....	122,047	97,301	141,601	104,709
18	....	125,660	117,235	107,139	....	118,746	122,286	108,576	132,723	....	202,953	88,453
19	....	149,705	101,156	....	97,379	113,981	....	137,565	108,514	....	168,162	109,921
20	69,425	109,299	97,003	....	126,203	112,139	....	134,758	....	88,939	157,052	....
21	101,957	118,379	109,241	114,601	157,437	....	89,563	122,635	....	85,667	193,930	....
22	97,641	....	....	146,373	135,869	....	97,317	121,309	101,190	86,777	....	76,106
23	84,626	....	....	134,631	108,839	92,902	95,318	....	147,180	131,894	....	60,639
24	93,563	135,524	93,890	121,705	....	129,790	85,997	....	99,796	100,109	141,857	25,008
25	....	133,224	97,617	116,978	....	115,945	78,952	101,529	115,530	....	160,736	Closed
26	....	122,581	101,493	....	Closed	90,610	....	139,123	92,720	....	108,868	12,683
27	82,107	146,307	95,460	....	110,625	73,549	....	111,643	....	108,097	Closed	....
28	98,282	143,180	Closed	106,361	124,062	....	132,638	111,734	....	98,258	67,623	....
29	122,568	....	....	140,040	148,382	....	135,887	95,981	105,301	108,582	....	60,550
30	91,264	....	....	127,433	142,048	85,410	133,728	....	110,558	138,831	....	61,162
31	102,965	....	96,733	....	....	....	106,477	....	....	106,123	....	62,541
Total	2,087,947	2,302,499	2,346,664	2,685,020	2,493,729	2,325,476	2,393,301	2,444,803	2,847,616	2,327,351	2,484,600	2,221,934
Average	94,907	121,184	117,333	122,046	118,749	110,737	108,786	116,419	135,601	101,189	130,768	100,997

INDEX AND OPTION MARKET DAILY OPEN INTEREST TOTALS DURING 1986 (All IOM Division Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	403,123	540,550	....	423,387	579,822	Closed	530,200	....	773,100
2	295,336	....	....	411,985	548,760	635,246	428,536	....	720,594	538,446	....	781,368
3	301,712	373,212	515,807	418,644	....	637,027	436,443	....	722,181	548,248	676,875	779,075
4	....	377,358	516,698	421,818	....	636,744	Closed	588,240	727,210	....	682,143	777,585
5	....	381,287	523,362	....	559,296	637,818	....	585,068	580,590	....	688,496	608,736
6	304,669	389,608	526,495	....	571,863	519,241	....	597,270	....	555,803	699,741	....
7	312,749	397,493	447,459	423,757	580,453	....	448,197	594,341	....	561,754	707,930	....
8	321,957	....	....	429,492	587,221	....	458,943	602,653	564,368	570,151	....	556,135
9	318,698	....	....	433,632	603,027	477,092	469,380	....	572,867	578,784	....	558,648
10	320,981	408,183	429,046	445,131	....	481,042	479,027	....	581,442	584,318	717,338	561,976
11	....	408,630	442,533	453,617	....	485,390	497,055	613,254	600,843	....	722,777	567,314
12	....	409,233	451,836	....	615,763	491,140	....	651,374	628,931	....	732,781	584,940
13	325,642	419,173	453,858	....	624,730	495,700	....	638,781	....	583,905	742,347	....
14	327,014	421,738	462,379	457,950	636,080	....	511,742	638,716	....	592,098	752,973	....
15	330,985	....	....	468,057	642,419	....	523,416	642,397	587,818	601,636	....	503,874
16	333,820	....	....	476,408	636,574	428,268	535,484	....	583,973	607,032	....	498,808
17	338,994	Closed	440,984	483,638	....	428,380	542,427	....	592,050	608,262	759,098	506,785
18	....	428,734	432,020	487,447	....	439,819	550,446	658,762	602,664	....	772,210	511,568
19	....	444,120	438,737	....	643,886	442,264	....	674,572	544,437	....	773,976	464,674
20	339,648	452,922	439,181	....	640,924	396,039	....	683,890	....	614,979	775,635	....
21	343,532	459,330	399,450	495,205	644,922	....	553,878	686,961	....	622,394	758,112	....
22	347,855	....	....	503,446	639,915	....	557,458	682,661	507,307	628,464	....	403,811
23	351,830	....	....	516,006	628,856	357,961	562,218	....	475,714	636,677	....	411,361
24	343,245	468,044	354,197	521,262	....	377,012	571,267	....	480,017	641,872	761,447	415,106
25	....	474,543	360,987	529,252	....	387,330	560,744	692,248	491,200	....	768,323	Closed
26	....	479,121	370,839	....	Closed	393,172	....	704,526	500,987	....	771,058	416,561
27	342,618	496,713	384,008	....	627,205	399,918	....	704,840	....	646,071	Closed	....
28	344,271	511,418	Closed	534,972	631,508	....	570,233	713,913	....	649,197	770,848	....
29	352,873	....	....	535,025	627,730	....	565,759	719,949	512,244	662,610	....	422,974
30	355,970	....	....	533,953	631,137	407,077	571,592	....	520,069	665,613	....	428,698
31	365,349	....	392,621	....	....	....	575,753	....	....	668,463	....	436,457
Average	332,716	431,624	439,125	471,992	612,515	473,985	517,881	650,202	576,072	604,216	738,637	544,071

AGRICULTURAL PRODUCTS DAILY VOLUME TOTALS DURING 1986 (All Agricultural Contracts, Futures and Options)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	38,830	48,381	....	41,069	28,710	Closed	49,578	....	33,559
2	36,386	....	....	50,631	35,637	38,409	41,011	....	36,775	42,465	....	41,599
3	43,427	34,282	40,955	45,689	....	37,747	37,321	....	44,063	41,055	44,375	45,315
4	....	54,176	42,240	52,621	....	31,610	Closed	34,706	38,422	....	37,994	35,943
5	....	38,643	37,171	....	43,790	35,153	....	48,230	34,114	....	33,443	30,964
6	34,623	24,202	39,716	....	40,184	33,360	....	53,084	....	31,659	28,762	....
7	34,131	28,449	41,670	41,651	32,526	....	43,079	39,674	....	31,872	30,506	....
8	47,690	....	....	45,987	52,342	....	42,843	29,889	36,697	38,999	....	32,361
9	44,463	....	....	34,732	42,895	36,834	44,858	....	38,804	35,459	....	41,649
10	41,125	23,813	41,875	32,964	....	30,863	38,629	....	31,718	31,752	31,636	27,598
11	....	39,252	50,032	39,493	....	34,606	41,103	37,729	54,719	....	37,432	26,887
12	....	37,960	52,212	....	35,703	33,729	....	33,768	34,122	....	35,976	19,557
13	39,111	43,161	35,287	....	42,610	33,098	....	33,491	....	29,944	37,299	....
14	46,243	27,784	25,277	35,892	38,490	....	36,955	27,913	....	38,327	29,812	....
15	43,698	....	....	33,714	34,068	....	43,361	27,365	33,090	44,812	....	34,252
16	33,898	....	....	47,766	36,238	37,012	52,143	....	42,600	29,427	....	32,783
17	37,471	Closed	41,222	44,292	....	42,274	48,351	....	35,051	27,530	39,465	22,730
18	....	35,325	42,700	43,347	....	51,661	42,140	40,936	28,754	....	39,691	20,295
19	....	43,512	32,970	....	41,931	46,252	....	40,103	24,965	....	51,727	21,626
20	42,001	35,433	27,058	....	38,234	44,177	....	41,682	....	28,224	44,386	....
21	42,329	39,768	28,204	38,318	51,770	....	46,087	35,723	....	36,441	38,430	....
22	29,852	....	....	47,732	44,688	....	48,363	25,652	40,527	30,700	....	33,151
23	54,897	....	....	39,150	33,159	34,911	46,843	....	55,973	19,612	....	31,248
24	34,973	30,698	31,947	39,773	....	15,410	41,478	....	49,911	16,988	28,395	11,450
25	....	45,435	40,255	23,792	....	36,054	34,691	23,924	48,681	....	41,599	Closed
26	....	39,155	40,811	....	Closed	40,612	....	34,705	37,155	....	25,665	6,167
27	39,604	38,821	30,075	....	41,136	52,362	....	38,950	....	36,264	Closed	....
28	32,422	41,307	Closed	31,005	41,084	....	42,350	34,843	....	32,196	19,636	....
29	37,251	....	....	46,363	36,494	....	47,272	37,178	26,986	45,274	....	19,353
30	37,351	....	....	57,623	38,523	50,103	40,388	....	39,380	31,738	....	23,566
31	39,456	....	26,420	....	....	....	44,522	....	....	40,230	....	23,681
Total	872,402	701,176	748,097	911,385	849,883	796,237	944,857	748,255	812,507	790,546	676,229	615,734
Average	39,655	36,904	37,405	41,427	40,471	37,916	42,948	35,631	38,691	34,372	35,591	27,988

AGRICULTURAL PRODUCTS DAILY OPEN INTEREST TOTALS DURING 1986 (All Agricultural Contracts, Futures and Options)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	121,652	142,103	....	157,155	161,398	Closed	150,366	....	169,870
2	152,602	....	....	120,741	142,426	135,946	159,025	....	172,061	150,515	....	170,667
3	151,363	128,954	138,186	120,676	....	136,518	162,902	....	175,969	150,965	165,437	169,251
4	....	128,776	139,328	121,989	....	135,700	Closed	160,937	176,325	....	167,453	170,128
5	....	129,632	140,255	....	146,911	134,618	....	161,649	176,667	....	167,947	171,095
6	151,038	130,734	142,349	....	149,053	136,486	....	160,881	....	151,362	168,681	....
7	150,698	131,164	142,262	121,945	150,768	....	165,746	160,278	....	150,569	172,012	....
8	152,622	....	....	122,588	151,272	....	164,776	161,888	177,063	148,600	....	171,450
9	152,772	....	....	122,587	153,062	136,751	165,342	....	177,531	147,702	....	169,916
10	150,450	130,851	143,706	128,429	....	137,646	166,730	....	176,248	147,402	173,013	170,093
11	....	132,381	144,679	123,438	....	140,404	166,569	162,297	174,772	....	174,895	169,063
12	....	134,778	143,452	....	153,480	141,261	....	160,704	174,921	....	177,933	167,602
13	150,783	135,903	140,467	....	153,640	141,912	....	160,815	....	147,028	180,536	....
14	150,615	135,893	137,386	123,829	154,435	....	166,700	160,244	....	149,122	182,476	....
15	149,085	....	....	124,076	154,966	....	168,846	159,698	174,842	149,622	....	166,281
16	150,271	....	....	123,924	154,791	142,712	171,194	....	175,288	149,273	....	164,790
17	149,896	Closed	139,434	125,900	....	143,241	172,674	....	176,007	148,706	184,652	164,669
18	....	138,020	138,623	125,314	....	144,708	173,236	161,476	176,018	....	187,650	162,437
19	....	136,253	138,217	....	154,432	144,226	....	160,030	157,913	....	190,405	160,990
20	148,597	135,703	137,296	....	154,901	141,429	....	159,697	....	148,532	189,530	....
21	148,039	136,372	121,566	126,963	154,239	....	173,147	162,243	....	149,785	166,828	....
22	148,621	....	....	128,378	151,136	....	174,035	162,704	153,389	151,302	....	162,064
23	145,726	....	....	130,803	134,610	142,282	175,659	....	152,291	152,110	....	164,018
24	128,972	136,891	119,857	133,915	....	143,670	175,507	....	150,905	152,534	166,273	164,722
25	....	137,903	121,818	134,449	....	148,864	159,861	162,705	150,611	....	167,502	Closed
26	....	136,262	120,955	....	Closed	151,005	....	163,412	150,232	....	168,219	164,789
27	127,899	136,842	121,122	....	129,457	154,206	....	165,352	....	154,396	Closed	....
28	128,551	138,623	Closed	137,665	132,161	....	157,145	167,378	....	156,083	168,749	....
29	128,474	....	....	141,509	134,143	....	161,085	170,934	151,141	161,055	....	165,725
30	128,811	....	....	141,714	134,534	155,040	161,684	....	150,052	160,649	....	165,872
31	127,985	....	120,226	....	....	....	160,985	....	....	163,354	....	167,337
Average	144,267	134,312	134,559	127,386	146,977	142,315	166,364	162,225	166,678	151,784	174,747	166,947

AGRICULTURAL OPTIONS ON FUTURES DAILY VOLUME TOTALS DURING 1986 (All Agricultural Options Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	5,634	3,314	....	2,708	1,850	Closed	3,407	....	2,181
2	2,793	....	....	3,527	2,750	2,423	3,487	....	4,200	3,427	....	2,702
3	5,719	1,229	2,877	2,769	....	2,445	1,863	....	5,191	4,955	3,666	3,474
4	....	2,986	2,565	5,416	....	1,795	Closed	3,114	3,196	....	3,266	2,714
5	....	2,608	1,916	....	4,381	1,607	....	2,949	3,537	....	3,048	2,447
6	2,585	1,196	2,790	....	2,944	1,651	....	3,899	....	2,679	3,000	....
7	4,355	2,540	2,947	3,195	2,655	....	4,399	3,105	....	2,567	3,577	....
8	4,421	....	....	3,388	6,328	....	2,676	2,528	2,415	3,169	....	3,416
9	3,705	....	....	2,005	5,679	1,697	3,610	....	2,141	2,190	....	3,115
10	2,702	1,890	3,434	2,057	....	1,054	2,973	....	2,316	2,339	2,544	3,692
11	....	4,884	3,409	3,518	....	2,394	5,232	2,661	3,655	....	4,571	1,844
12	....	4,101	4,143	....	3,942	2,111	....	2,285	2,806	....	4,842	1,983
13	2,559	6,782	2,543	....	4,278	1,788	....	2,620	....	3,542	5,158	....
14	3,361	2,811	1,877	3,246	3,418	....	1,854	2,422	....	5,416	5,150	....
15	2,968	....	....	1,894	3,099	....	3,554	2,085	3,547	3,412	....	2,699
16	2,573	....	....	4,020	4,579	2,279	4,534	....	3,562	2,620	....	2,546
17	2,071	Closed	2,794	4,327	....	3,257	2,993	....	3,111	1,681	6,882	2,181
18	....	4,999	2,810	4,020	....	4,233	4,390	2,076	2,732	....	4,971	2,364
19	....	3,881	2,094	....	3,394	3,731	....	2,155	2,773	....	5,155	4,684
20	2,871	2,647	2,898	....	3,076	3,759	....	2,792	....	1,702	5,139	....
21	2,489	3,766	3,848	2,153	6,497	....	3,961	2,636	....	2,570	5,530	....
22	2,732	....	....	3,634	4,094	....	3,913	2,659	3,385	2,878	....	7,623
23	4,363	....	....	3,036	3,157	4,364	4,084	...	3,726	1,266	....	5,249
24	5,995	2,714	883	4,537	....	8,929	4,228	....	2,121	2,106	1,657	1,722
25	....	4,171	1,813	2,106	....	7,646	5,498	1,469	3,062	....	4,259	Closed
26	....	3,439	978	....	Closed	6,049	....	2,797	2,085	....	2,262	1,080
27	2,499	2,127	1,088	....	1,989	7,184	....	3,041	....	5,864	Closed	....
28	1,186	1,668	Closed	3,390	2,250	....	4,718	2,222	....	2,894	1,467	....
29	1,302	....	....	4,913	1,481	....	3,868	3,521	2,535	8,101	....	3,626
30	1,331	....	....	5,393	1,291	3,919	2,316	....	2,539	4,786	....	3,553
31	1,832	....	3,231	....	....	....	2,410	....	....	4,561	....	2,747
Total	66,412	60,439	50,938	78,178	74,596	74,315	79,269	54,886	64,645	78,132	76,144	67,642
Average	3,019	3,181	2,547	3,554	3,552	3,539	3,603	2,614	3,078	3,397	4,008	3,075

AGRICULTURAL OPTIONS ON FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (All Agricultural Options Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	23,453	41,516	....	42,682	35,265	Closed	35,591	....	47,720
2	42,955	....	....	24,421	41,643	27,794	43,866	....	49,020	36,303	....	48,230
3	42,948	28,324	35,042	24,740	....	28,570	44,676	....	49,867	37,615	54,583	49,531
4	....	28,478	35,043	25,890	....	29,024	Closed	36,261	49,578	....	55,313	50,527
5	....	28,926	35,389	....	42,725	29,327	....	37,136	49,514	....	55,433	51,281
6	43,221	29,222	35,977	....	43,398	29,991	....	38,311	....	38,656	55,997	....
7	43,240	29,890	35,781	26,604	44,084	....	45,472	38,918	....	39,044	57,875	....
8	43,147	....	....	27,664	44,383	....	45,869	39,811	49,132	39,987	....	52,114
9	43,712	....	....	28,188	44,956	30,261	46,338	....	49,546	40,265	....	52,896
10	43,529	30,612	35,436	28,800	....	30,550	47,453	....	49,259	41,039	58,492	53,603
11	....	32,371	35,704	29,750	....	31,465	47,773	41,048	49,186	....	58,876	54,304
12	....	33,302	36,504	....	45,688	32,224	....	41,416	49,683	....	60,437	54,569
13	43,684	33,064	35,724	....	45,735	32,986	....	42,445	....	41,957	62,776	....
14	43,571	32,823	35,415	29,721	45,482	....	48,076	42,778	....	43,512	64,627	....
15	43,565	....	....	30,140	46,439	....	48,610	43,544	50,569	44,209	....	55,488
16	44,153	....	....	30,596	46,247	33,794	49,265	....	50,541	44,537	....	56,243
17	44,604	Closed	35,431	32,124	....	34,651	50,132	....	50,240	44,989	65,579	56,823
18	....	33,793	35,649	32,707	....	36,285	50,872	44,248	50,199	....	66,832	56,896
19	....	33,894	35,666	....	46,850	36,976	....	44,634	32,825	....	67,279	57,289
20	44,633	33,973	35,298	....	46,874	35,338	....	45,126	....	45,647	67,163	....
21	44,652	34,086	22,777	33,177	46,555	....	50,968	45,453	....	46,252	43,679	....
22	45,301	....	....	33,899	45,528	....	50,868	45,784	31,457	47,293	....	58,703
23	45,427	....	....	35,323	28,594	36,520	51,388	....	31,376	47,913	....	59,420
24	29,518	34,193	19,473	37,735	....	38,392	51,420	....	31,642	48,773	44,054	59,723
25	....	34,525	20,295	38,547	....	40,131	35,931	46,208	32,377	....	45,535	Closed
26	....	34,520	20,549	....	Closed	40,641	....	46,368	32,969	....	46,512	59,848
27	26,575	34,752	20,857	....	25,192	41,712	....	46,948	....	49,463	Closed	....
28	26,884	34,913	Closed	39,046	26,160	....	31,752	47,415	....	49,987	46,929	....
29	27,146	....	....	40,804	26,956	....	33,315	48,374	34,194	52,854	....	60,914
30	27,224	....	....	41,101	27,172	42,234	34,016	....	34,914	52,718	....	61,104
31	27,756	....	21,994	....	....	....	35,131	....	....	53,857	....	61,351
Average	39,434	32,403	31,200	31,565	40,580	34,232	44,812	42,738	43,242	44,446	56,735	55,390

INTEREST RATE PRODUCTS DAILY VOLUME TOTALS DURING 1986 (All Interest Rate Contracts, Futures and Options)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	69,102	40,582	....	46,828	53,921	Closed	77,238	....	48,574
2	24,337	....	....	59,641	52,723	74,554	29,259	....	71,994	44,059	....	55,921
3	30,582	35,551	57,066	43,423	....	86,258	35,717	....	122,676	96,739	49,554	60,951
4	....	54,180	88,060	85,473	....	100,282	Closed	34,262	93,623	....	46,906	59,797
5	....	64,739	70,194	....	40,962	72,973	....	44,658	104,871	....	49,138	109,893
6	20,743	73,722	80,546	....	61,409	64,501	....	49,606	....	59,918	50,964	....
7	33,659	95,371	69,319	50,243	50,808	....	31,842	45,875	....	51,708	88,494	....
8	102,828	....	....	65,756	50,849	....	63,920	52,010	87,223	70,335	....	71,445
9	105,227	....	....	66,414	75,387	67,778	56,133	....	65,697	44,673	....	50,971
10	50,977	43,794	46,552	45,196	....	61,582	50,885	....	56,440	46,061	69,055	40,315
11	....	61,058	44,838	45,909	....	60,563	61,300	47,650	97,431	....	17,999	59,635
12	....	34,447	42,098	....	68,370	77,065	....	59,836	120,694	....	48,741	86,028
13	53,921	35,082	43,179	....	86,731	85,102	....	86,425	....	10,145	52,162	....
14	55,822	60,042	39,566	35,939	56,632	....	36,489	67,100	....	51,771	55,329	....
15	92,197	....	....	51,363	107,412	....	54,078	47,209	61,036	66,577	....	64,429
16	68,314	....	....	64,154	85,862	72,393	41,209	....	73,372	54,131	....	48,397
17	50,644	Closed	40,308	93,982	....	62,786	36,753	....	51,554	81,331	51,403	38,037
18	....	57,477	41,650	41,453	....	55,882	24,116	31,301	104,940	....	66,517	38,121
19	....	78,462	26,868	....	55,784	53,181	....	72,470	75,022	....	77,868	25,256
20	15,169	54,901	22,560	....	88,130	53,764	....	64,817	....	66,259	77,475	....
21	54,993	55,452	28,212	49,116	74,434	....	19,254	74,996	....	44,867	73,168	....
22	73,348	....	....	79,820	52,834	....	50,925	58,012	41,057	69,963	....	27,788
23	46,719	....	....	94,846	30,842	34,122	60,012	....	60,445	66,427	....	27,838
24	59,310	75,898	26,942	97,080	....	46,242	55,784	....	74,796	30,096	49,548	7,143
25	....	50,769	32,864	67,895	....	42,605	21,473	38,841	77,509	....	79,966	Closed
26	....	44,426	22,501	....	Closed	39,922	....	51,846	62,678	....	57,233	2,965
27	36,779	80,616	44,780	....	34,713	35,747	....	50,167	....	31,431	Closed	....
28	41,019	107,938	Closed	58,329	49,463	....	48,693	72,255	....	49,502	21,544	....
29	58,841	....	....	65,570	72,610	....	61,876	79,253	53,709	56,942	....	27,504
30	62,008	....	....	50,464	58,632	33,980	44,677	....	66,684	108,416	....	36,364
31	56,688	....	29,447	....	....	....	65,579	....	....	59,246	....	30,079
Total	1,194,125	1,163,925	897,550	1,381,168	1,295,169	1,281,282	996,802	1,182,510	1,623,451	1,347,835	1,083,064	1,017,451
Average	54,278	61,259	44,878	62,780	61,675	61,013	45,309	56,310	77,307	58,602	57,003	46,248

INTEREST RATE PRODUCTS DAILY OPEN INTEREST TOTALS DURING 1986 (All Interest Rate Contracts, Futures and Options)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	262,690	340,701	....	288,120	336,500	Closed	371,945	....	430,023
2	200,436	....	....	261,482	343,925	357,566	288,291	....	397,606	376,883	....	428,106
3	200,504	245,749	282,213	263,151	....	358,912	291,751	....	400,694	377,932	403,252	427,208
4	....	248,816	288,998	272,786	....	361,725	Closed	334,928	404,243	....	406,183	428,296
5	....	251,776	291,199	....	343,709	357,618	....	337,735	410,472	....	406,695	433,701
6	202,036	254,934	292,269	....	345,343	358,003	....	342,287	....	383,643	410,395	....
7	204,433	260,559	292,308	275,299	350,531	....	292,602	346,712	....	380,729	415,019	....
8	213,304	....	....	283,599	352,414	....	295,936	354,654	412,016	384,581	....	433,394
9	218,139	....	....	280,268	355,654	360,775	297,277	....	410,312	389,229	....	431,396
10	221,337	264,995	295,446	284,087	....	362,475	300,458	....	412,995	388,808	416,796	434,469
11	....	264,944	295,037	291,828	....	361,661	308,466	360,070	414,977	....	416,605	437,248
12	....	263,536	297,509	....	361,787	361,082	....	366,641	421,290	....	415,975	448,579
13	222,778	264,049	294,954	....	363,615	358,863	....	376,802	....	386,515	416,217	....
14	225,776	264,987	297,333	293,062	366,584	....	311,912	378,961	....	383,815	415,839	....
15	231,303	....	....	297,814	365,882	....	314,236	380,412	368,689	384,576	....	359,802
16	232,762	....	....	310,711	356,120	290,832	313,475	....	334,231	388,553	....	319,983
17	236,381	Closed	271,666	322,965	....	261,455	310,407	....	336,150	391,087	417,140	324,296
18	....	263,966	235,389	326,892	....	267,228	309,615	380,331	343,747	....	419,789	326,089
19	....	268,520	238,202	....	355,509	271,080	....	381,801	348,548	....	418,554	327,782
20	236,796	268,667	240,184	....	357,786	272,031	....	385,514	....	392,683	419,414	....
21	238,430	272,999	241,966	332,169	354,253	....	308,875	391,417	....	386,556	421,449	....
22	239,458	....	....	334,219	353,687	....	311,509	381,568	351,024	385,431	....	330,385
23	240,930	....	....	339,962	352,800	274,259	314,059	....	353,922	391,313	....	332,698
24	239,427	272,501	242,137	342,152	....	274,605	321,961	....	356,723	395,079	427,928	334,105
25	....	270,804	245,800	343,417	....	277,713	322,022	381,120	359,559	....	434,264	Closed
26	....	270,576	246,557	....	Closed	280,966	....	385,376	357,396	....	435,473	333,741
27	240,229	275,329	253,619	....	352,024	282,418	....	386,791	....	395,609	Closed	....
28	239,065	281,042	Closed	344,985	352,554	....	324,126	392,162	....	399,222	432,918	....
29	238,745	....	....	338,182	355,042	....	330,677	394,041	360,652	402,162	....	337,801
30	243,886	....	....	339,380	357,418	285,454	329,826	....	366,451	401,346	....	341,366
31	244,789	....	257,863	....	....	....	331,175	....	....	405,058	....	346,870
Average	227,770	264,671	270,032	306,414	354,159	316,034	309,853	370,277	377,224	388,815	418,416	379,424

INTEREST RATE OPTIONS ON FUTURES DAILY VOLUME, TOTALS DURING 1986 (All Interest Rate Options Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	11,684	3,493	....	11,346	5,687	Closed	12,357	....	6,900
2	2,339	....	....	6,301	5,940	5,612	4,378	....	10,156	7,860	....	6,282
3	2,917	4,417	7,936	6,824	....	7,274	4,479	....	13,739	12,828	8,231	6,511
4	....	7,008	10,740	10,610	....	5,354	Closed	3,836	11,248	....	6,401	5,607
5	....	6,816	6,958	....	4,499	4,166	....	2,726	10,359	....	8,898	10,636
6	2,822	9,409	8,203	....	9,229	4,474	....	8,256	....	12,919	8,539	....
7	4,514	8,540	12,634	6,274	7,523	....	3,291	4,269	....	8,088	12,143	....
8	10,930	....	....	8,321	9,527	....	5,026	13,867	9,757	11,311	....	7,893
9	14,789	....	....	12,021	7,950	5,637	3,447	....	6,875	6,388	....	4,111
10	6,639	3,649	8,790	10,179	....	2,885	9,714	....	6,330	5,639	8,659	5,255
11	....	5,140	7,426	12,113	....	4,465	14,776	7,307	10,404	....	2,662	8,538
12	....	3,361	6,387	....	7,570	6,357	....	13,700	11,497	....	5,105	18,481
13	5,420	4,082	5,065	....	8,550	9,449	....	15,148	....	1,744	7,479	....
14	6,727	5,721	5,607	8,045	4,153	....	4,587	9,214	....	7,584	9,835	....
15	8,750	....	....	10,686	9,341	....	5,998	8,725	5,462	8,708	....	8,139
16	7,415	....	....	16,771	12,761	5,346	3,375	....	11,526	7,544	....	9,160
17	9,325	Closed	6,338	21,792	....	4,570	2,807	....	3,429	10,960	5,796	6,575
18	....	6,602	3,198	12,906	....	10,055	2,032	3,547	7,195	....	8,101	6,046
19	....	8,204	3,463	....	9,585	4,870	....	11,047	7,848	....	7,881	6,120
20	3,405	2,895	1,564	....	7,265	4,936	....	10,653	....	10,952	8,257	....
21	4,403	5,276	2,692	10,569	4,244	....	3,016	21,846	....	5,988	9,023	....
22	4,202	....	....	12,387	1,744	....	5,232	10,757	5,495	7,289	....	5,349
23	2,980	....	....	13,179	8,515	4,041	5,763	....	6,467	8,967	....	3,391
24	6,596	7,547	2,288	13,177	....	5,103	6,929	....	9,280	5,110	5,132	754
25	....	4,756	3,017	10,353	....	4,986	1,883	7,066	7,829	....	9,700	Closed
26	....	4,137	3,240	....	Closed	3,147	....	8,365	8,518	....	6,799	351
27	4,910	10,536	8,216	....	4,949	3,068	....	6,071	....	3,231	Closed	....
28	3,461	14,520	Closed	7,269	4,850	....	4,889	12,689	....	3,417	1,854	....
29	6,312	....	....	7,812	7,542	....	4,610	14,665	3,454	8,175	....	4,016
30	5,118	....	....	4,722	3,490	4,472	3,891	....	7,006	12,394	....	3,585
31	5,602	....	5,976	....	....	....	12,260	....	....	7,790	....	3,800
Total	129,576	122,616	119,738	234,195	142,720	110,267	123,729	199,541	173,874	186,943	140,495	137,500
Average	5,890	6,453	5,987	10,645	6,796	5,251	5,624	9,502	8,280	8,128	7,394	6,250

INTEREST RATE OPTIONS ON FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (All Interest Rate Options Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	67,741	128,120	....	92,625	119,476	Closed	118,755	....	160,814
2	43,490	....	....	67,475	130,685	143,989	93,128	....	149,306	121,834	....	161,168
3	44,487	62,634	78,209	69,719	....	145,569	93,431	....	149,062	123,252	141,854	161,776
4	....	63,416	79,521	73,103	....	146,933	Closed	119,421	153,290	....	142,943	163,295
5	....	63,901	81,400	....	132,256	147,530	....	120,367	153,542	....	144,091	165,280
6	44,986	66,313	82,101	....	133,949	147,587	....	123,687	....	127,929	146,619	....
7	46,959	66,675	82,749	73,547	137,955	....	93,394	124,692	....	128,660	147,211	....
8	49,227	....	....	74,814	138,385	....	94,614	133,972	154,772	129,391	....	163,788
9	49,168	....	....	74,608	141,488	147,845	95,473	....	156,703	130,084	....	163,206
10	51,212	69,322	84,966	78,185	....	147,891	97,871	....	157,528	131,773	148,761	164,665
11	....	65,959	86,581	84,007	....	148,702	105,817	138,744	158,586	....	149,190	167,746
12	....	67,271	88,350	....	144,491	148,763	....	146,373	160,319	....	150,425	179,030
13	51,605	67,522	88,220	....	145,768	150,240	....	150,185	....	131,010	151,903	....
14	52,413	69,102	89,467	87,802	147,667	....	106,773	150,211	....	130,565	153,388	....
15	54,109	....	....	91,725	145,578	....	108,660	152,565	106,284	130,577	....	89,858
16	54,922	....	....	98,401	136,525	82,324	108,418	....	96,222	131,453	....	80,042
17	57,140	Closed	65,085	105,975	....	77,657	108,004	....	96,746	133,797	153,432	82,814
18	....	69,491	57,493	110,670	....	80,801	107,841	153,299	98,529	....	154,825	85,013
19	....	70,937	58,578	....	137,198	81,097	....	154,373	99,894	....	155,618	86,609
20	57,445	71,091	59,189	....	138,744	83,139	....	155,05	....	135,254	154,470	....
21	56,338	72,058	59,626	113,659	139,262	....	108,193	157,296	....	134,243	157,099	....
22	57,140	....	....	117,758	139,028	....	109,044	148,379	102,158	134,298	....	89,177
23	57,001	....	....	121,464	140,115	84,256	109,955	....	104,087	136,994	....	90,581
24	58,153	71,553	59,525	124,969	....	85,499	113,357	....	105,489	140,123	158,605	91,038
25	....	71,440	60,727	128,843	....	87,420	113,688	147,392	108,505	....	161,318	Closed
26	....	71,393	61,316	....	Closed	88,413	....	148,154	111,013	....	160,878	91,122
27	58,726	72,517	64,105	....	140,759	88,647	....	147,365	....	139,846	Closed	....
28	58,998	77,325	Closed	130,826	140,876	....	115,120	150,778	....	138,759	160,996	....
29	59,700	....	....	126,817	142,654	....	116,144	150,558	112,115	141,401	....	92,110
30	59,497	....	....	127,613	143,487	90,550	117,071	....	114,802	141,206	....	93,238
31	60,689	....	65,430	....	....	....	118,951	....	....	140,645	....	94,891
Average	53,791	68,943	72,632	97,715	139,285	114,517	105,799	142,511	126,145	132,689	152,296	123,512

EQUITY PRODUCTS DAILY VOLUME TOTALS DURING 1986 (All Equity Contracts, Futures and Options)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	103,721	97,784	....	76,570	53,813	Closed	90,551	....	93,625
2	52,984	....	....	92,746	71,572	108,509	61,302	....	91,691	67,388	....	136,677
3	50,203	86,082	87,621	85,629	....	105,658	49,099	....	103,060	84,220	75,181	123,220
4	....	118,961	107,351	96,444	....	98,835	Closed	98,071	105,104	....	69,734	99,074
5	....	76,522	104,860	....	67,015	79,447	....	88,111	102,542	....	79,593	92,930
6	54,312	90,022	93,122	....	79,490	84,617	....	77,405	....	64,270	87,436	....
7	73,545	87,725	92,286	96,226	86,709	....	97,077	83,723	....	71,874	67,383	....
8	123,211	....	....	94,559	76,115	....	97,083	60,607	104,829	81,769	....	113,845
9	107,664	....	....	107,784	67,940	107,273	69,815	....	105,439	82,905	....	92,643
10	66,928	81,372	79,783	86,861	....	107,598	95,708	....	112,299	43,116	71,505	97,072
11	....	77,757	115,769	81,689	....	84,311	78,822	86,411	180,329	....	46,780	124,870
12	....	74,510	126,771	....	74,106	74,723	....	104,099	176,354	....	85,159	77,308
13	74,209	82,172	96,089	....	91,220	94,664	....	114,862	....	22,896	98,243	....
14	62,663	82,653	110,242	64,381	80,352	....	86,539	87,211	....	60,289	112,214	....
15	70,437	....	....	82,661	88,378	....	122,519	58,913	129,026	86,538	....	102,834
16	67,880	....	....	88,288	79,197	77,338	87,489	....	111,421	87,693	....	97,911
17	61,558	Closed	94,090	86,222	....	87,252	73,089	....	98,637	65,155	107,461	84,927
18	....	96,184	101,461	67,176	....	91,080	101,450	77,556	92,861	....	174,900	71,123
19	....	89,358	82,640	....	59,499	92,893	....	74,596	78,671	....	137,158	88,537
20	53,390	76,891	84,266	....	79,286	89,616	....	93,913	....	62,058	120,497	....
21	80,188	93,634	88,886	77,936	78,409	....	61,385	81,310	....	62,002	139,706	....
22	76,035	....	....	102,753	103,008	....	66,004	63,778	71,896	55,780	....	50,719
23	68,871	....	....	93,833	74,766	71,973	68,473	....	74,615	84,760	....	34,994
24	62,640	99,527	78,245	85,020	....	95,789	61,042	....	72,857	53,281	114,945	15,932
25	....	93,195	71,334	79,177	....	87,965	56,606	66,912	89,890	....	103,262	Closed
26	....	92,780	76,421	....	Closed	71,232	....	103,406	70,220	....	70,116	6,311
27	59,199	106,517	71,764	....	81,093	47,592	....	82,972	....	67,991	Closed	....
28	84,220	103,082	Closed	77,293	98,917	....	102,220	71,904	....	70,234	42,377	....
29	100,671	....	....	107,956	101,637	....	93,660	53,216	84,105	70,027	....	37,126
30	69,558	....	....	99,797	109,551	64,517	115,107	....	86,906	84,619	....	40,801
31	82,849	....	73,642	....	....	....	72,410	....	....	62,918	....	37,149
Total	1,603,215	1,708,944	1,836,643	1,958,152	1,746,044	1,822,882	1,793,469	1,682,789	2,142,752	1,582,334	1,803,650	1,719,628
Average	72,873	89,944	91,832	89,007	83,145	86,804	81,521	80,133	102,036	68,797	94,929	78,165

EQUITY PRODUCTS DAILY OPEN INTEREST TOTALS DURING 1986 (All Equity Contracts, Futures and Options)

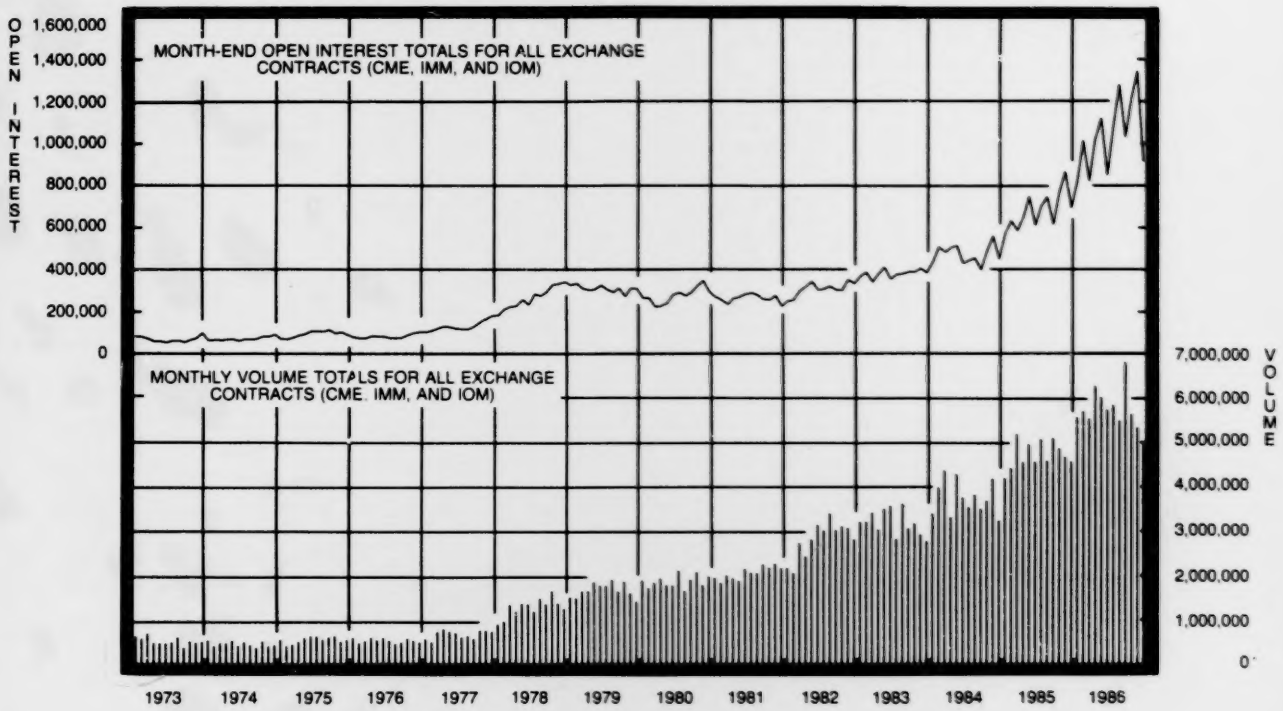
Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	120,863	137,623	....	109,214	179,047	Closed	160,474	....	225,183
2	101,254	....	....	126,567	141,783	183,674	108,175	....	179,541	160,295	....	229,147
3	102,504	117,248	149,345	126,632	....	181,996	110,375	....	181,595	162,873	192,755	223,992
4	....	121,340	148,756	124,054	....	180,949	Closed	185,189	183,249	....	191,867	222,722
5	....	121,129	150,942	....	145,563	182,088	....	180,667	184,414	....	193,597	222,059
6	103,240	123,324	156,464	....	148,531	182,847	....	183,296	....	162,697	196,986	....
7	104,342	126,964	159,570	123,404	147,799	....	117,426	177,441	....	164,938	200,885	....
8	107,836	....	....	124,749	153,441	....	121,233	176,173	184,951	168,582	....	222,688
9	99,224	....	....	123,744	155,028	185,528	125,382	....	185,560	172,547	....	222,166
10	100,844	127,537	161,994	125,457	....	187,443	128,213	....	192,673	171,592	204,141	221,807
11	....	122,577	169,419	124,203	....	187,806	134,922	179,855	208,298	....	206,738	220,487
12	....	124,528	174,470	....	159,024	191,460	....	191,878	221,272	....	210,435	221,526
13	102,588	127,375	175,151	....	161,708	192,367	....	184,904	....	170,299	213,312	....
14	102,518	126,324	180,449	121,960	167,200	....	143,506	184,894	....	172,711	218,440	....
15	102,590	....	....	124,333	169,967	....	150,540	183,575	227,459	175,271	....	226,708
16	102,424	....	....	124,938	171,481	190,208	154,947	....	229,168	178,009	....	228,356
17	101,924	Closed	181,303	124,009	....	191,626	156,393	....	233,350	182,318	219,387	230,057
18	....	129,028	181,553	122,816	....	193,704	162,443	185,276	233,991	....	228,647	230,011
19	....	128,987	183,496	....	170,405	193,079	....	185,469	187,364	....	225,417	178,141
20	101,549	130,628	183,012	....	171,977	141,101	....	182,472	....	183,568	227,676	....
21	101,615	134,027	150,693	123,648	173,381	....	163,843	180,900	....	187,806	224,222	....
22	104,327	....	....	123,584	171,862	....	164,603	169,733	144,962	188,051	....	109,997
23	107,307	....	....	126,554	174,726	96,811	165,110	....	140,948	189,847	....	111,009
24	109,417	138,876	107,105	126,435	....	101,981	167,475	....	143,088	190,569	223,600	111,854
25	....	141,149	109,068	128,897	....	102,761	168,312	169,818	146,535	....	223,340	Closed
26	....	142,542	112,076	....	Closed	102,651	....	177,799	149,644	....	222,822	112,141
27	109,187	149,377	117,712	....	175,950	102,629	....	175,873	....	190,939	Closed	....
28	109,871	149,576	Closed	132,180	179,483	....	178,431	177,198	....	190,746	222,205	....
29	113,929	....	....	135,591	180,739	....	175,715	178,316	155,588	192,415	....	112,352
30	114,151	....	....	133,176	182,660	103,908	176,326	....	156,591	191,447	....	113,062
31	117,360	....	118,927	....	....	....	176,233	....	....	189,990	....	114,827
Average	105,455	130,660	153,575	125,809	163,825	160,791	148,128	180,465	184,297	178,173	212,972	186,831

EQUITY OPTIONS ON FUTURES DAILY VOLUME TOTALS DURING 1986 (All Equity Options Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	4,635	5,948	....	7,972	4,430	Closed	6,395	....	11,360
2	2,878	....	....	3,377	4,760	8,580	2,948	....	7,643	4,818	....	15,983
3	2,644	9,600	5,449	3,541	....	6,843	4,838	....	9,071	7,860	7,865	15,936
4	....	11,332	6,977	5,127	....	7,338	Closed	13,620	8,553	....	7,182	8,094
5	....	5,645	10,389	....	5,829	3,797	....	7,488	10,498	....	8,253	8,932
6	1,773	7,631	11,541	....	4,592	5,203	....	9,670	....	3,320	8,103	....
7	4,041	9,051	8,650	5,713	4,156	....	7,874	10,598	....	3,964	8,541	....
8	10,741	....	....	5,476	3,898	....	5,983	6,754	8,390	6,836	....	9,844
9	9,360	....	....	6,061	3,076	7,916	4,206	....	11,643	5,315	....	7,766
10	4,480	6,714	6,629	3,080	....	7,671	5,712	....	11,057	2,114	7,618	8,841
11	....	4,593	14,633	3,222	....	5,174	8,620	9,304	29,029	....	7,348	19,570
12	....	3,744	13,669	....	3,907	3,843	....	24,411	25,201	....	10,115	8,706
13	5,544	6,533	6,073	....	4,738	10,848	....	21,663	....	834	8,885	....
14	3,431	6,716	7,185	2,422	3,771	....	5,985	11,161	....	2,931	24,142	....
15	2,839	....	....	3,013	5,654	....	7,493	6,173	14,905	6,956	....	9,205
16	2,382	....	....	6,117	9,259	7,084	6,820	....	12,320	9,832	....	7,568
17	3,112	Closed	7,530	5,636	....	6,151	5,073	....	9,146	5,642	17,325	5,981
18	....	10,209	6,778	4,247	....	7,210	15,538	7,467	7,418	....	50,434	6,547
19	....	6,362	4,772	....	5,079	6,818	....	6,445	9,127	....	19,412	8,732
20	2,493	3,969	4,323	....	5,936	8,601	....	14,092	....	5,464	14,274	....
21	5,448	6,939	3,387	4,172	6,296	....	5,059	6,851	....	4,534	26,756	....
22	5,090	....	....	5,596	10,529	....	5,230	12,017	3,842	3,891	....	2,541
23	5,492	....	....	5,804	8,258	3,576	5,357	....	3,508	11,181	....	2,507
24	5,689	7,568	3,935	4,229	....	4,438	5,037	....	3,964	5,140	14,630	776
25	....	7,130	2,489	5,023	....	3,422	5,098	4,921	5,507	....	10,935	Closed
26	....	5,414	3,495	....	Closed	2,766	....	9,387	3,523	....	8,929	386
27	4,824	6,956	6,738	....	9,632	1,489	....	8,338	....	4,393	Closed	....
28	8,397	8,549	Closed	6,301	10,383	....	17,088	5,688	....	4,910	5,616	....
29	11,227	....	....	8,066	7,866	....	12,532	5,454	4,203	3,529	....	2,273
30	4,754	....	....	7,766	11,564	3,871	15,974	....	4,912	8,828	....	1,640
31	8,274	....	3,526	....	....	....	6,134	....	....	5,948	....	2,166
Total	114,913	134,655	138,168	108,624	135,131	122,639	166,571	205,932	203,460	124,635	266,363	165,354
Average	5,223	7,087	6,908	4,937	6,435	5,840	7,571	9,806	9,689	5,419	14,019	7,516

EQUITY OPTIONS ON FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (All Equity Options Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	41,813	60,375	....	24,908	64,937	Closed	32,318	....	79,174
2	38,198	....	....	42,850	61,657	83,559	25,804	....	72,394	32,736	....	80,253
3	38,437	52,786	63,026	44,167	....	84,516	28,640	....	73,300	33,077	53,348	82,569
4	....	53,318	64,487	45,398	....	85,797	Closed	69,446	74,238	....	55,183	82,068
5	....	54,219	66,994	....	62,762	85,871	....	70,149	76,087	....	55,802	82,947
6	38,820	54,978	71,227	....	63,494	86,927	....	71,997	....	33,178	57,656	....
7	39,894	55,865	73,668	46,926	63,505	....	31,193	66,859	....	33,712	60,569	....
8	41,561	....	....	47,948	63,478	....	32,198	65,734	77,744	35,434	....	82,382
9	39,422	....	....	49,017	63,733	87,627	33,385	....	78,790	36,476	....	81,466
10	40,404	55,387	74,029	49,046	....	88,393	34,781	....	84,152	37,058	63,320	81,307
11	....	54,454	75,884	49,807	....	89,040	40,596	66,077	87,334	....	64,547	82,461
12	....	54,945	76,667	....	64,893	89,241	....	77,926	88,807	....	67,048	83,287
13	40,196	55,575	73,825	....	65,658	88,779	....	73,604	....	36,988	69,280	....
14	40,150	55,525	74,608	49,692	66,642	....	43,829	74,767	....	37,028	75,325	....
15	40,373	....	....	50,024	67,751	....	45,695	75,096	90,639	38,742	....	84,305
16	40,571	....	....	49,399	70,253	88,110	47,992	....	89,996	41,467	....	85,379
17	40,846	Closed	73,916	49,306	....	87,859	49,756	....	89,558	42,924	75,598	84,969
18	....	55,429	74,468	49,488	....	86,558	54,347	75,956	89,052	....	74,865	85,605
19	....	55,613	75,016	....	71,605	85,457	....	76,963	37,292	....	74,044	30,289
20	41,134	55,671	75,050	....	73,150	29,406	....	75,056	....	44,355	74,272	....
21	42,326	56,787	43,456	49,905	74,052	....	54,175	74,279	....	45,858	76,096	....
22	44,520	....	....	50,824	74,845	....	53,660	67,550	26,174	46,123	....	18,105
23	46,509	....	....	51,884	76,770	17,871	54,921	....	27,367	46,778	....	18,551
24	48,501	58,308	35,673	52,743	....	18,724	57,389	....	28,140	47,226	76,653	18,787
25	....	59,670	36,341	53,857	....	19,273	58,973	68,158	29,538	....	78,731	Closed
26	....	60,219	36,945	....	Closed	19,989	....	69,479	29,974	....	78,247	18,783
27	48,976	61,321	40,029	....	77,936	20,283	....	69,440	....	47,941	Closed	....
28	48,778	62,721	Closed	55,959	79,808	....	65,103	70,440	....	49,046	77,854	....
29	51,497	....	....	58,265	80,891	....	64,954	71,200	30,676	49,735	....	19,147
30	51,613	....	....	59,677	82,837	20,390	63,674	....	31,280	51,077	....	19,134
31	53,103	....	40,344	....	....	....	64,118	....	....	51,725	....	19,394
Average	43,447	56,463	62,283	49,909	69,814	64,937	46,822	71,196	62,502	41,348	68,865	60,016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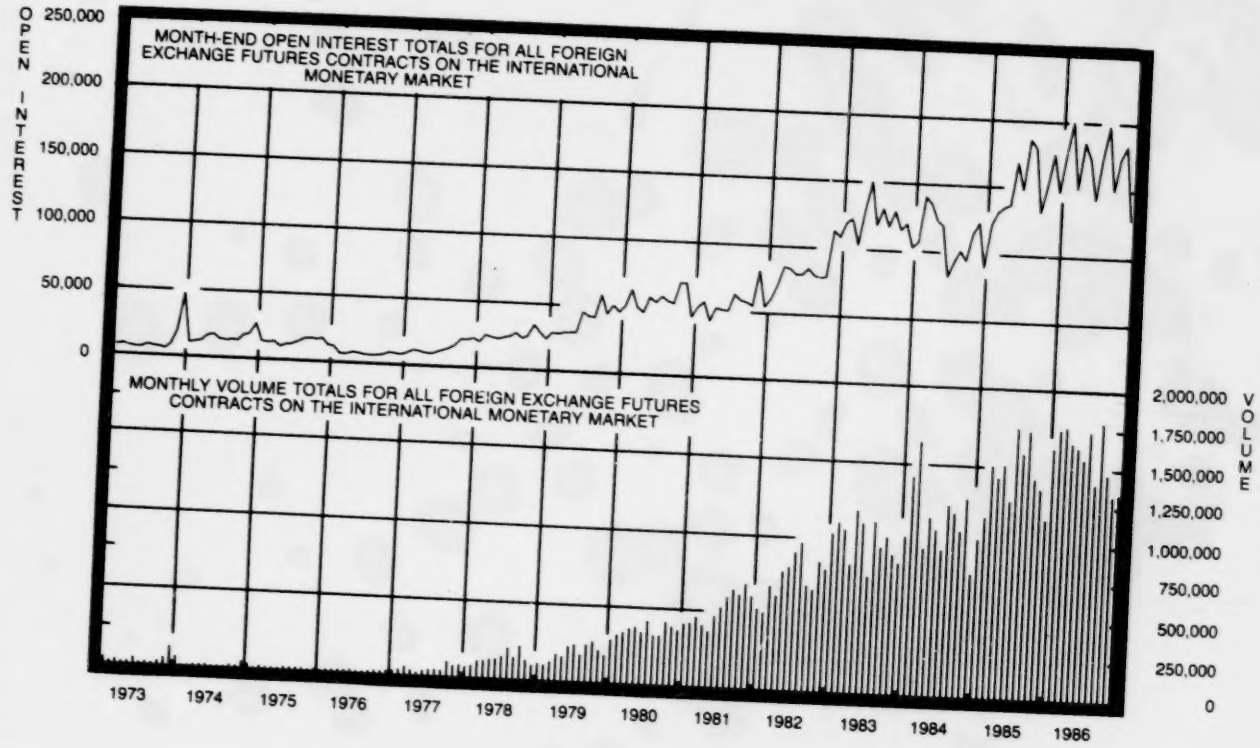
1,400,000
1,200,000
1,000,000
800,000
600,000
400,000
200,000
0
MONTH-END OPEN INTEREST TOTALS FOR ALL EXCHANGE CONTRACTS (CME, IMM, AND IOM)
MONTHLY VOLUME TOTALS FOR ALL EXCHANGE CONTRACTS (CME, IMM, AND IOM)
7,000,000
6,000,000
5,000,000
4,000,000
3,000,000
2,000,000
1,000,000
0
VOLUME
1973 1974 1975 1976 1977 1978 1979 1980 1981 1982 1983 1984 1985 1986

OPEN INTEREST
500,000
400,000
300,000
200,000
100,000
0
MONTH-END OPEN INTEREST TOTALS FOR ALL INTERNATIONAL MONETARY MARKET FUTURES CONTRACTS
MONTHLY VOLUME TOTALS FOR ALL INTERNATIONAL MONETARY MARKET FUTURES CONTRACTS
4,000,000
3,500,000
3,000,000
2,500,000
2,000,000
1,500,000
1,000,000
500,000
0
VOLUME
1973 1974 1975 1976 1977 1978 1979 1980 1981 1982 1983 1984 1985 1986


OPEN INTEREST
250,000
200,000
150,000
100,000
50,000
0
MONTH-END OPEN INTEREST TOTALS FOR ALL FOREIGN EXCHANGE FUTURES CONTRACTS ON THE INTERNATIONAL MONETARY MARKET
MONTHLY VOLUME TOTALS FOR ALL FOREIGN EXCHANGE FUTURES CONTRACTS ON THE INTERNATIONAL MONETARY MARKET
2,000,000
1,750,000
1,500,000
1,250,000
1,000,000
750,000
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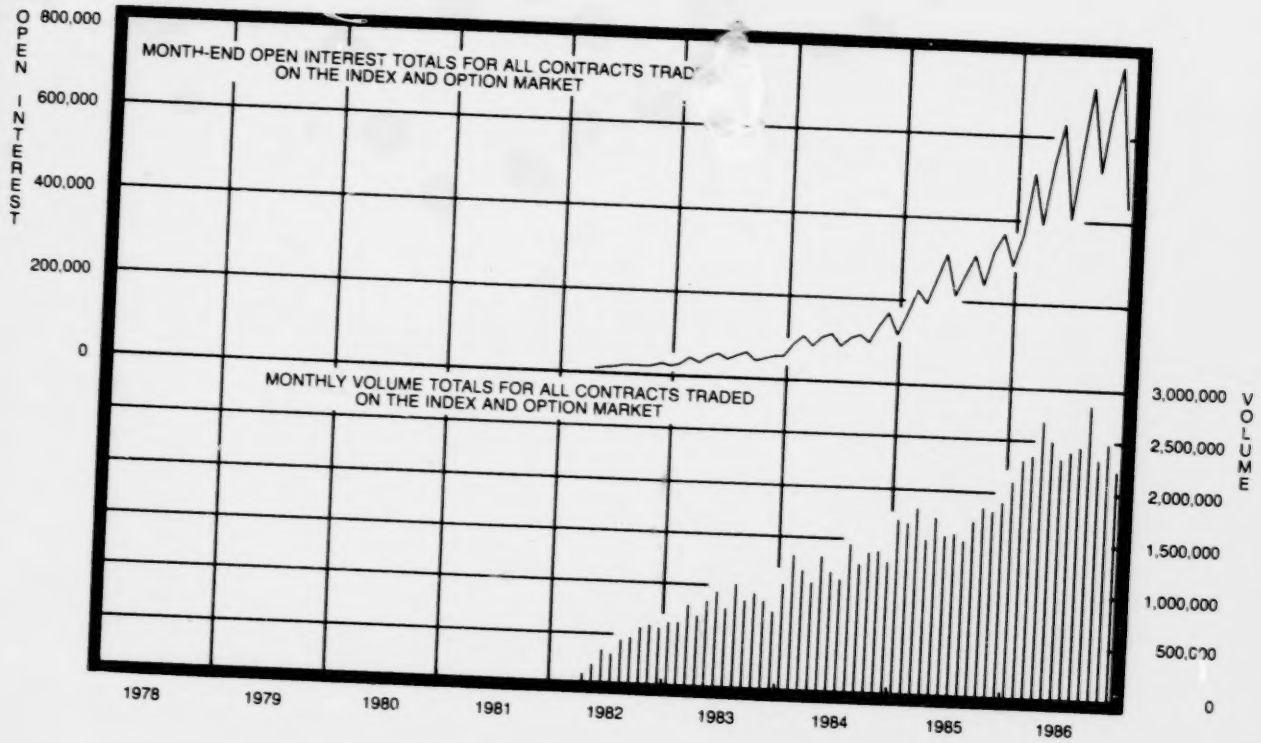
0
VOLUME
1973
1974
1975
1976
1977
1978
1979
1980
1981
1982
1983
1984
1985
1986


OPEN INTEREST
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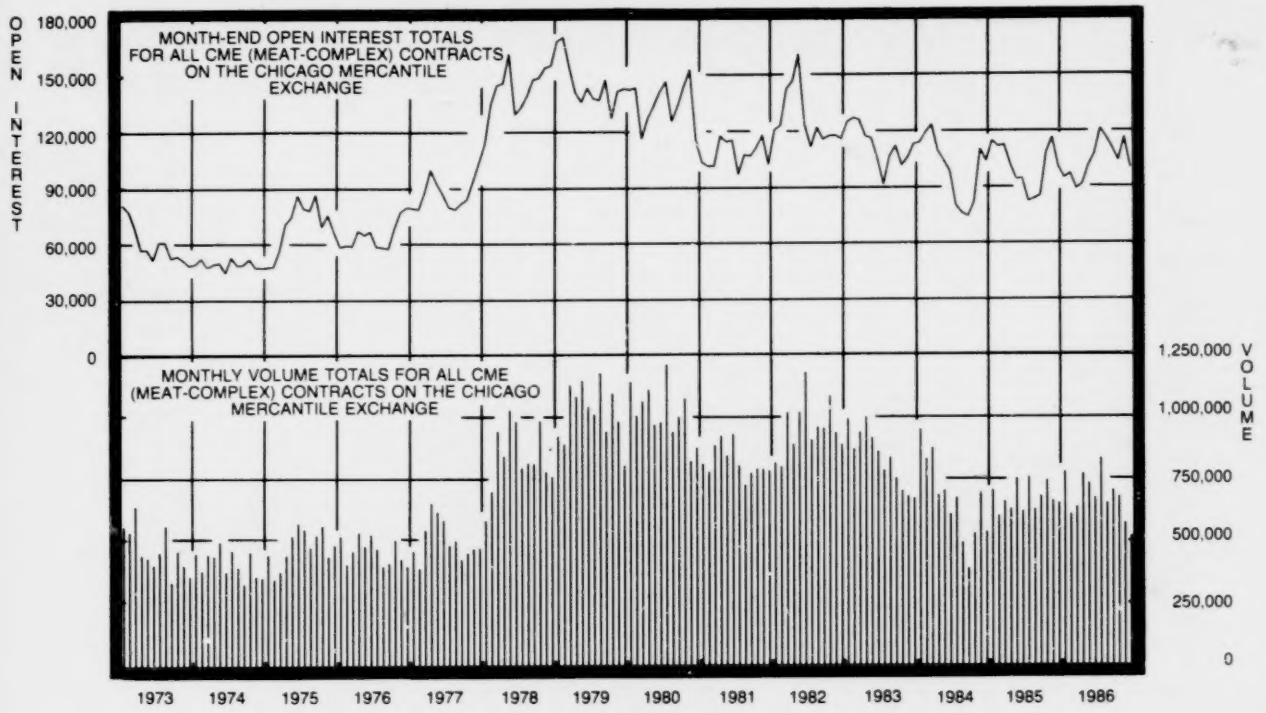
400,000
200,000
0
MONTH-END OPEN INTEREST TOTALS FOR ALL CONTRACTS TRAD
ON THE INDEX AND OPTION MARKET
MONTHLY VOLUME TOTALS FOR ALL CONTRACTS TRADED ON THE INDEX AND OPTION MARKET
3,000,000
2,500,000
2,000,000
1,500,000
1,000,000
500,000
0
VOLUME
1978
1979
1980
1981
1982
1983
1984
1985
1986



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Pork Belly Call Options	167,107	168,106
Pork Belly Put Options	169,105	170,104
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British Pound Call Options	371,303	372,302
British Pound Put Options	373,301	374,300
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Canadian Dollar Call Options	267,207	268,206
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Deutschemark Put Options	361,313	362,312
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Japanese Yen Call Options	367,307	368,306
Japanese Yen Put Options	369,305	370,304
Swiss Franc Futures	349	350
Swiss Franc Call Options	363,311	364,310
Swiss Franc Put Options	365,309	366,308
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Eurodollar Call Options	463,411	464,410
Eurodollar Put Options	465,409	466,408
90-Day T-Bill Futures	325	324
90-Day T-Bill Call Options	467,407	468,406
90-Day T-Bill Put Options	469,405	470,404
Gold Bullion Futures	327	326
Domestic CD Futures	323	322
S&P 100 Futures	125	124
S&P OTC 250 Futures	119	118
Random Length Lumber Futures	139	140

MARKET DATA BY CONTRACT	PRICES	VOL. & OPN INT
S&P 500 Futures	127	126
S&P 500 Call Options	459,415	460,414
S&P 500 Put Options	461,413	462,412

SIMEX MARKET DATA BY CONTRACT

British Pound Futures	198	199
Deutschemark Futures	198	197
Japanese Yen Futures	194	195
Gold Bullion Futures	298	299
Eurodollar Futures	296	297
T-Bond Futures	294	295
Nikkei Stock Index Futures	398	399

NOTE: SIMEX DATA ALSO UPDATED BY CLEARING HOUSE NIGHTLY ON (312)930-8501

CASH MARKETS & FUNDAMENTALS

Daily Est. Livestock Slaughter	149
Daily Chicago Pork Belly Movement	150
Wkly Chgo-Outside Pork Belly Movement	151
Terminal Receipts Weather	152
Livestock Cash Prices	153
Cattle Fax	250
Carlot Meat Trade	154
Weekly Meat Production	251
Cattle on Feed (monthly)	252
U.S. Cold Storage (monthly)	253
Pig Crop (quarterly)	254
Cattle Inventory (twice annually)	255
Lumber (updated twice weekly)	155
Interbank Spot Currencies	227
Spot Short-Term Interest Rates	225
Spot Gold & Silver	223
S&P Stock Indexes	229
Dow Jones Industrials, NYSE Volume	228
Nikkei Stock Index	226
Weekly T-Bill Auction	219
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MERCLINE MENUS	FUTURES	OPTIONS
Agricultural	177	277
Currency	178	278
Interest Rate & Metals	179	279
Equity	180	280
SIMEX	276	–

ECONOMIC INDICATORS

COUNTRY	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1986 BALANCE OF TRADE												
United States(bln dlrs)	-16.460	-12.490	-14.520	-12.070	-14.210	-14.170	-18.040	-14.030	-12.560	-14.710	-19.220	....
United Kingdom (bln sterling)	+ .140	- .338	- 1.200	- .265	- .666	- .623	- .588	- 1.490	- .885	- .835	- 1.030	....
Canada (bln dirs)	+ 1.000	+ .144	+ 1.270	+ 1.140	+ .902	+ .442	- .187	+ .500	+ 1.330	+ .823	....	....
West Germany (bln marks)	+ 7.000	+ 6.800	+ 8.400	+10.000	+ 8.100	+ 9.900	+10.900	+ 8.100	+10.400	+10.700	....	....
France (bln francs)	+ 3.500	- 2.500	- 4.800	- 2.100	- 1.260	+ 1.500	+ 3.200	- 2.900	- .100	....	....	....
Japan (bln dirs)	+ 2.390	+ 4.780	+ 7.420	+ 7.660	+ 8.300	+ 7.810	+ 8.670	+ 8.110	+ 9.800	+ 8.720	+ 8.500	....
Switzerland (bln francs)	- .851	- .722	- .710	- .757	- .516	....	- .453	- .751	- .620	- .284	- .010	....
1986 BALANCE OF PAYMENTS-												
United States (bln dirs, Qtrly)	....	....	- 34.04	....	....	- 34.41	....	....	- 36.28	....	....	....
United Kingdom (bln dirs, Qtrly)	....	....	....	....	....	....	....	....	....	....	....	....
Canada (bln dirs, Qtrly)	....	....	....	....	....	....	....	....	....	....	....	....
West Germany (bln dirs)	+ 4.50	+ 6.80	+ 4.70	+ 8.20	+ 5.90	+ 4.30	+ 5.80	+ 4.10	+ 6.70	+ 8.30	+ 9.80	....
France (bln dirs)	....	....	....	+ 1.30	+ .80	....	....	+ .30	+ 3.80	+ 1.20	....	....
Japan (bln dirs)	- 5.15	- 1.30	+ .75	- 1.34	- .86	- 2.43	- .62	- 5.47	- 3.87	- 8.08	- 9.33	....
Switzerland (bln dirs, Annually)	....	....	....	....	....	....	....	....	....	....	....	....
1986 PRODUCER-WHOLESALE PRICE INDEX												
United States (1967 base)	269.9	292.3	288.1	286.9	288.9	288.9	287.7	286.4	287.5	290.5	290.7	....
United Kingdom (1980 base)	142.9	143.6	144.5	145.7	146.1	146.1	145.9	146.3	146.7	147.0	147.3	....
Canada (1980 base)	131.8	131.5	131.0	130.5	129.5	129.5	....	....	....	....	....	....
West Germany (1980 base)	115.0	114.7	113.6	113.2	112.2	109.1	106.8	106.6	107.2	105.8	105.1	....
France (1962 base)	....	....	....	....	....	....	....	....	....	....	....	....
Japan (1980 base)	96.9	95.0	92.9	91.6	90.7	90.1	89.1	88.3	87.4	86.7	87.0	....
Switzerland (1963 base)	177.1	176.1	174.7	174.0	173.3	172.6	171.7	171.2	170.7	170.1	168.8	....
1986 CONSUMER PRICE-COST OF LIVING INDEX												
United States (1967 base)	....	323.2	....	325.3	326.3	327.5	327.5	328.6	324.9	325.4	330.6	....
United Kingdom (1974 base)	379.7	381.1	381.6	385.3	386.0	385.8	384.7	385.9	387.8	388.4	391.7	....
Canada (1981 base)	130.1	130.6	130.9	131.1	131.6	131.9	132.9	133.3	133.3	134.0	134.7	....
West Germany (1980 base)	121.7	121.2	121.0	120.9	120.9	121.1	120.5	120.3	120.5	120.1	119.9	....
France (1980 base)	160.1	159.7	160.1	160.7	161.0	161.5	161.7	162.3	162.9	163.2	....	....
Japan (1980 base)	115.4	114.9	114.6	115.0	115.8	115.2	100.4*	100.2*	100.7*	100.8*	100.3*	....
Switzerland (1982 base)	108.4	108.4	108.6	108.5	108.2	108.2	107.6	107.9	108.0	108.1	108.3	....
*Base 1985 = 100												
1986 UNEMPLOYMENT-(Percent of Labor Force)												
United States	6.7	7.3	7.2	7.1	7.3	7.1	6.9	6.8	7.0	7.0	7.0	....
United Kingdom	13.2	13.2	13.1	13.2	....	13.1	11.7	11.7	11.6	11.5	11.4	....
Canada	9.8	9.8	9.6	9.6	9.6	9.5	9.9	9.7	9.5	9.4	9.4	....
West Germany	10.4	10.4	9.8	9.0	8.5	8.4	8.6	8.5	8.2	8.1	8.3	....
France (number in mins)	2.3	2.3	2.3	2.4	2.4	2.4	2.4	2.4	....	....	....	....
Japan (number in mins)	1.6	1.6	1.8	1.8	1.6	1.6	1.6	1.6	1.6	1.6	1.5	....
Switzerland	1.0	1.0	0.9	0.9	0.8	0.8	0.7	0.7	0.7	0.7	0.8	....
1986 RESERVES												
United States (bln dirs)	32.58	34.41	33.83	35.40	34.16	35.51	36.35	37.08	37.00	36.02	....	....
United Kingdom (bln dirs)	15.56	15.81	16.25	18.99	19.17	19.91	19.08	18.92	22.43	21.99	22.01	21.92
Canada (bln dirs)	3.24	4.48	3.28	3.47	3.45	....	3.47	3.23	3.11	3.71	3.89	4.10
West Germany (bln dirs)	45.10	46.70	45.48	45.63	43.23	44.63	45.34	46.73	48.97	52.92	....	....
France (bln francs)	....	412.10	411.60	459.41	462.57	452.84	440.93	441.97	437.56	431.26	420.41	....
Japan (bln dirs)	26.96	27.58	27.32	31.11	32.48	33.91	38.33	41.21	41.46	41.68	41.98	42.24
Switzerland (bln dirs)	15.39	15.57	16.80	16.16	16.48	16.98	16.95	17.665	18.36	17.61	....	....
1986 INDUSTRIAL PRODUCTION INDEX												
United States (1977 base)	126.4	125.7	124.8	124.6	124.1	....	124.8	125.2	125.2	125.9	....	....
United Kingdom (1980 base)	109.4	110.1	109.3	110.1	108.3	107.0	109.8	110.5	110.9	110.0	....	....
Canada (1980 base)	111.3	112.4	108.5	111.9	109.6	....	....	....	....	....	....	....
West Germany (1980 base)	104.9	103.5	102.5	106.2	102.7	105.9	106.9	105.8	105.0	106.0	106.8	....
France (1970 base)	131.0	133.0	133.0	137.0	130.0	136.0	137.0	138.0	137.0	137.0	....	....
Japan (1980 base)	121.3	121.2	121.7	121.7	122.1	122.7	122.3	119.0	123.1	120.7	118.9	....
Switzerland (1980 base; qtrly)	....	....	....	....	....	....	....	....	....	....	....	....

1986 WEEKLY AVERAGE MONEY MARKET RATES (% per annum)
(According to the Federal Reserve Bank)

	U.S. Treasury Bills														
	Market Yields			Rates on New Issues		Cert. of Dep. Deposits		Euro Dollar	Federal Funds	Prime Comm. Paper		Prime Bankers' Acceptances,	Money Supply(bln dlrs)			Broker Loan
WK END	3-Mo.	6-Mo.	1 Yr.	3-Mo.	6-Mo.	3-Mo.	6-Mo.	3-Mo.	Rate	3-Mo.	6-Mo.	90-Days	M-1	M-2	M-3	
Jan 3...	7.04	7.11	7.12	7.04	7.07	7.74	7.73	7.91	9.55	7.73	7.59	7.62	624.7	2563.1	3213.5	9½-¼
10...	7.13	7.20	7.21	7.05	7.11	7.81	7.81	7.99	8.20	7.68	7.58	7.64	628.5	2563.6	3213.4	9
17...	7.17	7.26	7.32	7.23	7.28	7.91	7.93	8.13	7.92	7.78	7.71	7.69	622.3	2563.6	3213.5	9
24...	6.99	7.13	7.21	6.98	7.14	7.84	7.85	8.06	7.87	7.71	7.64	7.60	626.3	2563.6	3213.1	9
31...	6.98	7.07	7.11	6.92	7.03	7.76	7.76	7.96	7.83	7.66	7.59	7.58	628.6	2567.1	3211.6	9
Feb 7...	7.06	7.11	7.12	6.99	7.06	7.73	7.74	7.93	7.97	7.63	7.55	7.56	624.6	2566.1	3211.2	8¾
14...	7.11	7.18	7.17	7.18	7.23	7.74	7.77	7.95	7.85	7.67	7.60	7.59	630.6	2569.3	3222.3	8¾
21...	7.05	7.11	7.11	6.97	7.03	7.67	7.68	7.90	7.84	7.63	7.52	7.50	634.0	2577.0	3239.8	8¾
28...	7.04	7.04	7.02	6.96	7.00	7.62	7.62	7.86	7.82	7.59	7.48	7.50	631.8	2576.2	3238.6	8¾
Mar 7...	6.79	6.77	6.76	6.92	6.87	7.46	7.46	7.70	7.89	7.40	7.27	7.27	637.6	2576.1	3238.6	8½
14...	6.59	6.58	6.59	6.55	6.54	7.19	7.18	7.41	7.52	7.13	7.04	7.05	638.4	2776.2	3239.2	8¼-½
21...	6.49	6.55	6.57	6.52	6.55	7.17	7.16	7.39	7.47	7.13	7.01	7.04	639.3	2589.9	3258.6	8¼-½
28...	6.39	6.42	6.46	6.36	6.43	7.16	7.15	7.43	7.25	7.13	7.00	7.01	640.1	2590.3	3258.6	8½
Apr 4...	6.31	6.30	6.27	6.35	6.32	7.02	6.94	7.23	7.39	7.02	6.82	6.80	641.5	2590.3	3258.0	8¼-½
11...	6.07	6.08	6.03	6.19	6.17	6.62	6.57	7.01	7.05	6.66	6.53	6.46	645.6	2590.4	3258.1	8
18...	5.84	5.87	5.85	5.84	5.93	6.44	6.41	6.71	6.97	6.41	6.30	6.30	648.6	2621.0	3287.8	7¾
25...	6.03	6.06	6.08	5.86	5.87	6.47	6.47	6.56	6.92	6.44	6.34	6.44	644.7	2620.8	3287.7	7¾
May 2...	6.11	6.15	6.17	6.08	6.14	6.56	6.54	6.78	6.88	6.55	6.44	6.46	656.0	2621.6	3288.8	7¾
9...	6.05	6.08	6.10	6.07	6.09	6.53	6.50	6.74	6.87	6.53	6.42	6.39	658.9	2621.6	3288.8	7¾
16...	6.14	6.15	6.24	6.07	6.10	6.64	6.65	6.79	6.82	6.61	6.5[illegible]	6.57	660.5	2647.7	3307.0	7¾
23...	6.20	6.25	6.33	6.22	6.28	6.75	6.75	6.98	6.87	6.70	6.63	6.63	663.2	2647.0	3306.6	7¾
30...	6.24	6.32	6.37	6.15	6.21	6.71	6.71	6.91	6.85	6.69	6.61	6.61	666.9	2646.9	3306.7	7¾
Jne 6...	6.42	6.48	6.55	6.33	6.41	6.83	6.86	7.01	6.95	6.78	6.75	6.74	668.5	2647.0	3307.2	7¾
13...	6.29	6.38	6.43	6.31	6.39	6.81	6.82	7.01	6.89	6.77	6.71	6.64	666.4	2667.3	3326.9	7¾-8
20...	6.10	6.19	6.21	6.11	6.18	6.68	6.67	6.94	6.87	6.69	6.59	6.54	666.3	2667.3	3326.9	7¾-8
27...	6.07	6.08	6.14	6.09	6.13	6.62	6.59	6.91	6.86	6.64	6.51	6.52	673.9	2667.4	3321.1	7¾-8
Jly 4...	5.97	5.93	5.98	5.99	5.96	6.51	6.48	6.76	7.02	6.56	6.41	6.37	673.1	2668.9	3322.5	7¾
11...	5.86	5.88	5.92	5.85	5.85	6.43	6.41	6.65	6.87	6.45	6.32	6.31	677.7	2668.9	3322.5	7½
18...	5.75	5.81	5.83	5.78	5.80	6.33	6.32	6.54	6.51	6.26	6.19	6.19	676.9	2697.1	3358.5	7½
25...	5.78	5.84	5.89	5.72	5.77	6.31	6.31	6.46	6.42	6.22	6.17	6.15	679.6	2698.9	3369.0	7½
Aug 1...	5.83	5.85	5.91	5.86	5.89	6.29	6.30	6.49	6.32	6.21	6.16	6.15	684.9	2698.5	3371.5	7½
8...	5.71	5.77	5.81	5.70	5.73	6.21	6.21	6.38	6.36	6.20	6.13	6.07	688.1	2698.5	3374.7	7½
15...	5.60	5.59	5.67	5.60	5.60	6.03	6.02	6.26	6.31	6.05	5.93	5.92	688.6	2722.5	3398.7	7¼
22...	5.48	5.50	5.52	5.64	5.65	5.82	5.81	6.04	6.38	5.82	5.73	5.71	693.0	2723.4	3399.5	7¼
29...	5.27	5.31	5.36	5.32	5.35	5.57	5.57	5.79	5.87	5.57	5.49	5.44	695.3	2723.6	3399.9	6⅞-7
Sep 5...	5.21	5.26	5.35	5.12	5.17	5.49	5.49	5.59	5.83	5.49	5.39	5.41	691.3	2723.7	3399.8	6⅞-7¼
12...	5.20	5.36	5.46	5.24	5.35	5.71	5.72	5.79	5.82	5.67	5.60	5.62	695.1	2723.7	3399.8	6⅞-7½
19...	5.18	5.37	5.48	5.16	5.34	5.75	5.76	5.96	5.88	5.73	5.66	5.64	693.6	2740.6	3424.7	6⅞-7¼
26...	5.24	5.38	5.47	5.25	5.40	5.79	5.80	6.00	5.81	5.74	5.69	5.67	701.3	2741.3	3425.2	6⅞-7¼
Oct 3...	5.19	5.35	5.47	5.20	5.37	5.77	5.77	5.99	6.08	5.76	5.70	5.63	696.5	2741.0	3424.9	6¾-7
10...	5.05	5.10	5.27	5.08	5.13	5.59	5.59	5.84	5.75	5.61	5.53	5.43	702.6	2740.7	3424.8	6¾
17...	5.20	5.28	5.41	5.13	5.22	5.69	5.69	5.79	5.83	5.67	5.59	5.60	704.2	2764.4	3443.5	6¾
24...	5.29	5.37	5.49	5.30	5.39	5.78	5.79	5.95	5.91	5.74	5.68	5.67	703.4	2764.1	3443.5	6¾
31...	5.19	5.27	5.43	5.18	5.21	5.68	5.69	5.94	5.86	5.69	5.61	5.59	712.8	2764.8	3444.2	6¾
Nov 7...	....	....	....	....	....	....	....	....	....	....	....	....	712.3	2763.9	3443.8	6¾-7
14...	....	....	....	....	....	....	....	....	....	....	....	....	711.6	2780.1	3460.6	6¾-7
21...	....	....	....	....	....	....	....	....	....	....	....	....	721.4	2780.1	3460.6	7-7¼
28...	....	....	....	....	....	....	....	....	....	....	....	....	720.7	2780.6	3460.3	7
Dec 5...	....	....	....	....	....	....	....	....	....	....	....	....	722.5	2781.2	3461.5	7¼
12...	....	....	....	....	....	....	....	....	....	....	....	....	731.0	2781.2	3461.5	7-7¼
19...	....	....	....	....	....	....	....	....	....	....	....	....	....	....	....	7½-¾
26...	....	....	....	....	....	....	....	....	....	....	....	....	....	....	....	7½-8

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE CATTLE FUTURES PRICES

FEBRUARY 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.....	61.25	61.45	57.10	58.10	58.76	2	2	14,807	6,275	229,398	30,523	9,909	9,909
Feb.....	58.50	59.07	55.67	....	57.20	....	1	6,365	1,065	37,527	9,696	....	....
Year....	61.25	61.45	55.67	....	57.98	2	3	14,807	1,065	266,925	30,523	....	....

APRIL 1986 FUTURES CONTRACT

Jan.....	61.45	64.00	59.02	61.90	61.08	2	2	10,383	5,593	165,687	24,500	17,033	24,500
Feb.....	62.20	62.65	57.40	61.37	60.44	2	3	14,697	7,420	219,699	29,781	24,649	28,281
Mar.....	60.65	61.75	56.82	56.82	58.84	....	2	17,552	3,157	230,792	29,362	12,873	12,873
Apr.....	55.50	57.80	52.60	....	55.46	3	3	7,928	406	49,242	11,230	....	....
Year....	61.45	64.00	52.60	....	58.95	7	10	17,552	406	665,420	29,781	....	....

JUNE 1986 FUTURES CONTRACT

Jan.....	61.50	63.15	58.65	61.97	60.80	....	1	7,196	2,480	80,551	12,769	8,835	12,679
Feb.....	62.10	62.50	58.10	60.32	60.47	1	2	7,361	2,746	95,284	18,076	13,103	18,076
Mar.....	59.90	60.52	58.20	58.25	59.32	....	1	8,591	2,856	123,151	25,255	17,547	25,213
Apr.....	56.75	57.55	53.17	57.20	55.26	3	6	15,686	3,373	256,292	26,247	23,133	23,133
May.....	57.20	59.35	53.40	54.07	56.53	1	3	15,639	5,625	203,963	23,915	11,625	11,625
Jne.....	53.85	57.10	52.42	....	54.22	....	....	5,452	516	41,347	10,667	....	....
Year....	61.50	63.15	52.42	....	57.77	5	13	15,686	516	800,588	26,247	....	....

AUGUST 1986 FUTURES CONTRACT

Jan.....	60.40	61.00	57.65	59.95	59.26	....	....	1,105	277	12,428	4,172	2,433	4,167
Feb.....	59.95	60.20	56.80	58.12	58.52	1	....	2,181	386	21,065	5,726	4,225	5,653
Mar.....	57.80	58.40	56.12	56.12	57.46	....	1	3,278	1,159	42,420	9,494	5,697	9,494
Apr.....	54.85	55.95	50.85	54.57	53.23	3	6	6,181	2,853	98,702	15,268	10,259	15,268
May.....	54.15	56.10	50.45	51.40	53.28	....	3	10,334	3,531	138,811	22,332	15,048	22,332
Jne.....	50.95	56.47	49.85	56.70	53.16	3	1	15,450	973	201,215	26,485	23,215	26,485
Jly.....	56.40	59.85	54.70	57.80	57.30	2	2	11,936	4,318	193,110	27,358	13,219	13,219
Aug.....	58.10	61.60	57.85	....	60.10	....	....	6,622	1,070	43,728	12,923	....	....
Year....	60.40	61.60	49.85	....	56.54	9	13	15,450	277	751,479	27,358	....	....

OCTOBER 1986 FUTURES CONTRACT

Jan.....	59.00	59.50	56.95	58.32	57.95	....	....	317	32	4,035	2,078	1,122	2,007
Feb.....	58.25	58.70	55.70	56.92	57.25	1	....	558	125	6,263	2,665	2,042	2,595
Mar.....	56.85	57.37	55.12	55.12	56.46	....	1	714	240	9,144	3,575	2,550	3,575
Apr.....	54.12	55.30	50.10	54.05	52.73	2	4	2,950	743	38,511	6,752	3,856	6,752
May.....	53.80	54.85	50.15	50.32	52.38	....	2	3,019	1,953	53,677	11,309	6,962	11,309
Jne.....	50.25	56.97	49.45	55.30	52.24	3	1	5,802	612	75,901	14,868	11,584	14,305
Jly.....	54.90	60.65	53.97	59.05	57.19	2	1	9,580	1,840	129,260	24,378	13,923	24,378
Aug.....	59.25	61.85	58.20	61.77	59.80	....	....	13,061	5,316	201,770	27,921	24,198	27,921
Sep.....	61.85	62.65	59.07	59.92	61.30	....	2	11,713	4,602	169,154	27,335	11,484	11,484
Oct.....	60.40	62.97	58.70	....	61.28	....	....	7,245	1,137	44,966	10,874	....	....
Year....	59.00	62.97	49.45	....	56.86	8	11	13,061	32	732,681	27,921	....	....

DECEMBER 1986 FUTURES CONTRACT

Jan.....	60.25	60.85	58.75	60.00	59.65	....	....	92	2	537	286	152	286
Feb.....	60.02	60.25	57.55	58.52	58.96	....	....	148	10	1,096	585	289	551
Mar.....	58.60	59.00B	56.27	56.27	58.02	....	1	316	31	2,483	1,269	575	1,269
Apr.....	55.70	56.75	51.75	55.65	54.36	2	3	1,425	350	16,356	5,519	1,556	5,519
May.....	55.45	56.05	52.15	52.32	53.90	....	2	1,965	677	24,454	8,291	5,534	8,291
Jne.....	52.45	57.87	51.60	55.85	53.93	3	....	5,592	541	42,991	11,575	8,718	11,575
Jly.....	55.60	59.95	54.80	58.27	57.44	2	1	6,292	2,656	93,132	17,640	11,676	17,267
Aug.....	58.45	59.60	56.70	59.42	58.09	....	....	6,239	2,471	88,607	19,959	17,131	19,959
Sep.....	59.42	59.95	55.90	56.20	58.00	....	1	11,154	3,647	142,212	25,475	20,173	25,107
Oct.....	56.65	60.55	54.80	59.57	57.70	1	....	15,226	3,982	218,015	27,281	23,222	24,370
Nov.....	59.85	62.12	59.35	62.10	60.93	....	....	11,450	4,414	152,242	24,738	14,974	14,974
Dec.....	62.20	62.75	58.90	....	60.59	....	....	6,929	1,300	55,057	13,716	....	....
Year....	60.25	62.75	51.60	....	57.63	8	8	15,226	2	837,182	27,281	....	....

FEBRUARY 1987 FUTURES CONTRACT

Jan.....	60.00	60.50B	59.00A	60.05	59.96	....	....	6	....	13	11	1	11
Feb.....	60.00	60.30B	58.00A	58.80	59.16	....	....	21	....	81	47	12	47
Mar.....	58.52	59.05B	56.57	56.57	58.25	....	1	37	....	177	126	52	124
Apr.....	55.60	56.80	52.05	55.45	54.67	1	2	539	28	2,638	1,349	162	1,349
May.....	55.35	56.07	52.15	52.70	54.22	....	2	324	46	2,645	1,766	1,242	1,766
Jne.....	52.80	56.67	51.70	54.10	53.35	2	1	2,140	58	10,400	4,523	1,779	4,523
Jly.....	54.15	58.80	53.50	56.85	56.00	1	1	2,431	459	23,955	7,676	4,756	7,676
Aug.....	56.95	58.47	55.90	58.40	57.03	....	....	2,659	527	28,031	10,451	7,708	10,451
Sep.....	58.45	58.72	55.60	55.75	57.17	....	....	4,012	1,237	54,156	13,675	10,327	13,675
Oct.....	56.15	57.42	54.25	56.95	56.01	1	1	5,090	1,307	70,767	17,161	12,759	17,161
Nov.....	56.90	59.50	56.60	59.17	58.15	....	....	6,596	1,912	81,275	24,678	17,477	24,678
Dec.....	59.15	59.55	55.37	55.52	56.80	....	....	11,862	1,076	137,293	25,583	24,006	24,411
Year....	60.00	60.50B	51.70	55.52	56.73	5	8	11,862	....	411,431	25,583	1	24,411

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE CATTLE FUTURES PRICES

APRIL 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.....	58.00	59.00B	57.15	57.30	58.64	....	1	2	....	3	3	1	3
Apr.....	57.10	57.50B	53.35	56.85	55.75	1	1	82	....	341	224	11	224
May.....	56.85	57.00	53.70	54.20	55.34	....	3	124	6	586	391	259	384
Jne.....	53.50	57.95	53.30	55.60	54.84	2	....	605	9	2,440	1,370	387	1,370
Jly.....	55.30	59.87	55.12	57.85	57.20	1	....	1,201	97	8,088	3,679	1,492	3,679
Aug.....	58.10	59.25	56.85	59.15	57.97	....	....	994	105	8,814	5,007	3,724	5,007
Sep.....	59.15	59.70	56.80	56.95	58.13	....	....	1,347	372	15,738	7,152	5,171	7,152
Oct.....	57.00	57.87	55.50	57.30	56.92	....	....	2,818	644	30,310	10,601	7,579	10,601
Nov.....	57.40	59.25	57.10	58.55	58.32	....	....	3,075	1,057	37,223	15,373	10,591	15,112
Dec.....	58.60	58.85	55.50	56.15	56.80	....	....	4,013	407	54,492	17,504	15,426	17,503
Year....	58.00	59.87	53.30	56.15	56.99	4	5	4,013	....	158,035	17,504	1	17,503

JUNE 1987 FUTURES CONTRACT

May.....	56.00	57.70	54.70A	55.30	56.09	....	1	11	....	49	29	....	29
Jne.....	54.90	58.60	54.25	56.25	55.62	1	....	102	....	168	162	29	162
Jly.....	55.95	60.00	55.85A	58.30	57.59	....	1	202	9	1,154	616	179	616
Aug.....	58.25	58.75	57.00	58.75	57.87	....	....	325	6	1,969	1,275	658	1,275
Sep.....	58.75	59.25	56.30	56.82	57.78	....	....	872	74	5,085	2,715	1,299	2,715
Oct.....	56.95	57.45	55.25	57.05	56.62	....	....	815	209	10,685	4,217	2,871	4,190
Nov.....	56.95	58.07	56.50	57.20	57.29	....	....	1,381	376	14,588	7,299	4,246	7,299
Dec.....	57.20	57.50	54.90	55.55	56.08	....	....	1,782	412	19,459	9,783	7,502	9,767
Year....	56.00	60.00	54.25	55.55	56.87	1	2	1,782	....	53,157	9,783	....	9,767

AUGUST 1987 FUTURES CONTRACT

Aug.....	57.30	57.45	56.50	57.45	57.00		....	16	....	63	49	....	49
Sep.....	57.45	58.00	55.20A	55.40	56.37		....	151	1	676	401	78	401
Oct.....	55.60	56.25	54.50	56.05	55.46		....	307	2	1,701	1,083	420	1,083
Nov.....	55.85	56.70	55.20	55.90	56.01	....	....	626	31	2,989	1,838	1,141	1,838
Dec.....	56.10	56.20	54.25	54.62	55.19	....	....	406	45	3,632	2,724	1,861	2,724
Year....	57.30	58.00	54.25	54.62	56.00	....	....	626	....	9,061	2,724	....	2,724

OCTOBER 1987 FUTURES CONTRACT

Sep.....	55.90	55.90	54.15	54.30	55.01	....	....	48	....	64	46	2	46
Oct.....	54.60	55.30B	53.80	54.85	54.45	....	....	72	1	413	262	64	262
Nov.....	54.90	55.67	54.30	54.75	54.86	....	....	123	3	1,038	745	288	745
Dec.....	54.70	55.15	53.60	53.60	54.10	....	....	507	29	2,906	1,893	788	1,893
Year....	55.90	55.90	53.60	53.60	54.60	....	....	507	....	4,421	1,893	2	1,893

DECEMBER 1987 FUTURES CONTRACT

Oct.....	56.00	56.00	55.00	55.30	55.46	....	....	2	....	4	3	....	1
Nov.....	56.50	56.80	56.05A	56.10	55.74	....	....	6	....	17	15	1	12
Dec.....	56.10	56.10	54.50	54.52	55.28	....	....	53	....	137	123	12	123
Year....	56.00	56.80	54.50	54.52	55.49	....	....	53	....	158	123	....	123

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE CATTLE OPTION ON FUTURES — CALLS

FEBRUARY 1986 54 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	3.50	4.50	3.50	....	4.72	....	....	1	....	3	3	....	....
Year	3.50	4.50	3.50	....	4.72	....	....	1	....	3	3	....	....

FEBRUARY 1986 56 CALLS

Jan.	2.97	3.70	1.60	6.22	3.08	....	....	10	....	24	161	....	....
Year	2.97	3.70	1.60	6.22	3.08	....	....	10	....	24	161	....	....

FEBRUARY 1986 58 CALLS

Jan.	2.67	2.67	.52	4.57	1.54	....	....	434	....	2,012	853	....	....
Year	2.67	2.67	.52	4.57	1.54	....	....	434	....	2,012	853	....	....

FEBRUARY 1986 60 CALLS

Jan.	1.90	1.90	.10	....	.48	....	....	1,161	102	5,602	1,257	....	....
Year	1.90	1.90	.10	....	.48	....	....	1,161	102	5,602	1,257	....	....

FEBRUARY 1986 62 CALLS

Jan.	1.10	1.10	CAB	2.00	.29	....	....	566	....	3,752	2,951	....	....
Year	1.10	1.10	CAB	2.00	.29	....	....	566	....	3,752	2,951	....	....

FEBRUARY 1986 64 CALLS

Jan.	.40	.40	CAB	1.20	.14	....	....	581	....	1,875	2,540	....	....
Year	.40	.40	CAB	1.20	.14	....	....	581	....	1,875	2,540	....	....

FEBRUARY 1986 66 CALLS

Jan.	.20	.20	CAB	CAB	.03	....	....	367	....	623	1,753	1,443	1,447
Year	.20	.20	CAB	CAB	.03	....	....	367	....	623	1,753	1,443	1,447

FEBRUARY 1986 68 CALLS

Jan.	.02	.02	CAB	CAB	.01	....	....	10	....	25	2,092	2,069	2,069
Year	.02	.02	CAB	CAB	.01	....	....	10	....	25	2,092	2,069	2,069

FEBRUARY 1986 70 CALLS

Jan.	CAB	CAB	CAB	CAB	.00	....	....	20	....	23	635	....	....
Year	....	....	CAB	CAB	.00	....	....	20	....	23	635	....	....

APRIL 1986 56 CALLS

Jan.	....	5.75B	5.50A	6.15	5.63	....	....	....	....	....	9	9	9
Feb.	3.90	5.85	2.75	5.45	4.81	....	....	110	....	240	104	9	101
Mar.	2.02	2.95	1.30	....	3.05	....	....	78	....	149	168	....	....
Year	3.90	5.85	1.30	....	4.50	....	....	110	....	389	168	....	....

APRIL 1986 58 CALLS

Jan.	3.05	6.25	3.05	4.45	4.14	....	....	226	....	275	267	169	169
Feb.	3.50	4.90B	1.47	3.67	3.27	....	....	330	....	1,202	544	142	314
Mar.	2.70	3.85B	.22	....	1.59	....	....	498	....	2,522	753	....	....
Year	3.05	6.25	.22	....	3.00	....	....	498	....	3,999	753	....	....

APRIL 1986 60 CALLS

Jan.	3.00	4.60	1.80	3.00	2.91	....	....	239	3	1,561	1,681	1,293	1,340
Feb.	2.20	3.25B	.80	2.27	2.03	....	....	633	....	4,527	1,869	1,342	1,558
Mar.	1.80	2.45	.02	....	.76	....	....	827	149	5,822	1,661	....	....
Year	3.00	4.60	.02	....	1.90	....	....	827	....	11,910	1,869	....	....

APRIL 1986 62 CALLS

Jan.	2.15	3.25	1.10	1.85	1.92	....	....	322	13	2,429	1,889	1,720	1,832
Feb.	2.15	2.15	.45	1.20	1.17	....	....	686	131	7,840	2,783	1,891	2,641
Mar.	.85	1.20	CAB	CAB	.30	....	....	651	107	3,805	2,952	....	....
Year	2.15	3.25	CAB	CAB	1.13	....	....	686	13	14,074	2,952	....	....

APRIL 1986 64 CALLS

Jan.	1.25	2.25	.65	1.07	1.22	....	....	622	29	3,542	2,007	1,367	2,007
Feb.	1.20	1.27	.20	.55	.60	....	....	493	87	4,907	2,171	1,905	1,943
Mar.	.37	.60	CAB	CAB	.13	....	....	397	1	1,598	1,991	1,645	1,645
Year	1.25	2.25	CAB	CAB	.65	....	....	622	1	10,047	2,171	1,367	1,645

APRIL 1986 66 CALLS

Jan.	.65	1.45	.35	.57	.73	....	....	295	2	1,727	1,330	773	1,300
Feb.	.65	.67	.10	.22	.28	....	....	399	....	2,037	1,414	1,207	1,408
Mar.	.17	.17	CAB	CAB	.04	....	....	52	1	171	1,452	....	....
Year	.65	1.45	CAB	CAB	.35	....	....	399	....	3,935	1,452	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE CATTLE OPTION ON FUTURES — CALLS

APRIL 1986 68 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.35	.95	.22	.30	.42	....	....	119	....	507	1,630	1,375	1,630
Feb.	.27	.27	.07	.10	.13	....	....	126	....	371	1,637	1,379	1,379
Mar.	.05	.07	CAB	CAB	.01	....	....	9	....	33	1,371	1,347	1,347
Year	.35	.95	CAB	CAB	.19	....	....	128	....	911	1,637	1,347	1,347

APRIL 1986 70 CALLS

Jan.	.15	.45	.15	.17	.22	....	....	27	....	42	45	17	45
Feb.	.07	.10	.02	.05	.06	....	....	20	....	33	46	45	46
Mar.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	46	46	46
Year	.15	.45	CAB	CAB	.10	....	....	27	....	75	46	17	46

JUNE 1986 50 CALLS

Apr.	6.15	6.60	4.05	7.67	5.33	....	....	2	....	4	4	1	4
May	7.40	8.80B	6.10A	....	6.99	....	....	2	....	4	4	....	....
Year	6.15	8.80B	4.05	....	6.16	....	....	2	....	8	4	....	....

JUNE 1986 52 CALLS

Apr.	3.25	5.50B	2.60	5.80	3.90	....	....	21	....	49	34	6	34
May	5.45	6.90	2.30A	....	5.03	....	....	12	....	29	34	....	....
Year	3.25	6.90	2.30A	....	4.47	....	....	21	....	78	34	....	....

JUNE 1986 54 CALLS

Apr.	3.00	4.05B	1.45	4.10	2.69	....	....	306	....	2,256	908	....	808
May	3.60	5.25B	.50	....	3.19	....	....	242	2	1,252	915	....	....
Year	3.00	5.25B	.50	....	2.94	....	....	306	....	3,508	915	....	....

JUNE 1986 56 CALLS

Mar.	3.85	4.60B	2.20	2.45	4.07	....	....	231	....	259	232	....	232
Apr.	2.20	2.85	.75A	2.70	1.68	....	....	745	91	6,883	2,846	343	2,637
May	2.40	3.35	CAB	CAB	1.74	....	....	506	33	4,915	2,629	....	....
Year	3.85	4.60B	CAB	CAB	2.49	....	....	745	....	12,057	2,846	....	....

JUNE 1986 58 CALLS

Jan.	3.45	5.95B	3.40A	5.05	4.31	....	....	6	....	13	11	5	9
Feb.	3.00	4.75	2.70	3.97	4.05	....	....	87	....	234	187	9	187
Mar.	3.60	3.90	1.25	1.50	3.02	....	....	251	....	692	471	191	471
Apr.	1.10	1.80	.45	1.70	.98	....	....	740	86	8,583	2,127	834	2,001
May	1.30	1.75	CAB	CAB	.81	....	....	847	235	6,178	2,496	....	....
Year	3.45	5.95B	CAB	CAB	2.63	....	....	847	....	15,700	2,496	....	....

JUNE 1986 60 CALLS

Jan.	2.60	4.50B	2.15	3.72	3.16	....	....	295	....	719	473	98	473
Feb.	3.05	3.80	1.95	2.87	2.94	....	....	668	....	2,303	1,600	473	1,519
Mar.	2.50	2.95	.70	.85	2.05	....	....	451	19	2,883	2,428	1,502	2,428
Apr.	.70	1.05	.25	.90	.54	....	....	791	59	6,813	3,249	2,595	3,215
May	.70	.85	CAB	CAB	.30	....	....	552	140	4,669	3,185	2,886	3,007
Year	2.60	4.50B	CAB	CAB	1.80	....	....	791	....	17,387	3,249	98	3,007

JUNE 1986 62 CALLS

Jan.	2.20	3.40	1.40	2.60	2.24	....	....	110	2	766	679	233	679
Feb.	2.50	2.70	1.25	2.00	2.05	....	....	501	8	2,142	1,543	685	1,524
Mar.	1.80	2.05	.40	.45	1.32	....	....	226	25	2,121	1,926	1,454	1,887
Apr.	.40	.67	.10	.45	.27	....	....	477	14	3,174	2,175	1,876	2,096
May	.30	.30	CAB	CAB	.12	....	....	206	....	1,144	2,359	....	....
Year	2.20	3.40	CAB	CAB	1.20	....	....	501	....	9,347	2,359	....	....

JUNE 1986 64 CALLS

Jan.	1.50	2.50	1.00	1.80	1.54	....	....	147	1	595	487	102	487
Feb.	1.55	1.90	.90	1.35	1.38	....	....	164	....	986	727	489	672
Mar.	1.15	1.45	.25	.25	.83	....	....	192	8	1,210	1,061	681	1,061
Apr.	.20	.40	.07	.22	.15	....	....	159	....	909	1,040	968	985
May	.17	.17	CAB	CAB	.04	....	....	101	....	206	1,001	913	913
Year	1.50	2.50	CAB	CAB	.78	....	....	192	....	3,906	1,061	102	913

JUNE 1986 66 CALLS

Jan.	.75	1.70	.65	1.12	1.02	....	....	230	....	1,060	1,182	452	1,182
Feb.	1.17	1.25	.57	.90	.90	....	....	190	1	687	1,333	1,203	1,333
Mar.	.75	.90B	.10	.10	.49	....	....	139	1	833	1,434	1,307	1,393
Apr.	.10	.25	CAB	.07	.06	....	....	726	....	1,468	1,314	996	1,002
May	CAB	.02	CAB	CAB	.01	....	....	8	....	12	1,008	989	996
Year	.75	1.70	CAB	CAB	.50	....	....	726	....	4,060	1,434	452	996

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE CATTLE OPTION ON FUTURES — CALLS

JUNE 1986 68 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.....	.50	1.15	.40	.72	.66	....	....	180	....	555	859	407	859
Feb.....	.70	.75	.40	.57	.57	....	....	229	1	746	906	712	800
Mar.....	.52	.55B	.07A	.05	.29	....	....	169	....	322	809	662	662
Apr.....	.10	12	CAB	.02	.03	....	....	159	....	471	648	578	578
May.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	596	578	578
Year....	.50	1.15	CAB	CAB	.31	....	....	229	....	2,094	906	407	576

AUGUST 1986 46 CALLS

Apr.....	8.30	8.30	8.00	7.60	7.60	....	....	2	2	2	2	2	2
May.....	....	7.65B	6.00A	5.80	7.61	....	....	....	....	....	2	1	1
Jne.....	4.95	13.00B	4.85A	10.72	7.57	....	....	100	....	101	102	1	102
Jly.....	10.55	12.75B	9.00A	12.35	11.00	....	....	25	....	62	102	....	....
Year....	8.30	13.00B	4.85A	12.35	8.44	....	....	100	....	165	102	....	....

AUGUST 1986 48 CALLS

Jne.....	3.30	10.50B	3.30	8.75	5.95	....	...	2	....	6	4	2	2
Jly.....	....	10.75B	7.00A	10.35	9.01	....	....	....	....	....	2	....	....
Year....	3.30	10.75B	3.30	10.35	7.48	....	....	2	...	6	4	....	....

AUGUST 1986 50 CALLS

Apr.....	4.00	5.00	3.45	5.97	4.16	....	....	7	....	19	18	....	17
May.....	4.85	6.10	2.30A	2.87	4.36	....	....	7	....	23	23	18	23
Jne.....	2.55	8.50	2.05	6.80	4.30	....	....	108	3	571	248	43	236
Jly.....	8.30	8.75B	4.95	....	7.09	....	....	42	....	71	236	....	....
Year....	4.00	8.75B	2.05	....	4.98	....	....	108	....	684	248	....	....

AUGUST 1986 52 CALLS

Apr.....	2.65	3.90	2.40	4.52	3.01	....	....	109	....	339	238	1	238
May.....	3.60	4.60	1.50	1.85	3.14	....	....	202	....	840	605	250	605
Jne.....	1.65	7.05	1.20	4.95	3.00	....	....	460	60	4,302	1,739	711	1,091
Jly.....	4.30	6.95	3.15A	....	5.13	....	....	338	....	877	1,033	....	....
Year....	2.65	7.05	1.20	....	3.57	....	....	460	....	6,358	1,739	....	....

AUGUST 1986 54 CALLS

Mar.....	2.35	2.35	2.30A	2.80	2.80	....	....	4	4	4	4	4	4
Apr.....	3.15	3.60	1.55	3.35	2.40	....	....	422	....	1,278	844	4	844
May.....	2.85	3.40	.80	1.12	2.15	....	....	495	4	2,765	1,527	696	1,527
Jne.....	1.05	5.40	.65	3.35	2.00	....	....	497	44	4,887	1,971	1,608	1,690
Jly.....	2.80	5.00B	1.60	....	3.31	....	....	284	18	1,968	1,626	....	....
Year....	2.35	5.40	.65	....	2.53	....	....	497	....	10,902	1,971	....	....

AUGUST 1986 56 CALLS

Mar.....	3.65	3.65	1.80	1.90	3.25	....	....	24	....	28	28	4	28
Apr.....	1.82	2.80B	1.00	2.40	1.64	....	....	197	9	1,152	574	42	574
May.....	1.60	2.50	.50	.65	1.41	....	....	526	37	3,766	1,968	638	1,946
Jne.....	.60	3.90	.35	2.05	1.24	....	....	941	39	6,749	2,230	1,728	1,765
Jly.....	1.80	3.15	.65	....	1.78	....	....	343	80	3,427	1,927	....	....
Year....	3.65	3.90	.35	....	1.86	...	....	941	....	15,122	2,230	....	....

AUGUST 1986 58 CALLS

Jan.....	3.50	3.85B	3.45	3.80	3.68	....	....	10	....	10	10	10	10
Feb.....	3.35	3.55	2.50A	2.92	3.06	....	....	110	....	272	182	10	182
Mar.....	3.10	3.10	1.20	1.20	2.44	....	....	122	....	468	350	182	350
Apr.....	1.00	1.75	.65	1.67	1.11	....	....	619	7	2,950	2,017	377	1,895
May.....	1.25	1.70	.30	.40	.92	....	....	1,063	33	3,112	2,366	1,619	1,644
Jne.....	.35	2.95	.20	1.12	.74	....	....	775	6	4,387	2,192	1,502	2,108
Jly.....	.90	1.60	.20	....	.73	....	....	1,059	39	5,212	2,306	....	....
Year....	3.50	3.85B	.20	....	1.81	....	....	1,063	....	16,411	2,366	....	....

AUGUST 1986 60 CALLS

Jan.....	2.45	3.10	2.25A	2.77	2.55	....	....	29	....	68	174	134	134
Feb.....	2.50	2.80	1.75A	2.10	2.18	....	....	120	....	242	317	134	317
Mar.....	1.90	2.25	.70	.80	1.69	....	....	351	2	839	666	323	663
Apr.....	.75	1.45	.45	1.12	.73	....	....	309	....	1,240	1,052	703	1,052
May.....	.95	1.15	.22	.22	.58	....	....	657	....	2,462	1,568	1,068	1,200
Jne.....	.20	1.50	.10	.50	.37	....	....	610	....	2,444	1,565	1,214	1,485
Jly.....	.45	.70	CAB	CAB	.23	....	....	426	25	3,942	1,702	....	....
Year....	2.45	3.10	CAB	CAB	1.19	....	....	657	....	11,237	1,702	....	....

AUGUST 1986 62 CALLS

Jan.....	1.75	2.30B	1.55	1.85	1.80	....	....	62	....	211	320	266	320
Feb.....	2.00	2.10	1.10	1.45	1.48	....	....	81	....	257	323	242	245
Mar.....	1.25	1.60	.25	.50	1.13	....	....	418	1	671	559	240	529
Apr.....	.50	.70	.30	.77	.48	....	....	45	....	210	553	526	544
May.....	.50	.70	.10	.12	.37	....	....	207	....	772	821	555	821

(Continued on Next Page)

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE CATTLE OPTION ON FUTURES — CALLS

AUGUST 1986 62 CALLS (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.....	.10	.85	.07	.22	.21	....	....	506	....	1,788	1,490	823	1,343
Jly.....	.17	.27	CAB	CAB	.07	....	....	239	....	1,272	1,488	1,152	1,159
Year....	1.75	2.30B	CAB	CAB	.79	....	....	506	....	5,181	1,490	240	1,159

AUGUST 1986 64 CALLS

Jan.....	1.45	1.50	1.15	1.25	1.30	....	....	13	....	28	23	5	23
Feb.....	1.40	1.40	.65	1.00	1.00	....	....	53	....	221	103	26	81
Mar.....	.95	1.00	.30A	.30	.73	....	....	66	....	162	180	73	180
Apr.....	.35	.50	.15	.40	.31	....	....	26	....	68	222	181	222
May.....	.37	.50	.05	.07	.24	....	....	99	....	376	350	222	326
Jne.....	.07	.45	.02	.10	.10	....	....	146	....	402	564	327	560
Jly.....	.05	.07	CAB	CAB	.03	....	....	329	....	577	833	545	773
Year....	1.45	1.50	CAB	CAB	.53	....	....	329	....	1,834	833	5	773

AUGUST 1986 66 CALLS

Jan.....	.70	1.10	.70	.92	.85	....	....	20	....	62	192	154	185
Feb.....	.85	.85	.50	.62	.65	....	....	7	....	18	198	185	198
Mar.....	.55	.55	.20	.20	.47	....	....	15	....	31	220	197	220
Apr.....	.30	.30	.17	.30	.22	....	....	30	....	75	248	220	221
May.....	.25	.35B	.05	.05	.16	....	....	68	....	214	232	190	225
Jne.....	.02	.25B	.02	.02	.05	....	....	31	....	52	225	223	223
Jly.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	223	223	223
Year....	.70	1.10	CAB	CAB	.34	....	....	68	....	462	248	154	223

OCTOBER 1986 48 CALLS

Jne.....	3.45	9.40	3.45	7.62	5.61	....	....	23	....	53	27	12	27
Jly.....	9.45	12.80B	6.90A	11.00	9.37	....	....	....	....	....	27	27	27
Aug.....	11.70	13.50B	10.50A	13.77	11.79	....	....	15	....	15	42	22	22
Sep.....	....	14.20B	13.10A	12.87	13.92	....	....	....	....	....	22	....	....
Year....	3.45	14.20B	3.45	12.87	10.17	....	....	23	....	68	42	....	....

OCTOBER 1986 50 CALLS

Apr.....	3.50	3.90B	3.10	5.37	3.90	....	....	7	....	10	9	2	7
May.....	4.35	4.35	2.85A	2.75	4.11	....	....	14	....	48	39	7	39
Jne.....	2.75	7.20B	2.40	6.00	4.22	....	....	20	....	112	90	45	83
Jly.....	5.65	10.55B	5.35A	9.05	7.57	....	....	13	....	62	87	67	67
Aug.....	10.05	11.50B	8.50A	11.77	9.79	....	....	15	....	23	67	39	39
Sep.....	12.20	12.20	10.70A	11.75	11.87	....	....	2	....	2	39	....	....
Year....	3.50	12.20	2.40	11.75	6.91	....	....	20	....	257	90	....	....

OCTOBER 1986 52 CALLS

Feb.....	6.00	6.00B	6.00	6.00	6.07	....	....	6	....	6	6	6	6
Mar.....	5.70	5.70	5.70	4.30	5.45	....	....	6	....	6	12	6	6
Apr.....	3.50	4.30	2.25	4.12	3.20	....	....	25	....	63	54	6	53
May.....	3.60	4.30	2.00	1.90	3.03	....	....	16	....	156	137	48	137
Jne.....	1.90	6.00	1.70	4.55	3.14	....	....	69	3	575	340	169	301
Jly.....	4.15	9.00	3.85	7.20	5.95	....	....	23	....	151	300	237	237
Aug.....	7.60	9.50B	6.50A	9.77	7.83	....	....	39	....	76	240	177	177
Sep.....	10.00	10.35B	8.70A	....	9.87	....	....	50	....	62	173	....	....
Year....	6.00	10.35B	1.70	....	5.57	....	....	69	....	1,095	340	....	....

OCTOBER 1986 54 CALLS

Feb.....	4.90	5.00B	4.90	4.72	4.84	....	....	2	....	2	2	....	2
Mar.....	4.25	4.30B	4.25	3.10	4.18	....	....	10	....	10	10	2	10
Apr.....	2.60	3.45	1.55	3.10	2.32	....	....	47	....	174	129	11	129
May.....	2.90	3.30	1.05	1.25	2.17	....	....	86	1	508	391	140	380
Jne.....	1.20	4.90	1.15	3.37	2.28	....	....	244	9	1,192	864	415	819
Jly.....	3.25	7.20	2.80	5.45	4.49	....	....	132	....	746	907	737	737
Aug.....	5.60	7.50	4.60	7.90	5.93	....	....	248	....	460	785	459	459
Sep.....	8.00	8.50	6.70A	....	7.87	....	....	152	....	232	516	....	....
Year....	4.90	8.50	1.05	....	4.26	....	....	248	....	3,324	907	....	....

OCTOBER 1986 56 CALLS

Feb.....	3.50	3.97	3.40	3.60	3.63	....	....	100	....	106	106	1	106
Mar.....	3.22	3.22	3.15A	2.17	3.14	....	....	100	....	205	206	101	101
Apr.....	2.12	3.00	1.10	2.30	1.64	....	....	261	....	442	379	102	379
May.....	2.25	2.40	.90	.87	1.51	....	....	67	3	603	642	387	642
Jne.....	.80	3.70	.80	2.40	1.61	....	....	293	7	1,521	973	649	829
Jly.....	2.10	5.80	1.80	3.97	3.27	....	....	124	5	1,270	1,074	833	979
Aug.....	4.45	5.90	3.10	5.82	4.18	....	....	228	....	682	1,052	745	745
Sep.....	5.85	6.40	4.70A	....	5.87	....	....	171	1	304	860	....	....
Year....	3.50	6.40	.80	....	3.11	....	....	293	....	5,133	1,074	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE CATTLE OPTION ON FUTURES — CALLS

OCTOBER 1986 58 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	2.52	3.40B	2.52	3.17	3.20	....	....	80	....	160	80	....	80
Feb.	2.10	3.25	2.10	2.70	2.70	....	....	80	....	121	81	80	81
Mar.	2.75	2.75	1.75	1.45	2.27	....	....	43	....	111	121	81	108
Apr.	1.55	1.65	.70	1.65	1.10	....	....	308	....	567	541	108	541
May	1.40	1.75	.55	.55	1.03	....	....	592	2	1,838	1,058	557	955
Jne.	.55	2.90	.50	1.65	1.11	....	....	498	....	1,886	1,167	884	1,142
Jly.	1.50	4.35	1.15	2.70	2.28	....	....	147	21	1,645	1,221	1,026	1,052
Aug.	2.80	3.85	1.80	3.92	2.68	....	....	230	....	1,762	1,172	1,050	1,061
Sep.	3.90	4.50	2.70	....	3.90	....	....	82	7	480	992	....	....
Year	2.52	4.50	.50	....	2.25	....	....	592	....	8,570	1,221	....	....

OCTOBER 1986 60 CALLS

Jan.	....	2.17B	....	2.40	2.31	....	....	....	....	....	22	22	22
Feb.	1.90	2.40B	1.75A	2.00	1.96	....	....	1	....	1	22	22	22
Mar.	1.50	1.80	1.10A	.95	1.62	....	....	5	....	15	32	22	32
Apr.	.90	1.55	.50	1.15	.75	....	....	50	....	166	164	32	164
May	1.05	1.25	.40	.35	.69	....	....	89	....	470	376	172	376
Jne.	.35	2.05	.35	1.10	.75	....	....	399	....	1,019	918	381	918
Jly.	.95	3.40	.70	1.75	1.54	....	....	545	7	3,865	1,962	944	1,962
Aug.	1.85	2.30	.90	2.25	1.56	....	....	509	93	5,199	2,936	1,924	2,823
Sep.	2.20	2.70	1.05	....	2.09	....	....	585	39	3,758	2,810	....	....
Year	1.90	3.40	.35	....	1.47	....	....	585	....	14,493	2,936	....	....

OCTOBER 1986 62 CALLS

Jan.	1.40	1.75	1.40	1.72	1.70	....	....	100	....	137	182	174	174
Feb.	1.60	1.80	1.25A	1.42	1.39	....	....	155	....	352	300	174	300
Mar.	1.20	1.25	.70A	.57	1.12	....	....	6	....	14	303	197	203
Apr.	.80	.90	.30	.80	.51	....	....	33	....	98	292	203	292
May	.85	.85	.30	.22	.45	....	....	77	....	185	363	296	360
Jne.	.20	1.50	.20	.70	.48	....	....	251	....	765	946	362	946
Jly.	.70	2.20	.50	1.07	.99	....	....	282	5	1,801	1,075	733	1,075
Aug.	1.15	1.40	.40	1.05	.78	....	....	447	60	4,062	2,228	1,086	2,228
Sep.	1.05	1.25	.02	....	.71	....	....	632	96	4,530	2,338	....	....
Year	1.40	2.20	.02	....	.90	....	....	632	....	11,944	2,338	....	....

OCTOBER 1986 64 CALLS

Mar.	.75	.75	.75	.37	.62	....	....	2	....	3	3	2	3
Apr.	.55	.55	.30	60	.33	....	....	10	....	19	24	3	24
May	.40	.50	.22	.15	.29	....	....	25	....	84	86	24	86
Jne.	.20	1.00	.15	.42	.32	....	....	355	....	908	487	86	487
Jly.	.45	1.40	.30	.62	.62	....	....	209	....	1,206	947	506	947
Aug.	.70	.85	.12	.42	.36	....	....	392	30	3,276	1,588	961	1,404
Sep.	.42	.45	.02	....	.20	....	....	280	36	1,699	1,398	992	999
Year	.75	1.40	.02	....	.39	....	....	392	....	7,195	1,588	2	999

OCTOBER 1986 66 CALLS

Jly.	.45	.95	.30	.35	.47	....	....	178	....	400	302	24	302
Aug.	.50	.50	.05	.12	.15	....	....	153	....	756	441	293	420
Sep.	.12	.12	CAB	CAB	.04	....	....	26	....	99	443	402	402
Year	.45	.95	CAB	CAB	.22	....	....	178	....	1,255	443	24	402

DECEMBER 1986 50 CALLS

May	4.80	4.80	4.60	4.25	4.55	....	....	10	3	13	13	10	13
Jne.	4.10	6.60B	4.10	6.95	5.59	....	....	2	....	4	16	13	16
Jly.	8.15	10.00B	6.90A	8.70	8.13	....	....	2	....	3	16	16	16
Aug.	....	9.40B	7.40A	9.45	8.32	....	....	....	....	....	16	16	16
Sep.	....	8.65B	6.50A	6.20	8.07	....	....	....	....	....	16	16	16
Oct.	....	10.35B	5.80A	9.57	7.74	....	....	....	....	....	16	5	5
Nov.	....	11.90B	9.50A	11.35	10.70	....	....	....	....	....	5	....	....
Year	4.80	11.90B	4.10	11.35	7.59	....	....	10	....	20	16	....	....

DECEMBER 1986 52 CALLS

May	4.15	4.15	3.45A	3.20	3.53	....	....	27	....	30	29	2	29
Jne.	3.85	5.90	3.20	5.60	4.40	....	....	10	....	28	51	29	48
Jly.	5.30	8.50	5.15	7.05	6.61	....	....	3	....	10	49	47	49
Aug.	6.60	7.70B	5.70A	7.57	6.61	....	....	5	....	10	55	49	55
Sep.	7.45	7.60B	4.55A	4.45	6.24	....	....	16	....	37	69	54	68
Oct.	4.65	8.35B	3.80A	7.57	5.84	....	....	20	....	38	73	63	63
Nov.	9.12	9.90B	7.50A	....	8.70	....	....	8	....	16	63	....	....
Year	4.15	9.90B	3.20	....	5.99	....	....	27	....	169	73	....	....

DECEMBER 1986 54 CALLS

Apr.	3.45	4.30B	3.45	4.30	3.17	....	....	1	....	1	1	1	1
May	2.95	4.35	2.50A	2.35	3.20	....	....	113	....	308	273	1	268
Jne.	2.35	5.20	2.25	4.42	3.40	....	....	140	....	381	349	268	331
Jly.	4.50	6.95	4.15	5.60	5.26	....	....	110	....	318	443	331	354
Aug.	5.80	6.15B	4.30A	5.85	5.09	....	....	8	....	35	351	336	348

(Continued on Next Page)

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE CATTLE OPTION ON FUTURES — CALLS

DECEMBER 1986 54 CALLS (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.....	5.45	6.00	3.00	2.95	4.58	....	....	100	....	189	421	337	421
Oct.....	2.75	6.45B	2.15	5.60	4.05	....	....	113	....	531	608	419	599
Nov.....	6.00	7.90B	5.50A	....	6.70	....	....	100	....	190	598	....	....
Year....	3.45	7.90B	2.15	....	4.43	....	....	140	....	1,953	608	....	....
DECEMBER 1986 56 CALLS													
Apr.....	2.30	3.05B	2.25	3.30	2.36	....	....	16	....	37	37	16	37
May.....	2.50	3.32	1.80	1.67	2.39	....	....	45	....	157	128	37	128
Jne.....	1.65	5.00	1.57	3.45	2.58	....	....	183	2	642	401	134	332
Jly.....	3.20	5.60	2.95	4.30	4.10	....	....	121	....	652	485	332	485
Aug.....	4.45	4.70B	3.00	4.32	3.78	....	....	62	....	236	488	376	376
Sep.....	4.25	4.50B	1.70	1.70	3.16	....	....	332	....	988	833	375	833
Oct.....	1.70	4.55	1.15	3.70	2.52	....	....	419	15	3,143	1,296	983	1,166
Nov.....	3.80	5.92B	3.55	....	4.72	....	....	87	3	395	1,133	....	....
Year....	2.30	5.92B	1.15	....	3.20	....	....	419	....	6,250	1,296	....	....
DECEMBER 1986 58 CALLS													
Mar.....	3.25	3.25	3.25	2.30	2.72	....	....	14	....	14	14	14	14
Apr.....	1.85	2.50B	1.40	2.50	1.84	....	....	119	....	171	162	14	162
May.....	2.30	2.70	1.35	1.25	1.75	....	....	16	....	90	234	166	234
Jne.....	1.25	4.00	1.15	2.62	1.93	....	....	155	....	678	551	236	551
Jly.....	2.50	4.75	2.20	3.17	3.13	....	....	138	5	1,005	782	556	764
Aug.....	3.25	3.60B	2.00	3.05	2.70	....	....	286	3	1,363	1,109	778	1,105
Sep.....	3.00	3.20	.95	.95	2.07	....	....	218	29	2,480	1,663	980	1,663
Oct.....	.90	2.80	.60	2.02	1.35	....	....	939	64	7,092	2,536	1,690	2,190
Nov.....	2.05	3.92	1.85	....	2.82	....	....	457	29	1,731	2,182	....	....
Year....	3.25	4.75	.60	....	2.25	....	....	939	....	14,624	2,536	....	....
DECEMBER 1986 60 CALLS													
Feb.....	2.80	3.10B	2.80	2.75	2.91	....	....	2	....	4	4	....	4
Mar.....	3.05	3.05	2.45	1.62	2.43	....	....	10	....	19	19	4	19
Apr.....	1.50	1.70	1.00	1.80	1.31	....	....	39	....	157	147	33	142
May.....	1.80	1.80	.85	.85	1.25	....	....	34	....	124	172	119	172
Jne.....	1.00	3.10	.80	1.97	1.42	....	....	45	....	290	355	172	355
Jly.....	1.80	3.90	1.50	2.27	2.33	....	....	345	6	2,425	1,471	374	1,431
Aug.....	2.35	2.70	1.27	2.05	1.86	....	....	448	6	2,217	1,872	1,226	1,872
Sep.....	2.00	2.15	.42	.45	1.26	....	....	478	63	4,256	2,384	1,764	2,384
Oct.....	.45	1.35	.30	.90	.61	....	....	1,017	60	6,386	3,036	2,437	3,036
Nov.....	.92	1.92	.50	....	1.17	....	....	616	103	4,273	2,972	....	....
Year....	2.80	3.90	.30	....	1.65	....	....	1,017	....	20,151	3,036	....	....
DECEMBER 1986 62 CALLS													
Apr.....	1.10	1.15B	1.00	1.25	.89	....	....	7	....	14	14	2	14
May.....	1.00	1.20	.65	.57	.88	....	....	29	....	40	54	14	53
Jne.....	.55	2.30	.55	1.45	1.02	....	....	34	....	114	144	53	144
Jly.....	1.30	2.90	1.00	1.62	1.70	....	....	248	6	1,626	1,431	153	1,431
Aug.....	1.70	1.90	.80	1.30	1.24	....	....	507	5	2,715	2,159	1,509	1,759
Sep.....	1.25	1.30	.20	.20	.73	....	....	310	17	2,595	1,984	1,729	1,761
Oct.....	.20	.52	.10	.32	.24	....	....	1,176	20	4,737	2,243	1,618	2,183
Nov.....	.27	.55	CAB	CAB	.25	....	....	1,390	118	6,047	2,594	....	....
Year....	1.10	2.90	CAB	CAB	.87	....	....	1,390	....	17,888	2,594	....	....
DECEMBER 1986 64 CALLS													
Mar.....	1.60	1.60	1.35	.75	1.21	....	....	5	....	6	6	1	6
Apr.....	....	.85B	....	.90	.63	....	....	....	....	....	6	6	6
May.....	....	.55B	....	.37	.60	....	....	....	....	....	6	6	6
Jne.....	1.35	1.35	1.00	1.05	.69	....	....	34	....	76	82	6	82
Jly.....	.95	2.10B	.65	1.10	1.22	....	....	234	....	833	856	88	856
Aug.....	1.20	1.22	.47	.75	.79	....	....	209	4	1,100	992	848	992
Sep.....	.77	.80	.07	.07	.40	....	....	116	1	670	1,021	941	1,021
Oct.....	.07	.15	.05	.07	.08	....	....	281	....	1,227	1,104	928	1,104
Nov.....	.10	.17	CAB	CAB	.03	....	....	208	3	701	1,249	....	....
Year....	1.60	2.10B	CAB	CAB	.63	....	....	281	....	4,613	1,249	....	....
DECEMBER 1986 66 CALLS													
Mar.....	.90	.95B	.90	.50	.83	....	....	10	....	15	15	5	15
Apr.....	....	.60B	....	.65	.41	....	....	....	....	....	15	15	15
May.....	.40	.40	.40	.27	.38	....	....	5	....	6	21	15	21
Jne.....	.85	1.00	.85	.65	.44	....	....	12	....	13	33	21	33
Jly.....	.90	1.50	.60A	.70	.75	....	....	16	....	33	62	33	62
Aug.....	.75	.85B	.30	.45	.52	....	....	34	....	116	133	87	133
Sep.....	.35	.40	.05	.05	.21	....	....	100	....	284	354	133	342
Oct.....	.05	.05	.02	.02	.03	....	....	300	....	352	608	328	596
Nov.....	.02	.02	CAB	CAB	.00	....	....	4	....	4	596	571	571
Year....	.90	1.50	CAB	CAB	.40	....	....	300	....	823	608	5	571

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE CATTLE OPTION ON FUTURES — CALLS

FEBRUARY 1987 52 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	3.95	3.95	3.95	5.25	4.76	....	....	3	....	3	3	3	3
May	4.20	4.95B	4.20	3.62	4.64	....	....	3	....	3	3	3	3
Jne.	....	3.95B	3.40A	4.60	4.09	....	....	....	....	....	3	3	3
Jly.	....	7.20B	4.50A	6.20	5.73	....	....	....	....	....	3	3	3
Aug.	5.75	6.30B	5.55A	6.80	6.02	....	....	5	....	11	14	3	14
Sep.	5.80	6.60B	4.70	4.42	5.75	....	....	3	....	10	19	14	19
Oct.	4.50	5.30B	3.80	5.32	4.64	....	....	14	....	44	39	18	36
Nov.	....	7.00B	....	7.20	6.30	....	....	....	....	....	36	36	36
Dec.	6.00	7.55B	3.85A	3.62	4.93	....	....	7	....	15	38	33	35
Year	3.95	7.55B	3.40A	3.62	5.21	....	....	14	....	86	39	3	35

FEBRUARY 1987 54 CALLS

Jne.	2.65	3.20B	2.55	3.60	3.20	....	....	75	....	110	116	52	116
Jly.	3.80	5.80B	3.80A	4.92	4.52	....	....	2	....	4	118	116	117
Aug.	4.50	4.80B	4.35	5.22	4.66	....	....	87	....	89	204	117	203
Sep.	5.20	5.20	3.40A	3.07	4.29	....	....	5	....	8	209	203	209
Oct.	3.10	4.05	2.35	3.77	3.24	....	....	105	....	270	349	212	349
Nov.	3.75	5.40	3.60A	5.30	4.58	....	....	86	....	123	370	276	276
Dec.	5.35	5.55B	1.85	1.87	3.20	....	....	100	....	207	358	252	252
Year	2.65	5.80B	1.85	1.87	3.96	....	....	105	....	811	370	52	252

FEBRUARY 1987 56 CALLS

Apr.	2.00	2.40	2.00	3.25	2.81	....	....	5	....	9	9	5	9
May	2.85	2.85	2.20	2.02	2.78	....	....	10	....	20	20	9	20
Jne.	1.90	2.55	1.70	2.77	2.38	....	....	5	....	19	31	20	28
Jly.	2.80	4.60B	2.75	3.85	3.52	....	....	29	....	47	44	26	44
Aug.	3.97	3.97	3.10	3.87	3.52	....	....	32	....	99	97	44	95
Sep.	3.85	3.95	1.90	2.02	3.08	....	....	143	....	372	387	115	387
Oct.	2.10	2.80	1.50	2.52	2.14	....	....	172	8	1,310	877	392	877
Nov.	2.45	3.90B	2.32	3.60	3.12	....	....	180	2	968	906	673	675
Dec.	3.65	3.90	.67	.70	1.83	....	....	347	6	2,589	1,641	667	1,641
Year	2.00	4.60B	.67	.70	2.80	....	....	347	....	5,433	1,641	5	1,641

FEBRUARY 1987 58 CALLS

Mar.	3.50	3.50	3.50	4.05	3.72	....	....	7	....	7	7	7	7
Apr.	2.00	2.60B	2.00	2.45	2.39	....	....	4	....	7	7	3	3
May	2.40	2.50B	2.15A	1.47	2.12	....	....	3	....	3	3	3	3
Jne.	1.60	3.25	1.60	2.10	1.74	....	....	4	....	8	9	3	9
Jly.	2.52	3.60B	2.52	2.95	2.69	....	....	43	....	92	96	9	96
Aug.	3.10	3.10	2.05	2.70	2.58	....	....	187	....	713	667	96	667
Sep.	2.77	2.90	1.20	1.25	2.10	....	....	222	8	1,816	1,103	663	1,103
Oct.	1.25	1.75	.85	1.57	1.32	....	....	330	38	2,833	1,961	1,060	1,961
Nov.	1.40	2.60	1.35	2.27	1.96	....	....	1,143	19	4,685	2,712	1,978	2,228
Dec.	2.30	2.40	.20	.20	.93	....	....	853	96	7,567	4,062	2,205	3,960
Year	3.50	3.60B	.20	.20	2.15	....	....	1,143	....	17,731	4,062	3	3,960

FEBRUARY 1987 60 CALLS

Apr.	1.60	1.60	1.60	1.85	1.55	....	....	7	....	7	7	7	7
May	1.65	2.00	1.25A	1.05	1.58	....	....	18	....	44	35	7	32
Jne.	1.20	2.00	1.20	1.55	1.29	....	....	3	....	7	35	32	35
Jly.	1.52	2.70B	1.15	2.20	2.03	....	....	20	....	44	76	36	76
Aug.	2.05	2.25	1.45	1.87	1.84	....	....	36	2	307	295	86	295
Sep.	1.85	1.90	.72	.72	1.38	....	....	178	9	1,018	735	320	709
Oct.	.75	1.02	.50	.92	.77	....	....	323	10	2,218	1,536	678	1,505
Nov.	.87	1.60	.72	1.25	1.13	....	....	367	19	2,919	2,643	1,513	2,643
Dec.	1.30	1.40	.02	.02	.42	....	....	624	57	5,315	2,973	2,456	2,852
Year	1.60	2.70B	.02	.02	1.33	....	....	624	....	11,879	2,973	7	2,852

FEBRUARY 1987 62 CALLS

Apr.	1.30	1.75B	1.30	1.47	1.38	....	....	5	1	6	6	1	6
May	1.35	1.35	1.35	.75	1.16	....	....	1	....	1	7	6	7
Jne.	.75	1.40	.75	1.12	.93	....	....	4	....	7	10	7	10
Jly.	1.00	2.10B	1.00	1.62	1.48	....	....	220	....	279	285	11	285
Aug.	1.65	2.17	.90	1.22	1.28	....	....	214	1	710	887	288	887
Sep.	1.20	1.25	.40	.40	.88	....	....	371	1	1,216	1,208	630	1,208
Oct.	.45	.60	.30	.52	.42	....	....	195	....	1,249	1,829	1,162	1,829
Nov.	.50	.90	.40	.60	.60	....	....	600	8	3,879	2,680	1,882	2,645
Dec.	.60	.72	.02	....	.18	....	....	457	4	2,773	2,771	2,043	2,043
Year	1.30	2.17	.02	....	.92	....	....	600	....	10,120	2,771	1	2,043

FEBRUARY 1987 64 CALLS

Jly.	1.10	1.80	1.05A	1.17	1.28	....	....	61	....	153	147	5	147
Aug.	1.05	1.20	.60	.77	.87	....	....	38	....	148	233	150	233
Sep.	.65	.80	.25	.20	.53	....	....	140	....	420	423	265	373
Oct.	.22	.30	.15	.27	.22	....	....	355	....	534	592	373	592
Nov.	.25	.45B	.20	.25	.29	....	....	274	2	1,543	1,174	591	1,174
Dec.	.22	.27	CAB	CAB	.07	....	....	289	....	629	1,226	1,015	1,015
Year	1.10	1.80	CAB	CAB	.54	....	....	355	....	3,427	1,226	5	1,015

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE CATTLE OPTION ON FUTURES — CALLS

APRIL 1987 52 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	5.30	5.90B	5.15A	5.77	5.62	....	....	5	....	5	5	5	5
Nov.....	6.05	7.15B	5.90A	6.72	6.62	....	....	5	....	10	10	5	10
Dec.....	....	6.90B	5.25A	4.57	5.20	....	....	....	....	....	10	10	10
Year....	5.30	7.15B	5.15A	4.57	5.81	....	....	5	....	15	10	5	10

APRIL 1987 54 CALLS

Jne.....	3.50	3.50	3.50	4.40	4.52	....	....	20	....	20	20	20	20
Jly.....	5.10	5.10	5.05A	5.65	4.96	....	....	20	....	20	20	....	....
Aug.....	....	....	5.10A	5.62	5.35	....	....	....	....	....	....	....	....
Sep.....	4.75	4.75	4.30A	3.95	4.45	....	....	2	....	3	2	1	2
Oct.	3.80	4.45B	3.70	4.30	4.09	....	....	5	....	15	15	2	15
Nov.....	4.50	5.40B	4.40A	5.05	5.00	....	....	....	....	....	15	15	15
Dec.....	4.40	5.20B	3.12	3.10	3.70	....	....	10	....	17	32	15	32
Year....	3.50	5.40B	3.12	3.10	4.58	....	....	20	....	75	32	....	32

APRIL 1987 56 CALLS

Jly.....	3.50	4.85	3.50	4.50	4.31	....	....	1	....	2	2	1	2
Aug.....	3.95	3.95	3.90A	4.55	4.19	....	....	1	....	1	3	2	2
Sep.....	3.25	4.00B	3.05	2.75	3.81	....	....	11	....	22	14	2	12
Oct.	3.00	3.35	2.45A	3.05	2.90	....	....	90	....	254	160	12	160
Nov.....	3.15	4.00	2.95	3.60	3.61	....	....	125	....	344	308	166	247
Dec.....	3.35	3.70B	1.90	1.97	2.48	....	....	73	....	403	405	243	405
Year....	3.50	4.85	1.90	1.97	3.55	....	....	125	....	1,026	405	1	405

APRIL 1987 58 CALLS

Aug.....	3.15	3.20	3.15	3.37	3.17	....	....	60	....	110	90	60	80
Sep.....	3.40	3.40	2.15	1.80	2.74	....	....	62	....	161	202	80	202
Oct.	2.05	2.27	1.65	2.07	1.97	....	....	84	....	578	527	218	527
Nov.....	2.10	2.95B	2.00	2.42	2.49	....	....	107	1	371	654	581	653
Dec.....	2.60	2.60	1.10	1.15	1.55	....	....	293	10	1,326	1,133	656	1,133
Year....	3.15	3.40	1.10	1.15	2.38	....	....	293	....	2,546	1,133	60	1,133

APRIL 1987 60 CALLS

Jly.....	3.00	3.00	2.50	2.70	2.74	....	....	4	....	7	7	3	7
Aug.....	2.35	2.40B	2.15	2.45	2.35	....	....	31	....	52	59	7	59
Sep.....	2.60	2.60	1.30	1.12	1.90	....	....	75	....	187	178	114	178
Oct.	1.15	1.50	1.00	1.35	1.28	....	....	106	....	606	684	184	684
Nov.....	1.35	2.00	1.30	1.55	1.63	....	....	101	5	661	1,066	702	1,066
Dec.....	1.70	1.70	.60	.60	.91	....	....	205	13	1,671	1,763	1,059	1,763
Year....	3.00	3.00	.60	.60	1.80	....	....	205	....	3,184	1,763	3	1,763

APRIL 1987 62 CALLS

Jne.....	1.50	1.50	1.50	1.37	1.43	....	....	16	....	16	16	16	16
Jly.....	1.60	2.80	1.45	1.85	1.78	....	....	76	....	155	95	16	20
Aug.....	1.70	1.85	1.55	1.70	1.69	....	....	17	....	41	56	20	56
Sep.....	1.55	1.62	.80	.65	1.28	....	....	74	....	373	310	57	310
Oct.	.75	1.00	.65	.85	.79	....	....	274	3	910	764	320	764
Nov.....	.80	1.30	.75	.92	1.01	....	....	506	16	1,940	1,667	800	1,667
Dec.....	.95	1.00	.30	.30	.51	....	....	431	4	2,100	1,980	1,614	1,746
Year....	1.50	2.80	.30	.30	1.21	....	....	506	....	5,535	1,980	16	1,746

APRIL 1987 64 CALLS

Aug.....	1.20	1.35	1.15A	1.15	1.19	....	....	10	....	28	28	10	28
Sep.....	1.05	1.20	.50	.37	.82	....	....	84	....	334	289	112	271
Oct.	.40	.62	.40	.50	.48	....	....	66	....	489	624	271	624
Nov.....	.45	.80	.45	.52	.60	....	....	462	....	1,192	1,515	646	1,515
Dec.....	.55	.60	.17	.17	.27	....	....	308	....	1,500	1,602	947	950
Year....	1.20	1.35	.17	.17	.67	....	....	462	....	3,543	1,602	10	950

JUNE 1987 54 CALLS

Dec.....	3.25	3.25	3.25	3.05	3.05	....	....	50	50	50	50	50	50
Year....	3.25	3.25	3.25	3.05	3.05	....	....	50	50	50	50	50	50

JUNE 1987 56 CALLS

Sep.....	3.50	3.65B	3.50	3.05	3.40	....	....	5	....	6	6	5	6
Oct.	2.30	3.35	2.30	3.12	2.96	....	....	55	....	223	80	6	57
Nov.....	2.85	3.60	2.85	3.12	3.24	....	....	40	....	96	87	57	64
Dec.....	2.80	3.20	2.05	2.00	2.49	....	....	58	....	471	420	63	420
Year....	3.50	3.65B	2.05	2.00	3.02	....	....	58	....	796	420	5	420

JUNE 1987 58 CALLS

Sep.....	2.55	2.70B	2.30	2.12	2.40	....	....	26	11	57	57	11	57
Oct.	2.30	2.30	1.80	2.17	2.08	....	....	72	....	218	271	57	271
Nov.....	2.00	2.70	2.00	2.20	2.27	....	....	13	....	66	314	273	314
Dec.....	2.15	2.15	1.25	1.25	1.66	....	....	130	....	695	809	314	809
Year....	2.55	2.70B	1.25	1.25	2.10	....	....	130	....	1,036	809	11	809

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE CATTLE OPTION ON FUTURES — CALLS

JUNE 1987 60 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.....	2.20	2.20	1.80	1.45	1.95	....	....	5	....	15	9	....	5
Oct.....	1.20	1.65	1.20	1.45	1.40	....	....	100	....	198	179	7	179
Nov.....	1.25	1.85	1.25	1.45	1.53	....	....	36	....	161	231	178	231
Dec.....	1.55	1.55	.75	.75	1.06	....	....	144	....	750	748	231	748
Year....	2.20	2.20	.75	.75	1.49	....	....	144	....	1,124	748	....	748

JUNE 1987 62 CALLS

Aug.....	1.85	1.85	1.85	1.85	1.82	....	....	32	....	32	32	....	32
Sep.....	1.05	1.45	1.05	1.00	1.44	....	....	30	....	79	107	32	107
Oct.....	.95	1.00	.75	.95	.92	....	....	25	....	118	166	87	166
Nov.....	.85	1.20	.80	.92	.99	....	....	343	....	1,197	1,074	197	1,074
Dec.....	.90	.95	.45	.50	.65	....	....	520	2	1,129	1,168	705	720
Year....	1.85	1.85	.45	.50	1.16	....	..	520	....	2,555	1,168	....	720

JUNE 1987 64 CALLS

Aug.....	1.40	1.50	1.35	1.30	1.35	....	....	6	....	20	20	3	20
Sep.....	1.25	1.25	.75	.60	.98	....	....	25	....	47	67	20	67
Oct.....	.60	.60	.50	.60	.58	....	....	100	....	144	161	55	161
Nov.....	.55	.75	.50	.55	.61	....	....	45	....	154	313	161	313
Dec.....	.55	.55	.25	.25	.39	....	....	175	....	377	507	317	503
Year....	1.40	1.50	.25	.25	.78	....	....	175	....	742	507	3	503

JUNE 1987 66 CALLS

Sep.....	.60	.75	.45	.35	.55	....	....	5	....	13	13	1	13
Oct.....	.40	.45B	.40	.35	.35	....	....	50	....	50	63	13	63
Nov.....	.45	.45	.37A	.32	.37	....	....	50	....	110	113	63	90
Dec.....	.30	.30	.15	.15	.22	....	....	10	....	23	91	80	91
Year....	.60	.75	.15	.15	.37	....	....	50	....	196	113	1	91

AUGUST 1987 52 CALLS

Nov.....	4.60	5.00	4.55A	4.90	5.04	....	....	13	....	19	19	13	19
Dec.....	....	....	....	3.90	4.37	....	....	....	....	....	19	19	19
Year....	4.60	5.00	4.55A	3.90	4.71	....	....	13	....	19	19	13	19

AUGUST 1987 54 CALLS

Oct.....	3.40	3.55B	3.35A	3.65	3.55	....	....	3	....	3	3	3	3
Nov.....	3.30	3.40	3.20	3.65	3.77	....	....	44	....	123	126	3	126
Dec.....	3.00	3.00	2.80	2.75	3.18	....	....	11	....	19	128	122	128
Year....	3.40	3.55B	2.80	2.75	3.50	....	....	44	....	145	128	3	128

AUGUST 1987 56 CALLS

Nov.....	2.50	2.50	2.50	2.60	2.80	....	....	3	....	3	3	3	3
Dec.....	2.40	2.40	2.15	1.87	2.22	....	....	6	....	18	18	3	18
Year....	2.50	2.50	2.15	1.87	2.51	....	....	6	....	21	18	3	18

AUGUST 1987 58 CALLS

Oct.....	2.00	2.00	2.00	1.97	1.97	....	....	30	....	31	30	30	30
Nov.....	1.75	2.15	1.75	1.80	1.90	....	....	30	....	46	55	30	55
Dec.....	1.55	1.55	1.15	1.22	1.49	....	....	18	....	26	61	31	31
Year....	2.00	2.15	1.15	1.22	1.79	....	....	30	....	103	61	30	31

AUGUST 1987 60 CALLS

Sep.....	1.25	1.60	1.25	1.20	1.36	....	....	10	....	20	20	10	20
Oct.....	1.20	1.40	1.00	1.35	1.24	....	....	4	....	12	25	20	25
Nov.....	1.10	1.50	1.05A	1.10	1.28	....	....	303	....	782	480	25	468
Dec.....	1.30	1.30	.70	.77	.97	....	....	241	....	553	510	230	236
Year....	1.25	1.60	.70	.77	1.21	....	....	303	....	1,367	510	10	236

AUGUST 1987 62 CALLS

Sep.....	.95	.95	.92A	.80	.89	....	....	2	....	2	2	....	2
Oct.....	.60	.90	.60	.90	.82	....	....	21	....	62	64	2	64
Nov.....	.80	.92	.70A	.77	.84	....	....	9	....	19	83	64	83
Dec.....	.67	.70	.67	.45	.61	....	....	33	....	34	117	83	117
Year....	.95	.95	.60	.45	.79	....	....	33	....	117	117	....	117

OCTOBER 1987 56 CALLS

Nov.....	2.50	2.50	2.50	2.35	2.36	....	....	3	....	3	3	3	3
Dec.....	1.95	1.95	1.95	1.60	1.92	....	....	6	....	6	9	3	9
Year....	2.50	2.50	1.95	1.60	2.14	....	....	6	....	9	9	3	9

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE CATTLE OPTION ON FUTURES — CALLS

OCTOBER 1987 58 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.....	1.30	1.30	1.20	1.05	1.25	....	....	140	....	280	280	140	280
Year....	1.30	1.30	1.20	1.05	1.25	....	....	140	....	280	280	140	280

OCTOBER 1987 60 CALLS

Dec.....	.80	.80	.72	.67	.81	....	....	10	....	15	15	10	15
Year	.80	.80	.72	.67	.81	....	....	10	....	15	15	10	15

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE CATTLE OPTION ON FUTURES — PUTS

FEBRUARY 1986 50 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	2	2	2
Year.	....	....	CAB	CAB	.00	....	....	....	....	....	2	2	2

FEBRUARY 1986 52 PUTS

Jan.	CAB	CAB	CAB	CAB	.01	....	....	....	....	....	43	41	41
Year.	....	....	CAB	CAB	.01	....	....	....	....	....	43	41	41

FEBRUARY 1986 54 PUTS

Jan.	.05	.25	CAB	CAB	.07	....	....	39	....	103	305	....	....
Year.	.05	.25	CAB	CAB	.07	....	....	39	....	103	305	....	....

FEBRUARY 1986 56 PUTS

Jan.	.10	.70	CAB	CAB	.23	....	....	203	3	1,279	845	....	....
Year.	.10	.70	CAB	CAB	.23	....	....	203	3	1,279	845	....	....

FEBRUARY 1986 58 PUTS

Jan.	.35	1.65	CAB	CAB	.70	....	....	503	95	4,447	1,889	....	....
Year.	.35	1.65	CAB	CAB	.70	....	....	503	95	4,447	1,889	....	....

FEBRUARY 1986 60 PUTS

Jan.	.80	3.15	.20	....	1.84	....	....	1,376	95	7,295	3,306	....	....
Year.	.80	3.15	.20	....	1.84	....	....	1,376	95	7,295	3,306	....	....

FEBRUARY 1986 62 PUTS

Jan.	1.90	5.00	1.60	....	3.50	....	....	660	31	3,453	2,908	....	....
Year.	1.90	5.00	1.60	....	3.50	....	....	660	31	3,453	2,908	....	....

FEBRUARY 1986 64 PUTS

Jan.	3.20	6.90	3.20	....	5.40	....	....	180	4	833	1,051	....	....
Year.	3.20	6.90	3.20	....	5.40	....	....	180	4	833	1,05	....	....

FEBRUARY 1986 66 PUTS

Jan.	7.00	8.75	6.00A	....	7.36	....	....	109	....	113	152	....	....
Year.	7.00	8.75	6.00A	....	7.36	....	....	109	....	113	152	....	....

APRIL 1986 54 PUTS

Jan.	.35	.50	.10	.10	.30	....	....	20	....	79	68	16	68
Feb.	.20	.40	.10	.05	.17	....	....	19	....	52	109	68	108
Mar.	.07	.07B	.02	....	.04	....	....	6	....	14	108	101	101
Year.	.35	.50	.02	....	.17	....	....	20	....	145	109	16	101

APRIL 1986 56 PUTS

Jan.	.80	1.00	.20	.27	.60	....	....	289	....	749	437	171	424
Feb.	.17	1.05	.10	.12	.41	....	....	215	....	1,099	713	413	639
Mar.	.20	.40	CAB	CAB	.14	....	....	249	7	860	680	....	....
Year.	.80	1.05	CAB	CAB	.38	....	....	289	....	2,708	713	....	....

APRIL 1986 58 PUTS

Jan.	.90	1.85	.40	.57	1.09	....	....	231	29	2,391	1,760	1,053	1,680
Feb.	.50	2.00	.27	.35	.86	....	....	1,067	45	5,543	2,159	1,691	2,039
Mar.	.37	1.25	.02	....	.56	....	....	826	61	3,974	2,257	....	....
Year.	.90	2.00	.02	....	.83	....	....	1,067	29	11,908	2,257	....	....

APRIL 1986 60 PUTS

Jan.	1.55	2.70	.87	1.12	1.83	....	....	544	60	5,545	3,620	2,390	3,462
Feb.	1.07	3.32	.62	.90	1.62	....	....	1,238	116	7,772	3,925	3,037	3,360
Mar.	.97	3.07	.65	....	1.67	....	....	572	205	5,473	3,436	....	....
Year.	1.55	3.32	.62	....	1.70	....	....	1,238	80	18,790	3,925	....	....

APRIL 1986 62 PUTS

Jan.	2.95	4.00	1.50	1.97	2.83	....	....	288	5	1,846	1,444	675	1,444
Feb.	1.75	4.95	1.35	1.82	2.75	....	....	854	26	3,035	1,530	1,363	1,530
Mar.	2.10	5.00	1.50	....	3.24	....	....	147	33	1,429	1,498	....	....
Year.	2.95	5.00	1.35	....	2.94	....	....	854	5	6,310	1,530	....	....

APRIL 1986 64 PUTS

Jan.	4.95	5.25	2.45	3.15	4.10	....	....	43	....	287	867	817	863
Feb.	3.15	6.60	2.50	3.12	4.15	....	....	409	....	887	865	460	502
Mar.	3.70	7.00	2.95	....	5.05	....	....	35	....	191	501	....	....
Year.	4.95	7.00	2.45	....	4.43	....	....	409	....	1,365	867	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE CATTLE OPTION ON FUTURES — PUTS

APRIL 1986 66 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	5.55	6.60B	3.75A	4.65	5.65	....	....	27	....	39	154	150	153
Feb.	4.45	8.30B	4.15	4.80	5.83	....	....	60	....	123	159	135	135
Mar.	....	9.00B	4.80A	....	6.98	....	....	....	....	....	135	....	....
Year	5.65	9.00B	3.75A	....	6.15	....	....	60	....	162	159	....	....

JUNE 1986 48 PUTS

Apr.	.30	.30	.05	.05	.13	....	....	65	....	129	70	59	70
May	CAB	CAB	CAB	CAB	.01	....	....	1	....	1	53	52	52
Year	.30	.30	CAB	CAB	.07	....	....	65	....	130	70	52	52

JUNE 1986 50 PUTS

Apr.	.55	.60	.10	.07	.35	....	....	74	....	570	343	5	343
May	.20	.20	CAb	CAB	.03	....	....	77	....	125	316	302	302
Year	.55	.60	CAB	CAB	.19	....	....	77	....	695	343	5	302

JUNE 1986 52 PUTS

Apr.	.80	1.37	.22	.20	.80	....	....	767	9	5,140	1,880	9	1,749
May	.40	.40	CAB	CAB	.09	....	....	126	2	605	1,611	....	....
Year	.80	1.37	CAB	CAB	.44	....	....	767	2	5,745	1,880	....	....

JUNE 1986 54 PUTS

Jan.	.55	.75	.35A	.35	.55	....	....	29	....	72	84	18	84
Feb.	.45	1.05	.40	.60	.56	....	....	95	....	346	367	84	367
Mar.	.65	.90	.25	.82	.59	....	....	81	....	537	523	371	447
Apr.	1.00	2.30	.52	.50	1.44	....	....	646	89	6,518	1,905	625	1,751
May	.60	.95	CAB	CAB	.22	....	....	600	38	3,574	1,975	....	....
Year	.55	2.30	CAB	CAB	.67	....	....	646	....	11,047	1,975	....	....

JUNE 1986 56 PUTS

Jan.	.95	1.20	.60	.62	.96	....	....	55	....	312	252	112	252
Feb.	.60	1.65	.60	1.05	.99	....	....	439	....	868	923	246	911
Mar.	1.10	1.75	.52	1.65	1.07	....	....	370	3	1,616	1,704	911	1,704
Apr.	2.10	3.70	1.05	1.10	2.43	....	....	985	20	6,046	2,822	2,178	2,822
May	1.40	1.92	.10	....	.68	....	....	664	78	5,552	2,942	....	....
Year	.95	3.70	.10	....	1.23	....	....	985	....	14,396	2,942	....	....

JUNE 1986 58 PUTS

Jan.	1.25	2.15	1.00	1.07	1.56	....	....	291	8	1,376	1,030	451	1,030
Feb.	1.00	2.65	1.00	1.67	1.61	....	....	199	14	1,599	1,565	1,031	1,537
Mar.	1.85	2.85	1.05	2.70	1.79	....	....	484	31	2,434	2,016	1,541	2,016
Apr.	3.05	5.00	1.90	2.10	3.73	....	....	580	13	3,447	2,159	1,501	1,517
May	2.40	3.90	.35	....	1.76	....	....	542	25	3,590	1,894	....	....
Year	1.25	5.00	.35	....	2.09	....	....	580	8	12,446	2,159	....	....

JUNE 1986 60 PUTS

Jan.	2.25	3.15B	1.55	1.75	2.37	....	....	278	6	1,847	1,445	662	1,445
Feb.	1.65	3.70	1.55	2.57	2.47	....	....	1,600	28	4,420	2,327	1,515	1,714
Mar.	2.65	4.10	1.90	4.05	2.77	....	....	210	10	1,318	1,827	1,686	1,810
Apr.	4.50	7.00	3.15	3.30	5.27	....	....	390	2	1,846	1,675	1,232	1,232
May	4.30	5.90	1.40	....	3.31	....	....	267	16	1,610	1,476	....	....
Year	2.25	7.00	1.40	....	3.24	....	....	1,600	2	11,050	2,327	....	....

JUNE 1986 62 PUTS

Jan.	3.50	4.20	2.35	2.65	3.41	....	....	82	....	473	576	282	576
Feb.	2.60	4.95	2.35	3.62	3.54	....	....	73	....	381	617	517	550
Mar.	3.85	5.60	2.90	5.60	4.03	....	....	42	....	281	573	535	573
Apr.	6.15	8.45B	5.00A	4.85	7.02	....	....	117	....	591	573	488	504
May	5.15	7.80B	3.05	....	5.13	....	....	31	1	210	502	....	....
Year	3.50	8.45B	2.35	....	4.63	....	....	117	....	1,936	617	....	....

JUNE 1986 64 PUTS

Jan.	5.40	5.40	3.50A	3.75	4.66	....	....	46	....	113	379	346	375
Feb.	3.70	6.35B	3.55A	5.00	4.85	....	....	59	....	108	411	333	333
Mar.	5.30	7.00B	4.50	7.35	5.51	....	....	143	....	252	346	181	241
Apr.	7.70	10.10B	6.90A	6.62	8.88	....	....	138	....	244	242	144	144
May	8.05	9.80B	5.00	....	7.07	....	....	14	....	21	156	....	....
Year	5.40	10.10B	3.50A	....	6.19	....	....	143	....	738	411	....	....

JUNE 1986 66 PUTS

Jan.	6.00	6.75B	4.95A	5.10	6.13	....	....	19	....	27	51	29	49
Feb.	7.50	7.50	4.92A	6.55	6.35	....	....	6	....	6	49	49	49
Mar.	6.60	8.25B	6.20	9.25	7.18	....	....	15	....	22	64	49	62
Apr.	10.00	12.05B	8.90A	8.47	10.80	....	....	34	....	43	65	23	23
May	....	11.80B	8.70A	....	9.05	....	....	....	....	....	23	....	....
Year	6.00	12.05B	4.92A	....	7.90	....	....	34	....	98	65	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE CATTLE OPTION ON FUTURES — PUTS

JUNE 1986 68 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	7.60	7.60	7.50	6.65	6.61	....	....	2	....	2	2	2	2
Feb.	....	....	....	8.20	8.01	....	....	....	....	....	2	1	1
Mar.	9.40	9.80B	8.00A	10.20	8.92	....	....	1	....	1	2	1	2
Apr.	....	14.00B	10.90A	10.42	12.76	....	....	....	....	....	2	2	2
May.	....	12.80B	10.65A	....	11.03	....	....	....	....	....	2	....	....
Year.	7.60	14.00B	7.50	....	9.47	....	....	2	....	3	2	....	....

AUGUST 1986 44 PUTS

Jne.	.25	.25	CAB	CAB	.09	....	....	40	....	42	42	40	42
Jly.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	42	42	42
Year.	.25	.25	CAB	CAB	.04	....	....	40	....	42	42	40	42

AUGUST 1986 46 PUTS

Apr.	.82	.95	.45A	.35	.65	....	....	190	....	253	226	190	226
May.	.60	.62	.20	.40	.33	....	....	61	....	305	390	226	390
Jne.	.45	.60	.02	.02	.29	....	....	320	....	1,596	1,178	393	1,039
Jly.	.02	.02	CAB	CAB	.00	....	....	115	2	139	1,143	995	996
Year.	.82	.95	CAB	CAB	.32	....	....	320	....	2,293	1,178	190	996

AUGUST 1986 48 PUTS

Apr.	1.20	1.40	.70	.52	1.04	....	....	33	....	77	73	1	73
May.	.95	1.20	.27A	.80	.63	....	....	107	....	454	371	78	371
Jne.	.95	1.20	.02	.05	.55	....	....	282	1	1,410	763	402	628
Jly.	.05	.05	CAB	CAB	.01	....	....	40	....	72	623	590	590
Year	1.20	1.40	CAB	CAB	.55	....	....	282	....	2,013	763	1	590

AUGUST 1986 50 PUTS

Apr.	1.70	2.25	.65	.92	1.39	....	....	204	....	941	506	58	506
May.	1.50	2.00	.52	1.47	1.11	....	....	232	12	1,669	1,006	531	1,006
Jne.	1.60	2.10	.02	.10	1.00	....	....	272	20	2,931	1,372	1,025	1,246
Jly.	.12	.12	CAB	CAB	.02	....	....	127	....	379	1,196	1,010	1,010
Year.	1.70	2.25	CAB	CAB	.88	....	....	272	....	5,920	1,372	58	1,010

AUGUST 1986 52 PUTS

Mar.	.85	1.60	.55	1.27	.78	....	....	40	....	100	79	1	79
Apr.	1.40	3.25	1.15	1.50	2.12	....	....	417	5	1,828	1,176	108	1,176
May.	2.15	3.05	1.00	2.45	1.87	....	....	414	14	3,226	1,964	1,134	1,959
Jne.	2.65	3.25	.10	.25	1.69	....	....	425	22	3,933	2,064	1,808	1,808
Jly.	.27	.35	CAB	CAB	.07	....	....	313	13	1,390	1,985	1,766	1,921
Year.	.85	3.25	CAB	CAB	1.31	....	....	425	....	10,477	2,064	1	1,921

AUGUST 1986 54 PUTS

Feb.	1.05	1.30	1.00	1.22	1.20	....	....	36	....	42	39	2	39
Mar.	1.25	2.50	.90	2.07	1.31	....	....	33	....	153	142	39	142
Apr.	2.07	4.45	1.90	2.27	3.12	....	....	288	3	2,300	1,024	147	1,024
May.	3.35	4.50	1.55	3.72	2.87	....	....	349	9	3,068	2,289	1,046	1,958
Jne.	4.10	4.80	.40	.65	2.67	....	....	545	6	3,200	2,024	1,801	1,892
Jly.	.85	.85	CAB	CAB	.24	....	....	313	48	1,888	2,036	....	....
Year.	1.05	4.80	CAB	CAB	1.90	....	....	545	....	10,651	2,289	....	....

AUGUST 1986 56 PUTS

Jan.	1.55	1.90	1.30A	1.22	1.53	....	....	40	....	96	88	60	67
Feb.	1.40	2.20	1.30	1.92	1.72	....	....	101	....	251	162	67	126
Mar.	2.15	3.50	1.55	3.15	2.07	....	....	165	....	617	506	147	506
Apr.	3.50	5.80	2.80	3.30	4.34	....	....	251	....	1,194	656	574	631
May.	4.50	6.00	2.40	5.25	4.13	....	....	248	....	1,932	1,102	677	935
Jne.	5.65	6.35	.70	1.35	3.92	....	....	894	....	2,433	1,661	776	1,661
Jly.	1.60	1.85	CAB	CAB	.70	....	....	399	63	3,822	1,963	....	....
Year.	1.55	6.35	CAB	CAB	2.63	....	....	894	....	10,345	1,963	....	....

AUGUST 1986 58 PUTS

Jan.	1.85	2.80	1.77	1.90	2.29	....	....	63	....	222	354	289	289
Feb.	2.30	3.10B	2.05	2.82	2.57	....	....	109	....	516	404	289	374
Mar.	3.10	4.00B	2.45	4.45	3.06	....	....	79	1	513	456	375	423
Apr.	3.85	7.45	3.85	4.55	5.78	....	....	40	....	259	423	347	351
May.	5.65	7.55B	3.65	7.00	5.62	....	....	20	....	133	375	357	369
Jne.	7.40	8.00	1.50	2.42	5.42	....	....	396	....	1,103	871	355	871
Jly.	2.15	3.30	.25	.35	1.66	....	....	803	17	2,519	964	....	....
Year.	1.85	8.00	.25	.35	3.77	....	....	803	....	5,265	964	....	....

AUGUST 1986 60 PUTS

Jan.	3.00	3.45	2.75	2.80	3.26	....	....	28	....	67	221	193	205
Feb.	2.85	4.70	2.85	3.95	3.65	....	....	52	....	94	207	163	166
Mar.	4.20	4.85B	3.50	5.97	4.27	....	....	9	....	27	173	166	173
Apr.	6.50	6.80B	5.20	5.97	7.38	....	....	29	....	68	175	156	156

(Continued on Next Page)

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE CATTLE OPTION ON FUTURES — PUTS

AUGUST 1986 60 PUTS (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May.....	7.15	9.35B	5.15	8.82	7.27	....	....	25	....	87	177	156	172
Jne.....	9.15	9.80B	2.55	3.80	7.05	....	....	194	....	550	507	172	507
Jly.....	3.60	5.30	1.50	....	3.15	....	....	146	....	1,082	759	....	....
Year....	3.00	9.80B	1.50	....	5.15	....	....	194	....	1,975	759	....	....
AUGUST 1986 62 PUTS													
Jan.....	3.95	4.00B	3.95	3.90	4.46	....	....	1	....	1	2	1	2
Feb.....	4.90	5.95	4.60	5.27	4.93	....	....	10	....	22	24	2	24
Mar.....	5.00	6.60B	5.00A	7.75	5.69	....	....	5	....	5	29	24	29
Apr.....	7.80	10.40B	7.20A	7.65	9.12	....	....	10	....	20	29	28	28
May.....	10.50	11.25B	7.10A	10.72	9.07	....	....	12	....	12	39	28	39
Jne.....	10.90	11.80B	4.15	5.22	8.87	....	....	15	....	38	65	39	65
Jly.....	5.60	7.12B	3.12	....	4.99	....	....	35	....	95	87	....	....
Year....	3.95	11.80B	3.12	....	6.73	....	....	35	....	193	87	....	....
AUGUST 1986 64 PUTS													
Jan.....	5.30	5.45	5.25	5.20	5.85	....	....	40	....	40	40	6	40
Feb.....	5.30	6.50B	5.30	6.77	6.41	....	....	60	....	61	101	40	101
Mar.....	7.20	9.30	6.55A	9.50	7.27	....	....	4	....	5	102	101	102
Apr.....	9.50	12.20B	8.75A	9.20	10.93	....	....	2	....	4	103	102	102
May.....	....	13.15B	....	12.67	10.94	....	....	....	....	....	102	66	66
Jne.....	12.97	13.80B	6.20A	7.35	10.77	....	....	50	....	52	101	49	100
Jly.....	....	9.05B	5.30A	....	6.94	....	....	....	....	....	100	....	....
Year....	5.30	13.80B	5.25	....	8.44	....	....	60	....	162	103	....	....
OCTOBER 1986 44 PUTS													
Jne.....	.50	.50	.50	.15	.23	....	....	1	....	1	1	1	1
Jly.....	.05	.05	.05	.02	.07	....	....	100	....	100	101	1	101
Aug.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	101	101	101
Sep.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	101	101	101
Year....	.50	.50	CAB	CAB	.07	....	....	100	....	101	101	1	101
OCTOBER 1986 46 PUTS													
May.....	.60	.90	.50	.95	.64	....	....	39	....	180	179	1	179
Jne.....	1.20	1.30	.17	.35	.74	....	....	319	....	1,371	791	179	681
Jly.....	.25	.25B	.02A	.05	.13	....	....	109	....	268	875	681	865
Aug.....	CAB	CAB	CAB	CAB	.00	....	....	68	....	68	865	812	812
Sep.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	812	812	812
Year....	.60	1.30	CAB	CAB	.30	....	....	319	....	1,887	875	1	812
OCTOBER 1986 48 PUTS													
Apr.....	1.55	1.55	1.55	.55	1.09	....	....	4	....	4	4	4	4
May.....	1.10	1.85	.65A	1.60	1.11	....	....	48	....	148	142	4	142
Jne.....	1.80	1.95	.35	.42	1.22	....	....	546	1	1,520	1,035	201	958
Jly.....	.55	.55	.05	.07	.21	....	....	200	....	734	1,159	942	1,008
Aug.....	.07	.07	CAB	CAB	.00	....	....	59	....	143	992	902	902
Sep.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	902	901	901
Year....	1.55	1.95	CAB	CAB	.60	....	....	546	....	2,549	1,159	4	901
OCTOBER 1986 50 PUTS													
Mar.....	.60	.60	.60	.80	.61	....	....	3	....	3	3	3	3
Apr.....	.80	2.70	.80	.90	1.60	....	....	237	....	436	416	3	416
May.....	1.60	2.55	1.00	2.45	1.78	....	....	121	2	773	829	425	829
Jne.....	2.65	3.10	.65	.77	1.90	....	....	379	14	1,754	1,634	872	1,475
Jly.....	.80	.95	.05	.10	.41	....	....	888	4	2,470	1,721	1,136	1,159
Aug.....	.02	.05	CAB	CAB	.01	....	....	54	....	104	1,165	1,121	1,121
Sep.....	CAB	CAB	CAB	CAB	.00	....	....	2	1	3	1,120	1,118	1,118
Year....	.60	3.10	CAB	CAB	.90	....	....	888	....	5,543	1,721	3	1,118
OCTOBER 1986 52 PUTS													
Apr.....	2.10	3.65	1.75	2.10	2.60	....	....	42	....	197	155	1	155
May.....	2.40	3.60	1.70	3.57	2.67	....	....	200	6	853	648	161	632
Jne.....	3.75	4.00	1.05	1.32	2.80	....	....	166	2	1,138	1,008	610	1,008
Jly.....	1.35	1.65	.15	.22	.76	....	....	215	10	1,739	1,174	918	1,169
Aug.....	.20	.20	CAB	CAB	.04	....	....	149	....	602	1,174	1,085	1,085
Sep.....	.02	.02	CAB	CAB	.00	....	....	12	12	12	1,071	1,070	1,071
Year....	2.10	4.00	CAB	CAB	1.48	....	....	215	....	4,541	1,174	1	1,071
OCTOBER 1986 54 PUTS													
Mar.....	1.55	2.60	1.55	2.10	1.75	....	....	1	....	2	2	1	2
Apr.....	2.20	4.40B	2.20	3.05	3.54	....	....	15	....	36	28	17	28
May.....	3.75	5.05	2.60A	4.90	3.77	....	....	135	....	374	290	37	290
Jne.....	5.15	5.20B	1.55	2.10	3.91	....	....	162	....	649	556	290	556
Jly.....	2.25	2.45	.35	.47	1.31	....	....	792	22	3,183	1,493	575	1,475
Aug.....	.45	.45	CAB	.02	.14	....	....	382	2	1,673	1,682	1,390	1,609
Sep.....	.02	.02	CAB	CAB	.00	....	....	41	41	112	1,590	1,556	1,556
Year....	1.55	5.20B	CAB	CAB	2.06	....	....	792	....	6,029	1,682	1	1,556

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE CATTLE OPTION ON FUTURES — PUTS

OCTOBER 1986 56 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	2.00	2.15	2.00	2.00	2.25	....	....	200	....	201	201	200	201
Feb.	2.55	2.80	2.50A	2.75	2.45	....	....	100	....	102	202	201	201
Mar.	2.80	3.80	2.40A	3.10	2.69	....	....	100	....	210	301	101	102
Apr.	3.50	5.85B	3.40A	4.17	4.81	....	....	2	....	4	103	100	102
May	4.95	6.00	3.70	6.45	5.08	....	....	10	....	42	120	102	114
Jne.	6.55	6.75B	2.30	3.12	5.21	....	....	242	....	720	680	114	680
Jly.	3.45	3.65B	.70	.95	2.07	....	....	368	7	2,721	1,783	682	1,783
Aug.	1.00	1.00	.05	.05	.39	....	....	413	34	3,861	2,194	1,800	2,124•
Sep.	.05	.05	CAB	CAB	.00	....	....	99	40	348	2,122	1,878	1,878
Year	2.00	6.75B	CAB	CAB	2.77	....	....	413	....	8,209	2,194	100	1,878

OCTOBER 1986 58 PUTS

Jan.	3.00	3.15	2.75A	2.85	3.15	....	....	100	....	180	169	124	141
Feb.	2.80	4.00	2.80	3.77	3.44	....	....	80	....	127	157	141	157
Mar.	3.80	3.80	3.60A	4.30	3.78	....	....	41	....	81	194	35	35
Apr.	5.20	7.40	4.60A	5.50	6.26	....	....	6	....	10	40	34	34
May	6.30	7.75B	5.05A	8.12	6.56	....	....	2	....	2	34	34	34
Jne.	7.35	8.45B	3.70	4.35	6.69	....	....	5	....	13	45	34	45
Jly.	4.10	4.55B	1.20	1.67	3.07	....	....	248	....	1,240	801	44	801
Aug.	1.60	1.60B	.12	.15	.89	....	....	265	14	2,828	1,467	806	1,467
Sep.	.15	.15	CAB	CAB	.03	....	....	182	6	838	1,606	1,449	1,449
Year	3.00	8.45B	CAB	CAB	3.76	....	....	265	....	5,319	1,606	34	1,449

OCTOBER 1986 60 PUTS

Apr.	6.95	6.95	6.95	7.00	7.00	....	....	....	....	....	....	....	....
May	9.20	9.25	6.50A	9.90	8.19	....	....	7	....	13	8	1	8
Jne.	7.50	10.00B	7.50	5.80	8.31	....	....	1	....	1	8	8	8
Jly.	4.75	6.15B	2.00	2.67	4.31	....	....	373	....	982	697	8	697
Aug.	2.50	2.60	.45	.47	1.75	....	....	316	7	2,719	1,405	733	1,392
Sep.	.50	.50	CAB	CAB	.23	....	....	466	98	2,735	1,665	....	....
Year	6.95	10.00B	CAB	CAB	4.96	....	....	466	....	6,450	1,665	....	....

OCTOBER 1986 62 PUTS

Jne.	6.55	7.60B	6.55	7.40	6.96	....	....	....	....	....	....	....	....
Jly.	4.90	7.40B	3.20	3.97	5.75	....	....	83	....	103	94	....	94
Aug.	3.00	4.05	1.15	1.27	2.98	....	....	96	....	468	341	94	260
Sep.	1.20	1.60	.20	....	.84	....	....	209	26	1,547	527	....	....
Year	6.55	7.60B	.20	....	4.13	....	....	209	....	2,118	527	....	....

OCTOBER 1986 64 PUTS

Feb.	7.90	8.35B	7.60A	5.00	7.17	....	....	40	....	42	42	....	42
Mar.	....	7.90B	7.60A	9.05	8.07	....	....	....	....	....	42	42	42
Apr.	....	13.10B	9.70A	10.40	11.28	....	....	....	....	....	42	42	42
May	....	13.00B	9.80A	13.60	11.74	....	....	....	....	....	42	42	42
Jne.	....	14.35B	11.00A	9.10	11.81	....	....	....	....	..	42	42	42
Jly.	4.50	9.15B	4.45A	5.52	7.36	....	....	44	....	46	88	42	88
Aug.	5.10	5.70B	2.80A	2.65	4.55	....	....	25	....	77	89	65	84
Sep.	2.30	3.40	1.85	....	2.29	....	....	94	....	221	162	....	....
Year	7.90	14.35B	1.85	....	8.03	....	....	94	....	386	162	....	....

OCTOBER 1986 66 PUTS

Aug.	6.20	6.40B	4.70A	4.45	6.26	....	....	75	....	128	128	30	128
Sep.	4.20	5.35B	3.90A	....	4.16	....	....	3	....	3	178	....	....
Year	6.20	6.40B	3.90A	....	5.21	....	....	75	....	131	178	....	....

DECEMBER 1986 46 PUTS

May	.75	.80	.65	.85	.75	....	....	29	3	65	65	20	65
Jne.	.80	.92	.40A	.45	.67	....	....	33	....	127	140	65	107
Jly.	.45	.45	.10A	.15	.28	....	....	54	....	80	107	91	91
Aug.	.05	.05	.05	.02	.07	....	....	1	....	1	92	91	91
Sep.	.02	.02	.02	.02	.02	....	....	1	....	1	92	90	90
Oct.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	90	90	90
Nov.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	90	90	90
Year	.75	.92	CAB	CAB	.25	....	....	54	....	274	140	20	90

DECEMBER 1986 48 PUTS

May	.90	1.25	.90	1.30	1.17	....	....	11	....	15	15	4	15
Jne.	1.35	1.50	.35A	.77	1.11	....	....	42	....	187	163	20	183
Jly.	.60	.70	.20	.25	.45	....	....	37	....	99	192	163	186
Aug.	.10	.20	.10	.02	.13	....	....	100	....	140	289	184	289
Sep.	.05	.05	.02	.05	.05	....	....	4	....	10	289	281	284
Oct.	.10	.10	CAB	CAB	.01	....	....	206	....	241	357	252	252
Nov.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	252	252	252
Year	.90	1.50	CAB	CAB	.42	....	....	206	....	692	357	4	252

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE CATTLE OPTION ON FUTURES — PUTS

DECEMBER 1986 50 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.....	1.85	2.35	1.85	1.25	1.92	....	....	26	....	51	51	7	51
May.....	1.70	2.00	1.07	2.00	1.60	....	....	30	....	111	99	37	99
Jne.....	2.20	2.30	.70	1.22	1.70	....	....	40	....	284	259	99	259
Jly.....	1.05	1.25	.35	.47	.77	....	....	139	....	559	551	259	494
Aug.....	.25	.40	.12	.10	.29	....	....	233	....	647	659	404	629
Sep.....	.10	.17	.07	.10	.10	....	....	274	....	494	686	574	596
Oct.....	.12	.12	CAB	CAB	.04	....	....	109	....	291	616	559	559
Nov.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	559	559	559
Year....	1.85	2.35	CAB	CAB	.80	....	....	274	....	2,437	686	7	559

DECEMBER 1986 52 PUTS

Mar.....	1.10	1.10	1.10	1.60	1.19	....	....	1	....	1	1	1	1
Apr.....	1.70	3.30	1.55	1.85	2.15	....	....	77	....	133	121	14	121
May.....	2.50	3.05	1.70	2.90	2.37	....	....	58	....	219	231	121	231
Jne.....	2.90	3.35	1.10	1.85	2.48	....	....	59	....	458	486	231	483
Jly.....	1.95	1.95	.50	.82	1.23	....	....	97	5	700	691	502	691
Aug.....	.70	.80	.20	.22	.57	....	....	113	....	796	959	692	934
Sep.....	.22	.47	.15	.30	.27	....	....	302	....	1,497	1,129	862	1,127
Oct.....	.27	.45	CAB	CAB	.15	....	....	95	....	520	1,141	1,000	1,000
Nov.....	.02	.02	CAB	CAB	.00	....	....	9	9	22	1,001	991	991
Year....	1.10	3.35	CAB	CAB	1.16	....	....	302	....	4,346	1,141	1	991

DECEMBER 1986 54 PUTS

Apr.....	2.85	3.85B	2.50	2.62	3.20	....	....	36	....	83	47	4	46
May.....	3.55	3.90	2.55	4.00	3.31	....	....	37	....	110	118	46	118
Jne.....	4.00	4.30	1.65	2.62	3.43	....	....	123	....	578	519	118	519
Jly.....	2.65	2.80	.85	1.32	1.86	....	....	496	2	1,471	1,334	520	1,334
Aug.....	1.20	1.32	.50	.50	1.04	....	....	216	1	1,139	1,483	1,282	1,441
Sep.....	.60	1.00	.35	.75	.60	....	....	157	....	1,330	1,535	1,375	1,535
Oct.....	.65	1.25	.02	.02	.34	....	....	532	18	3,630	1,754	1,182	1,568
Nov.....	.02	.02	CAB	CAB	.00	....	....	106	106	261	1,562	1,550	1,550
Year....	2.85	4.30	CAB	CAB	1.72	....	....	532	....	8,602	1,754	4	1,550

DECEMBER 1986 56 PUTS

Feb.....	2.20	2.20	2.00	2.30	2.17	....	....	2	....	5	5	1	5
Mar.....	2.60	3.00B	2.55	2.80	2.31	....	....	4	....	14	15	5	15
Apr.....	3.50	5.15B	3.40A	3.57	4.14	....	....	36	....	76	51	51	51
May.....	4.45	4.45	4.45	5.30	4.46	....	....	5	....	5	52	51	52
Jne.....	4.35	5.45B	3.00	3.60	4.57	....	....	44	....	123	162	52	162
Jly.....	3.90	3.90	1.25	2.02	2.67	....	....	168	11	1,685	1,242	174	1,242
Aug.....	2.00	2.10B	.90	.95	1.71	....	....	154	10	1,147	1,477	1,251	1,477
Sep.....	1.05	1.82	.75	1.50	1.18	....	....	221	26	2,675	1,622	1,389	1,577
Oct.....	1.40	2.10	.07	.12	.82	....	....	837	35	6,143	2,647	1,615	2,497
Nov.....	.10	.10	CAB	CAB	.03	....	....	194	15	685	2,557	2,348	2,348
Year....	2.20	5.45B	CAB	CAB	2.40	....	....	837	....	12,558	2,647	1	2,348

DECEMBER 1986 58 PUTS

Feb.....	3.00	3.20B	2.90	3.12	3.19	....	....	15	....	30	30	5	30
Mar.....	....	3.95B	....	3.95	3.21	....	....	....	....	....	30	30	30
Apr.....	4.80	6.55B	4.50A	4.75	5.42	....	....	43	....	56	13	8	8
May.....	5.00	5.85	5.00	6.77	5.78	....	....	130	....	133	110	8	110
Jne.....	6.55	6.90B	4.70A	4.72	5.93	....	....	5	....	6	117	110	117
Jly.....	4.40	4.75B	1.90	2.90	3.67	....	....	177	....	1,176	902	117	902
Aug.....	2.80	3.15B	1.70	1.67	2.61	....	....	194	....	1,417	1,735	909	1,735
Sep.....	1.70	3.00	1.40	2.72	2.06	....	....	285	13	2,834	2,108	1,851	2,108
Oct.....	2.60	3.60	.25	.45	1.64	....	....	928	9	4,819	2,665	2,018	2,640
Nov.....	.40	.50	CAB	CAB	.13	....	....	415	54	1,767	2,748	2,518	2,524
Year....	3.00	6.90B	CAB	CAB	3.36	....	....	928	....	12,238	2,748	5	2,524

DECEMBER 1986 60 PUTS

Jne.....	6.35	6.35	6.35	6.02	6.02	....	....	5	5	5	5	5	5
Jly.....	5.65	5.80B	3.35	4.00	4.85	....	....	523	....	615	511	5	511
Aug.....	3.55	4.25B	2.70A	2.65	3.75	....	....	100	....	428	548	486	548
Sep.....	2.45	4.50	2.20	4.22	3.26	....	....	219	....	996	873	584	873
Oct.....	4.15	5.40	.87	1.32	2.90	....	....	374	....	1,407	1,134	849	1,056
Nov.....	1.25	1.37	CAB	CAB	.47	....	....	1,271	6	5,957	2,997	....	....
Year....	6.35	6.35	CAB	CAB	3.54	....	....	1,271	....	9,408	2,997	....	....

DECEMBER 1986 62 PUTS

Jly.....	7.35	7.35	4.15	5.30	6.19	....	....	5	....	22	14	4	14
Aug.....	5.00	5.60	4.50A	3.87	5.10	....	....	6	....	13	21	14	21
Sep.....	3.80	6.05	3.40	5.90	4.70	....	....	25	....	60	68	25	68
Oct.....	6.80	7.20	2.05	2.75	4.53	....	....	100	....	204	227	68	227
Nov.....	2.65	2.65	.32	....	1.55	....	....	304	....	1,430	714	....	....
Year....	7.35	7.35	.32	....	4.41	....	....	304	....	1,729	714	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE CATTLE OPTION ON FUTURES — PUTS

DECEMBER 1986 64 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.....	6.60	6.80B	5.75	6.75	6.78	....	....	119	....	134	134	5	134
Aug.....	6.80	7.10B	5.40A	5.35	6.63	....	....	75	....	90	134	71	82
Sep.....	5.10	8.00B	5.10	7.80	6.36	....	....	25	....	37	103	82	98
Oct.....	8.50	9.00B	3.80A	4.50	6.38	....	....	5	....	21	99	97	97
Nov.....	....	4.40B	2.20A	....	3.33	....	....	....	....	....	97	....	....
Year....	6.60	9.00B	2.20A	....	5.90	....	....	119	....	282	134	....	....

DECEMBER 1986 66 PUTS

Sep.....	6.70	9.90B	6.70	9.75	8.16	....	....	3	....	6	3	2	3
Oct.....	10.47	11.05B	6.50A	6.45	8.33	....	....	1	....	1	3	2	2
Nov.....	....	6.25B	4.20A	....	5.29	....	....	....	....	....	2	....	....
Year....	6.70	11.05B	4.20A	....	7.26	....	....	3	....	7	3	....	....

FEBRUARY 1987 48 PUTS

Aug.....	.20	.20	.20	.12	.15	....	....	5	....	5	5	5	5
Sep.....	.12	.25	.12	.10	.14	....	....	100	....	101	106	5	106
Oct.....	.15	.25	.05	.07	.13	....	....	22	....	38	109	106	108
Nov.....	....	....	....	.02	.03	....	....	....	....	....	108	108	108
Dec.....	....	....	....	.02	.02	....	....	....	....	....	110	108	110
Year....	.20	.25	.05	.02	.09	....	....	100	....	144	110	5	110

FEBRUARY 1987 50 PUTS

Apr.....	2.32	2.32	2.10A	1.40	1.61	....	....	3	....	3	3	3	3
May.....	1.30	2.10	1.30	2.07	1.77	....	....	18	....	33	18	3	18
Jne.....	....	2.25B	....	1.80	1.89	....	....	....	....	....	18	18	18
Jly.....	1.60	1.60	.80	.95	1.20	....	....	40	....	108	76	18	63
Aug.....	.90	.95	.50	.25	.64	....	....	35	....	94	142	68	142
Sep.....	.20	.50	.20	.32	.32	....	....	100	....	178	176	103	176
Oct.....	.32	.60	.22	.17	.30	....	....	40	....	167	284	176	283
Nov.....	.10	.15B	.05	.05	.07	....	....	100	....	183	388	283	377
Dec.....	.05	.07	.02	.02	.04	....	....	101	....	146	434	372	410
Year....	2.32	2.32	.02	.02	.87	....	....	101	....	912	434	3	410

FEBRUARY 1987 52 PUTS

Apr.....	3.20	3.60	2.80A	2.00	2.75	....	....	5	....	9	9	5	9
May.....	2.75	3.00	2.20A	2.95	2.53	....	....	36	....	58	67	9	67
Jne.....	3.05	3.30	1.80A	2.57	2.74	....	....	50	....	80	142	67	140
Jly.....	2.55	2.55	1.05	1.47	1.79	....	....	72	....	306	331	150	331
Aug.....	1.20	1.40	.55	.50	1.07	....	....	73	1	304	502	332	499
Sep.....	.50	.85	.40	.72	.65	....	....	141	....	815	769	450	718
Oct.....	.72	1.10	.35	.42	.65	....	....	164	....	775	1,050	718	981
Nov.....	.35	.40	.05	.07	.19	....	....	563	....	857	980	716	784
Dec.....	.12	.25	.05	.10	.13	....	....	70	....	669	1,033	784	1,033
Year....	3.20	3.60	.05	.10	1.39	....	....	563	....	3,873	1,050	5	1,033

FEBRUARY 1987 54 PUTS

May.....	3.65	3.90	2.85	4.00	3.36	....	....	40	....	103	83	5	83
Jne.....	4.40	4.40	2.95	3.50	3.73	....	....	75	....	89	166	83	143
Jly.....	3.35	3.45B	1.70	2.15	2.56	....	....	40	....	98	177	143	148
Aug.....	1.75	2.05B	.95	.90	1.69	....	....	190	....	564	536	148	536
Sep.....	.90	1.60	.85	1.30	1.17	....	....	133	....	691	880	527	880
Oct.....	1.40	1.90	.77	.85	1.24	....	....	193	13	1,136	1,064	878	993
Nov.....	.90	.90	.17	.17	.47	....	....	322	20	2,286	1,480	943	1,453
Dec.....	.17	.60	.15	.35	.40	....	....	490	4	2,658	2,186	1,451	2,186
Year....	3.65	4.40	.15	.35	1.83	....	....	490	....	7,615	2,186	5	2,186

FEBRUARY 1987 56 PUTS

Jly.....	4.60	4.60	2.55	3.02	3.30	....	....	247	....	517	459	20	459
Aug.....	3.00	3.00	1.50	1.50	2.50	....	....	147	3	788	998	462	998
Sep.....	1.50	2.60	1.30	2.22	1.92	....	....	332	7	1,286	1,119	731	1,119
Oct.....	2.10	3.00	1.40	1.57	2.11	....	....	213	11	1,702	1,886	1,127	1,886
Nov.....	1.50	1.62	.45	.45	.98	....	....	264	28	2,037	2,457	1,913	2,268
Dec.....	.42	1.50	.40	1.22	1.03	....	....	564	42	3,959	2,914	2,134	2,838
Year....	4.60	4.60	.40	1.22	1.97	....	....	564	....	10,289	2,914	20	2,838

FEBRUARY 1987 58 PUTS

Jly.....	4.45	4.45	3.37A	4.07	3.96	....	....	71	....	130	124	5	118
Aug.....	3.85	3.85	2.30	2.35	3.53	....	....	89	....	265	311	118	311
Sep.....	2.35	3.65	2.15	3.42	2.94	....	....	137	3	804	681	353	681
Oct.....	3.35	4.30	2.40A	2.62	3.29	....	....	104	....	644	939	667	939
Nov.....	2.70	2.70	1.05	1.10	1.81	....	....	705	38	2,986	2,807	920	2,807
Dec.....	1.00	2.85	.97	2.67	2.12	....	....	416	24	4,327	3,090	2,328	2,328
Year....	4.45	4.45	.97	2.67	2.94	....	....	705	....	9,156	3,090	5	2,328

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE CATTLE OPTION ON FUTURES — PUTS

FEBRUARY 1987 60 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.....	5.20	5.20	4.50	5.30	5.13	....	....	2	....	4	4	2	4
Aug.....	5.00	5.05B	3.65A	3.45	4.77	....	....	14	....	17	21	4	21
Sep.....	3.80	4.85	3.25	4.87	4.19	....	....	114	....	228	180	21	172
Oct.....	4.75	5.90	3.75A	3.92	4.71	....	....	69	....	212	197	148	148
Nov.....	3.40	3.95B	1.97	2.07	2.97	....	....	281	....	687	661	148	661
Dec.....	1.97	4.50	1.85	4.50	3.61	....	....	192	....	723	851	676	799
Year....	5.20	5.90	1.85	4.50	4.23	....	....	281	....	1,871	851	2	799

FEBRUARY 1987 62 PUTS

Nov.....	4.50	4.75B	3.30	3.42	3.86	....	....	35	....	65	65	5	65
Dec.....	3.20	6.25B	3.12	6.47	5.36	....	....	21	....	33	95	86	94
Year....	4.50	6.25B	3.12	6.47	4.61	....	....	35	....	98	95	5	94

FEBRUARY 1987 64 PUTS

Dec.....	5.60	8.20B	5.60	8.47	7.36	....	....	5	....	5	5	5	5
Year....	5.60	8.20B	5.60	8.47	7.36	....	....	5	....	5	5	5	5

APRIL 1987 48 PUTS

Sep.....	.30	.30	.30	.10	.13	....	....	65	....	100	100	65	100
Oct.....	.20	.30	.15	.20	.18	....	....	27	....	59	159	120	159
Nov.....	.10	.10	.10	.02	.06	....	....	1	....	1	160	159	160
Dec.....	.07	.10	.07	.07	.07	....	....	3	....	4	164	160	164
Year....	.30	.30	.07	.07	.11	....	....	65	....	164	164	65	164

APRIL 1987 50 PUTS

Aug.....	.75	.75	.60	.25	.50	....	....	32	....	36	36	....	36
Sep.....	.27	.50	.27	.25	.30	....	....	32	....	114	87	36	87
Oct.....	.35	.55	.30	.27	.36	....	....	46	....	295	345	120	345
Nov.....	.30	.30	.10	.10	.17	....	....	50	....	223	488	350	488
Dec.....	.12	.30	.12	.17	.19	....	....	50	....	84	541	488	540
Year....	.75	.75	.10	.17	.30	....	....	50	....	752	541	....	540

APRIL 1987 52 PUTS

Jne.....	1.80	1.80	1.80	2.10	2.00	....	....	16	....	16	16	16	16
Jly.....	1.90	2.25	1.00	1.30	1.47	....	....	152	....	240	130	16	130
Aug.....	1.15	1.45	.75	.50	.99	....	....	22	....	119	206	130	206
Sep.....	.45	.70	.45	.60	.59	....	....	71	....	113	206	155	176
Oct.....	.70	1.05	.50	.57	.69	....	....	142	....	527	552	172	552
Nov.....	.55	.57	.25	.25	.37	....	....	228	....	476	821	573	821
Dec.....	.30	.70	.27	.45	.46	....	....	48	....	249	944	821	944
Year....	1.80	2.25	.25	.45	.94	....	....	228	....	1,740	944	16	944

APRIL 1987 54 PUTS

Jly.....	1.80	2.00	1.65A	1.92	1.75	....	....	10	....	18	16	10	16
Aug.....	1.55	1.95	1.00	.90	1.55	....	....	10	....	44	48	16	48
Sep.....	.90	1.55	.85	1.10	1.05	....	....	83	....	404	344	57	344
Oct.....	1.15	1.75B	.95	1.07	1.23	....	....	267	1	1,228	1,272	386	1,272
Nov.....	1.00	1.10	.55	.57	.73	....	....	456	9	1,607	2,126	1,318	2,068
Dec.....	.55	1.37	.50	1.00	.94	....	....	517	2	2,960	2,859	2,207	2,723
Year....	1.80	2.00	.50	1.00	1.21	....	....	517	....	6,261	2,859	10	2,723

APRIL 1987 56 PUTS

Jly.....	3.10	3.10	2.00	2.72	2.54	....	....	62	....	115	100	19	100
Aug.....	2.35	2.65	1.70	1.47	2.28	....	....	31	....	83	168	100	168
Sep.....	1.55	2.25	1.40	1.85	1.72	....	....	131	....	568	499	191	499
Oct.....	2.05	2.45B	1.62	1.77	2.01	....	....	400	14	1,592	1,528	539	1,528
Nov.....	1.85	1.85	1.05	1.10	1.32	....	....	534	5	1,859	2,517	1,575	2,492
Dec.....	1.10	2.40	1.05	1.82	1.70	....	....	415	20	2,288	3,947	2,504	3,947
Year....	3.10	3.10	1.05	1.82	1.93	....	....	534	....	6,505	3,947	19	3,947

APRIL 1987 58 PUTS

Jly.....	3.30	3.30	3.20	3.67	3.41	....	....	85	....	85	85	85	85
Aug.....	3.45	3.70	2.25	2.27	3.21	....	....	175	....	513	447	85	445
Sep.....	2.35	3.30B	2.15	2.90	2.62	....	....	113	....	747	974	465	974
Oct.....	3.00	3.45	2.60	2.75	3.04	....	....	152	2	1,310	1,676	1,048	1,676
Nov.....	2.80	2.87B	1.80	1.92	2.17	....	....	247	19	1,963	2,981	1,742	2,951
Dec.....	1.85	3.50	1.80	2.97	2.75	....	....	206	8	1,242	3,297	3,015	3,030
Year....	3.30	3.70	1.80	2.97	2.86	....	....	247	....	5,860	3,297	85	3,030

APRIL 1987 60 PUTS

Aug.....	4.40	4.72B	3.35	3.27	4.31	....	....	3	....	8	8	1	8
Sep.....	3.45	4.30	3.20A	4.20	3.75	....	....	16	....	99	89	8	89
Oct.....	5.05	5.25	3.80	4.00	4.31	....	....	31	....	57	101	81	101
Nov.....	3.80	3.90B	2.80	2.97	3.28	....	....	206	....	592	486	107	485
Dec.....	2.87	5.00	2.80	4.40	4.08	....	....	34	....	121	488	475	477
Year....	4.40	5.25	2.80	4.40	3.95	....	....	206	....	877	488	1	477

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE CATTLE OPTION ON FUTURES — PUTS

APRIL 1987 62 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	5.20	5.20	5.20	5.45	5.45	....	....	4	4	4	4	4	4
Nov.	4.50	5.25B	4.20	4.32	4.65	....	....	7	....	13	13	4	13
Dec.	5.10	5.60B	4.15A	6.12	5.66	....	....	1	....	1	13	12	12
Year.	5.20	5.60B	4.15A	6.12	5.25	....	....	7	....	18	13	4	12

APRIL 1987 64 PUTS

Nov.	5.60	5.60	5.60	5.90	5.90	....	....	22	....	22	22	....	22
Dec.	6.20	7.40	5.70A	7.95	7.41	....	....	10	....	15	32	22	32
Year.	5.60	7.40	5.60	7.95	6.65	....	....	22	....	37	32	....	32

JUNE 1987 50 PUTS

Dec.	.60	.60	.40	.42	.49	....	....	7	....	9	9	7	9
Year.	.60	.60	.40	.42	.49	....	....	7	....	9	9	7	9

JUNE 1987 52 PUTS

Aug.	1.40	1.40	1.40	.77	1.14	....	....	2	....	2	2	2	2
Sep.	1.10	1.15B	.85	.87	.83	....	....	4	....	5	5	2	5
Oct.	1.00	1.00	.75	.77	.92	....	....	111	....	237	218	5	218
Nov.	.85	.85	.60	.70	.70	....	....	208	....	392	596	231	596
Dec.	.70	1.15	.70	.85	.88	....	....	542	....	1,614	1,106	596	1,106
Year.	1.40	1.40	.60	.85	.89	....	....	542	....	2,250	1,106	2	1,106

JUNE 1987 54 PUTS

Aug.	2.00	2.00	1.85	1.25	1.66	....	....	33	....	33	33	....	33
Sep.	1.45	1.75	1.40	1.55	1.38	....	....	24	....	53	48	33	48
Oct.	1.55	2.00	1.30	1.32	1.54	....	....	100	....	234	252	48	252
Nov.	1.30	1.45	1.00	1.20	1.22	....	....	326	....	1,185	1,130	252	1,130
Dec.	1.17	1.95	1.15A	1.50	1.52	....	....	162	....	611	1,465	1,134	1,402
Year.	2.00	2.00	1.00	1.50	1.46	....	....	326	....	2,116	1,465	....	1,402

JUNE 1987 56 PUTS

Sep.	1.90	2.90	1.90	2.25	2.12	....	....	25	....	29	29	25	29
Oct.	2.50	2.70	2.02	2.10	2.36	....	....	109	....	292	308	34	308
Nov.	2.30	2.30	1.75	2.00	1.98	....	....	135	1	755	943	338	943
Dec.	1.95	3.00	1.82	2.45	2.41	....	....	114	3	750	1,289	953	1,289
Year.	1.90	3.00	1.75	2.45	2.22	....	....	135	....	1,826	1,289	25	1,289

JUNE 1987 58 PUTS

Sep.	2.70	3.55	2.70	3.30	3.06	....	....	35	....	137	121	35	121
Oct.	3.45	3.90	3.00	3.10	3.43	....	....	29	....	196	296	136	296
Nov.	3.25	3.35	2.65	2.95	2.96	....	....	168	....	768	958	298	948
Dec.	2.87	4.00	2.85	3.67	3.55	....	....	52	....	349	1,121	953	1,052
Year.	2.70	4.00	2.65	3.67	3.25	....	....	168	....	1,450	1,121	35	1,052

JUNE 1987 60 PUTS

Sep.	4.30	4.40B	4.20	4.57	4.34	....	....	30	....	31	31	30	31
Oct.	4.50	4.70B	4.30A	4.35	4.71	....	....	2	....	2	31	31	31
Nov.	4.40	4.40	3.85A	4.20	4.18	....	....	2	....	4	34	31	34
Dec.	4.95	5.35B	4.95A	5.15	4.92	....	....	1	....	1	35	34	35
Year.	4.30	5.35B	3.85A	5.15	4.54	....	....	30	....	38	35	30	35

JUNE 1987 62 PUTS

Dec.	6.10	7.10B	6.10	6.80	6.56	....	....	2	....	2	2	2	2
Year.	6.10	7.10B	6.10	6.80	6.56	....	....	2	....	2	2	2	2

JUNE 1987 64 PUTS

Dec.	8.90	8.90	8.90	8.60	8.66	....	....	5	....	5	5	....	5
Year.	8.90	8.90	8.90	8.60	8.66	....	....	5	....	5	5	....	5

AUGUST 1987 50 PUTS

Nov.	.60	.70	.60	.65	.63	....	....	44	....	47	45	44	45
Dec.	.80	.80	.80	.80	.73	....	....	11	....	15	58	45	58
Year.	.60	.80	.60	.80	.68	....	....	44	....	62	58	44	58

AUGUST 1987 52 PUTS

Sep.	1.40	1.40	1.30	1.37	1.40	....	....	10	....	22	22	10	22
Oct.	1.35	1.70	1.20	1.17	1.39	....	....	22	....	64	77	22	77
Nov.	1.20	1.20	1.00	1.10	1.13	....	....	19	....	34	105	77	105
Dec.	1.15	1.55	1.15	1.37	1.27	....	....	200	....	400	395	105	395
Year.	1.40	1.70	1.00	1.37	1.30	....	....	200	....	520	395	10	395

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE CATTLE OPTION ON FUTURES — PUTS

AUGUST 1987 54 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	2.60	2.60	2.00	1.85	2.13	....	....	30	....	35	35	2	35
Nov.	2.00	2.00	1.50	1.80	1.81	....	....	304	....	724	411	35	411
Dec.	1.70	2.25	1.60	2.12	2.02	....	....	100	....	260	505	412	420
Year	2.60	2.60	1.50	2.12	1.99	....	....	304	....	1,019	505	2	420

AUGUST 1987 56 PUTS

Sep.	3.25	3.27	3.20	3.00	3.07	....	....	10	....	16	16	10	16
Oct.	3.00	3.60	3.00	2.75	3.10	....	....	17	....	37	48	16	48
Nov.	3.00	3.00	2.40	2.70	2.72	....	....	44	....	88	134	48	134
Dec.	3.00	3.40	2.85A	3.22	3.02	....	....	35	....	131	248	134	248
Year	3.25	3.60	2.40	3.22	2.98	....	....	44	....	272	248	10	248

AUGUST 1987 58 PUTS

Sep.	4.35	4.35	4.35	4.15	4.19	....	....	5	....	6	6	....	6
Oct.	4.45	4.90	4.20A	3.90	4.29	....	....	16	....	22	28	6	28
Nov.	....	....	....	3.85	3.84	....	....	....	....	....	28	28	28
Dec.	4.35	4.65	4.35	4.52	4.26	....	....	3	....	5	33	28	33
Year	4.35	4.90	4.20A	4.52	4.14	....	....	16	....	33	33	....	33

OCTOBER 1987 50 PUTS

Dec.	1.20	1.20	1.00	1.17	1.14	....	....	67	....	147	140	40	140
Year	1.20	1.20	1.00	1.17	1.14	....	....	67	....	147	140	40	140

OCTOBER 1987 52 PUTS

Dec.	1.80	1.80	1.70	1.90	1.80	....	....	140	....	155	152	140	152
Year	1.80	1.80	1.70	1.90	1.80	....	....	140	....	155	152	140	152

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

FEEDER CATTLE FUTURES PRICES

JANUARY 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.....	65.85	66.00	63.85	....	64.94	....	....	1,210	56	5,107	1,821	....	....
Year....	65.85	66.00	63.85	....	64.94	....	....	1,210	56	5,107	1,821	....	....

MARCH 1986 FUTURES CONTRACT

Jan.....	66.55	67.45	63.60	65.75	65.61	....	....	1,329	458	17,586	5,446	4,676	4,676
Feb.....	65.95	66.40	62.50	64.25	64.70	....	1	1,029	299	12,840	4,550	2,207	2,207
Mar.....	64.00	64.40	58.25	....	61.35	....	1	542	49	3,510	1,884	....	....
Year....	66.55	67.45	58.25	....	63.88	....	2	1,329	49	33,936	5,446	....	....

APRIL 1986 FUTURES CONTRACT

Jan.....	66.25	67.40	63.95	66.15	65.55	....	....	498	142	6,068	2,521	2,161	2,521
Feb.....	66.30	66.75	62.95	64.40	65.02	....	2	836	227	9,408	3,429	2,532	3,429
Mar.....	64.00	64.25	58.17	58.17	61.44	....	1	1,089	373	15,307	3,914	2,230	2,230
Apr.....	56.70	58.90	55.80	....	57.33	1	3	854	85	4,287	2,029	....	....
Year....	66.25	67.40	55.80	....	62.33	1	6	1,089	85	35,070	3,914	....	....

MAY 1986 FUTURES CONTRACT

Jan.....	65.25	66.15	63.00	64.97	64.29	....	....	449	74	4,257	2,192	1,296	2,192
Feb.....	65.20	65.50	62.12	63.62	63.95	....	1	684	166	7,488	3,592	2,162	3,592
Mar.....	63.40	63.80	59.90	59.90	62.08	....	1	998	373	11,987	4,941	3,568	4,941
Apr.....	58.50	59.55	52.00	55.57	55.76	2	4	1,579	701	25,189	4,842	2,423	2,423
May.....	56.00	58.85	54.40	....	56.78	....	2	1,073	79	6,050	2,284	....	....
Year....	65.25	66.15	52.00	....	60.57	2	8	1,579	74	54,971	4,941	....	....

AUGUST 1986 FUTURES CONTRACT

Jan.....	65.85	67.15	64.00	66.35	65.57	....	....	273	22	1,847	1,211	533	1,211
Feb.....	66.35	66.70	64.10	65.30	65.64	....	....	262	74	3,357	1,893	1,182	1,893
Mar.....	65.00	65.05	61.15	61.15	63.25	....	1	418	90	4,262	2,630	1,934	2,624
Apr.....	60.15	61.60	53.35	57.20	57.55	3	5	1,531	329	17,374	4,489	2,651	4,489
May.....	57.75	59.55	55.15	56.45	57.33	2	2	2,008	687	24,937	4,806	3,701	3,913
Jne.....	56.15	63.20	55.30	61.80	58.68	3	....	2,011	48	20,960	5,201	3,857	4,719
Jly.....	61.30	66.85	60.85	65.35	64.41	1	....	1,216	562	19,081	4,868	3,012	3,012
Aug.....	65.35	68.30	64.75	....	66.21	....	....	750	200	5,468	2,901	....	....
Year....	65.85	68.30	53.35	....	62.33	9	8	2,011	22	97,286	5,201	....	....

SEPTEMBER 1986 FUTURES CONTRACT

Jan.....	63.50	64.25	61.85A	63.30	62.99	....	....	69	....	298	162	8	162
Feb.....	63.60	63.60	61.40	62.40	62.65	....	....	84	18	762	420	172	420
Mar.....	62.20	62.25	58.90	58.90	60.91	....	1	92	32	1,149	897	447	897
Apr.....	58.25	59.25	52.40	56.10	55.95	2	4	364	75	4,079	1,623	975	1,623
May.....	56.30	57.35	53.20	54.40	55.45	....	2	404	74	4,042	1,913	1,622	1,903
Jne.....	54.30	60.37	53.40	58.75	56.30	3	....	671	27	5,234	2,130	1,886	2,104
Jly.....	58.35	64.82	58.10	62.75	61.79	1	....	689	208	8,110	2,608	2,139	2,555
Aug.....	62.80	64.15	61.85	63.37	63.19	....	....	593	162	6,902	2,778	1,943	1,943
Sep.....	63.40	63.95	61.90	61.98	62.83	....	....	378	....	3,135	1,832	....	....
Year....	63.50	64.82	52.40	61.98	60.23	6	7	689	....	33,711	2,778	....	....

OCTOBER 1986 FUTURES CONTRACT

Jan.....	62.50	64.10	61.60	62.85	62.52	....	....	68	2	268	160	5	160
Feb.....	63.25	63.25	61.20	62.15	62.40	....	....	76	8	832	513	174	513
Mar.....	62.00	62.05	58.95	58.95	60.77	....	1	147	25	1,159	899	510	899
Apr.....	57.90	59.50	52.85	56.40	56.11	3	3	365	58	4,334	1,745	919	1,745
May.....	56.75	57.40	53.95	54.47	55.57	....	2	361	140	5,360	2,447	1,703	2,447
Jne.....	54.30	60.20	53.85	58.57	56.34	3	....	1,047	112	7,407	3,039	2,550	3,039
Jly.....	58.50	64.60	58.15	62.70	61.77	1	....	1,512	365	14,117	4,363	3,089	4,363
Aug.....	62.90	64.35	61.55	64.25	63.35	....	....	787	246	11,527	5,038	4,316	4,802
Sep.....	64.40	65.12	61.20	61.27	63.34	....	....	1,055	192	11,826	4,773	3,128	3,128
Oct.....	61.45	62.20	59.80	61.42	61.14	....	....	693	1	5,193	2,938	595	595
Year....	62.50	65.12	52.85	61.42	60.33	7	6	1,512	1	62,023	5,038	5	595

NOVEMBER 1986 FUTURES CONTRACT

Jan.....	63.00	64.35B	62.50A	63.50	63.25	....	....	8	....	25	19	1	19
Feb.....	63.60	63.85B	62.10	62.90	63.20	....	....	14	....	97	52	25	52
Mar.....	62.75	62.75	59.80	59.80	61.56	....	1	74	3	392	238	61	238
Apr.....	58.80	60.30	54.15	57.60	57.12	2	1	130	9	1,221	483	250	483
May.....	57.55	58.35	55.25	55.35	56.60	....	1	183	18	1,202	754	479	754
Jne.....	55.32	61.00	55.05	59.60	57.35	3	....	249	11	1,929	906	781	876
Jly.....	59.55	65.65	59.30	63.52	62.74	1	....	341	66	3,793	1,554	879	1,554
Aug.....	63.60	65.40	62.30	65.20	64.05	....	....	361	90	3,566	2,272	1,536	2,272
Sep.....	65.35	65.95	61.50	61.65	63.96	....	....	824	151	7,212	2,626	2,215	2,606
Oct.....	61.80	63.07	59.75	61.67	61.55	1	1	931	225	9,995	2,752	2,219	2,219
Nov.....	61.75	62.65	61.70	62.05	62.14	....	....	510	....	3,424	2,109	....	....
Year....	63.00	65.95	54.15	62.05	61.23	7	4	931	....	32,856	2,752	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

FEEDER CATTLE FUTURES PRICES

JANUARY 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.....	63.00	63.00	61.35	61.35	62.77	....	1	9	....	15	13	1	13
Apr.....	60.25	61.60B	56.25	59.70	59.56	....	2	40	....	233	102	14	102
May.....	59.30	60.00	57.15	57.40	58.62	....	1	45	2	292	181	102	181
Jne.....	57.05	61.95	56.80	60.60	58.70	2	....	102	1	578	254	186	244
Jly.....	60.55	65.70	60.40	63.47	63.27	....	....	149	7	988	547	242	547
Aug.....	63.80	64.75	62.90	64.70	63.88	....	....	80	14	1,072	814	560	814
Sep.....	64.85	65.30	62.00	62.00	63.88	....	....	154	25	1,614	1,211	831	1,211
Oct.....	61.95	63.17	60.00	62.05	61.88	1	1	531	8	5,282	2,353	1,142	2,353
Nov.....	62.10	64.25	61.75	63.60	63.20	....	....	1,338	91	5,868	3,070	2,343	3,064
Dec.....	63.65	63.92	60.40A	60.72	61.85	....	....	589	24	4,719	3,076	2,021	2,054
Year....	63.00	65.70	56.25	60.72	61.76	3	5	1,338	....	20,661	3,076	1	2,054

MARCH 1987 FUTURES CONTRACT

Apr.....	57.75	59.50	56.75A	59.50	57.58	1	....	4	....	9	7	2	7
May.....	58.50	60.00	57.10A	57.30	58.50	....	1	12	....	61	49	9	49
Jne.....	57.15	61.70	57.00A	60.30	58.55	2	....	70	....	254	148	49	148
Jly.....	60.30	65.55	60.15	63.45	63.07	1	....	128	10	1,048	556	154	556
Aug.....	63.75	64.57	62.75	64.50	63.78	....	....	125	8	1,372	1,033	557	1,033
Sep.....	64.40	64.75	61.45	61.47	63.26	....	....	249	36	2,585	1,543	1,077	1,543
Oct.....	61.50	62.10	59.82	61.12	61.13	1	....	365	93	4,855	2,288	1,589	2,288
Nov.....	61.07	62.95	60.60	62.70	62.19	....	....	694	112	6,206	3,289	2,454	3,212
Dec.....	62.70	62.90	59.55	59.72	61.03	....	....	584	45	6,259	3,562	3,223	3,513
Year....	57.75	65.55	56.75A	59.72	61.01	5	1	694	....	22,649	3,562	2	3,513

APRIL 1987 FUTURES CONTRACT

May.....	58.00	58.40B	57.30A	57.30	57.95	....	....	10	....	11	10	10	10
Jne.....	57.50	61.50	57.00A	59.70	58.38	2	....	12	....	26	21	10	21
Jly.....	60.50	64.90	60.50	63.20	62.47	1	1	42	....	229	122	21	122
Aug.....	63.40	64.15	62.50	63.95	63.40	....	....	51	....	390	276	124	276
Sep.....	64.00	64.30	61.40	61.40	63.01	....	....	120	10	997	608	306	608
Oct.....	61.40	61.70	59.60	60.50	60.79	....	....	208	21	1,610	935	628	935
Nov.....	60.60	62.15	60.00	61.80	61.34	....	....	146	32	1,623	1,391	960	1,391
Dec.....	61.80	62.00	59.60	59.70	60.58	....	....	219	9	2,291	1,684	1,402	1,684
Year....	58.00	64.90	57.00A	59.70	60.99	3	1	219	....	7,177	1,684	10	1,684

MAY 1987 FUTURES CONTRACT

Aug.....	62.50	63.50	62.40A	63.35	62.95	....	....	14	....	76	61	....	61
Sep.....	63.40	63.60	60.40	60.40	62.07	....	....	58	5	473	277	65	277
Oct.....	60.40	60.80	58.70	59.65	59.84	....	1	139	17	1,392	764	333	764
Nov.....	59.55	60.85	59.05	60.35	60.09	....	....	169	28	1,554	1,186	778	1,186
Dec.....	60.45	60.57B	58.50	58.75	59.46	....	....	140	18	1,481	1,444	1,198	1,444
Year....	62.50	63.60	58.50	58.75	60.88	....	1	169	....	4,976	1,444	....	1,444

AUGUST 1987 FUTURES CONTRACT

Sep.....	61.25	61.25	60.75	60.75	61.08	....	....	5	....	7	7	2	7
Oct.....	60.75	60.75	58.85	59.90	59.95	....	....	53	....	260	117	32	117
Nov.....	59.75	60.90	59.30	60.35	60.13	....	....	39	....	294	206	125	206
Dec.....	60.40	60.50	58.85	58.90	59.58	....	....	31	....	353	297	207	297
Year....	61.25	61.25	58.85	58.90	60.18	....	....	53	....	914	297	2	297

SEPTEMBER 1987 FUTURES CONTRACT

Oct.....	59.00	59.30B	59.00	59.30	59.13	....	....	5	....	6	6	1	6
Nov.....	59.25	60.35B	58.85A	59.60	59.47	....	....	3	....	8	9	6	9
Dec.....	59.75	59.75	58.10A	58.10	58.87	....	....	6	....	34	24	11	24
Year....	59.00	60.35B	58.10A	58.10	59.15	....	....	6	....	48	24	1	24

OCTOBER 1987 FUTURES CONTRACT

Nov.....	59.70	60.35	59.70	59.75	59.87	....	....	8	....	19	15	5	15
Dec.....	59.80	59.80	57.70	57.70	58.69	....	....	7	....	37	28	18	28
Year....	59.70	60.35	57.70	57.70	59.28	....	....	8	....	56	28	5	28

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE HOG FUTURES PRICES

FEBRUARY 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	46.72	46.80	43.90	45.15	45.33	....	....	4,956	2,139	74,609	11,041	5,518	5,518
Feb.	45.35	45.87	43.75	....	45.09	....	....	2,538	432	13,715	5,193	....	....
Year	46.72	46.80	43.75	....	45.21	....	....	4,956	432	88,324	11,041	....	....

APRIL 1986 FUTURES CONTRACT

Jan.	43.00	43.40	40.10	41.22	41.73	....	1	4,707	1,141	51,515	8,216	5,264	8,216
Feb.	41.35	41.45	37.60	38.07	39.39	....	1	6,608	1,797	59,818	11,024	8,511	11,024
Mar.	37.80	42.17	37.45	40.25	40.44	....	....	5,927	1,215	50,625	10,999	4,163	4,163
Apr.	40.25	43.20	38.75	....	40.76	1	....	1,793	180	11,269	3,726	1	1
Year	43.00	43.40	37.45	....	40.58	1	2	6,608	180	173,227	11,024	1	1

JUNE 1986 FUTURES CONTRACT

Jan.	46.00	47.00	43.65	45.27	45.22	....	1	1,765	362	21,964	4,297	3,021	3,995
Feb.	45.45	45.50	42.10	42.80	43.65	....	1	2,459	532	23,700	5,300	4,043	5,300
Mar.	42.50	45.90	42.05	43.82	44.49	....	1	4,446	1,340	41,834	6,642	5,327	6,048
Apr.	43.00	46.87	40.25	46.60	43.03	3	2	6,592	1,241	79,839	9,051	5,991	7,104
May	46.20	50.10	45.52	49.77	47.96	2	1	4,199	1,481	53,728	8,841	6,234	6,234
Jne.	50.05	59.72	49.75	....	53.45	2	....	1,771	395	13,901	5,637	....	....
Year	46.00	59.72	40.25	....	46.30	7	6	6,592	362	234,966	9,051	....	....

JULY 1986 FUTURES CONTRACT

Jan.	46.00	47.55	44.20	46.07	45.39	....	....	699	82	5,761	2,687	1,760	2,687
Feb.	45.95	45.95	42.30	42.90	44.27	....	1	1,023	175	7,913	3,313	2,615	3,145
Mar.	42.75	46.30	42.30	43.92	44.85	....	1	1,127	341	14,434	3,652	2,902	3,652
Apr.	43.75	46.80	40.75	46.40	43.14	2	2	5,963	760	39,892	5,480	3,563	5,480
May	45.90	49.17	45.20	48.12	47.26	1	2	4,647	1,626	62,588	8,986	5,385	8,891
Jne.	48.25	60.55	47.30	58.50	52.19	4	1	5,406	41	72,171	10,267	6,300	6,300
Jly.	57.85	63.35	57.30	....	60.07	6	3	2,942	510	22,023	5,741	....	....
Year	46.00	63.35	40.75	....	48.24	13	10	5,963	41	224,782	10,267	....	....

AUGUST 1986 FUTURES CONTRACT

Jan.	45.00	46.00	43.15A	44.37	44.47	....	....	137	30	1,580	1,107	769	1,107
Feb.	44.60	44.80	41.40	41.62	42.99	....	....	206	30	2,153	1,346	955	1,346
Mar.	41.50	44.90	41.15A	42.60	43.37	....	1	532	85	3,988	1,791	1,260	1,791
Apr.	42.35	44.55	39.00	44.12	41.45	2	2	2,038	294	13,996	3,170	1,698	3,170
May	43.40	46.90	43.05	45.85	44.98	1	1	2,485	594	27,202	5,263	3,214	5,263
Jne.	45.95	57.05	44.65	56.07	49.20	4	1	4,888	130	43,986	8,914	5,217	8,914
Jly.	55.65	61.20	55.00	59.72	58.24	4	3	6,135	2,839	94,496	11,248	7,729	7,729
Aug.	60.00	64.40	58.87A	....	61.97	1	2	2,877	1,283	26,388	7,841	....	....
Year	45.00	64.40	39.00	....	48.33	12	10	6,135	30	213,789	11,248	....	....

OCTOBER 1986 FUTURES CONTRACT

Jan.	41.50	42.10	40.35	41.32	41.21	....	....	49	....	481	385	311	369
Feb.	41.20	41.30	38.52	38.65	39.85	....	....	73	2	605	404	355	397
Mar.	38.50	41.45	38.30A	40.42	40.20	....	....	189	13	1,169	599	406	599
Apr.	40.02	40.90	36.50	40.47	38.43	1	....	914	37	4,488	1,427	604	1,427
May	40.40	42.10	39.70	41.80	41.03	1	1	720	85	6,962	1,956	1,251	1,942
Jne.	41.65	50.95	41.00	50.12	44.22	4	1	2,908	24	15,544	4,898	1,987	4,898
Jly.	49.80	56.40	49.20	54.70	53.48	3	1	4,324	1,810	63,173	11,963	5,294	11,618
Aug.	54.90	57.95	52.10	57.72	55.38	2	2	7,665	2,185	86,872	13,845	11,411	13,845
Sep.	57.30	59.20	51.00	52.10	55.77	....	3	6,578	1,736	72,389	13,856	6,150	6,150
Oct.	52.20	56.40	49.75	....	53.46	4	2	2,476	630	18,535	5,434	....	....
Year	41.50	59.20	36.50	....	46.30	15	10	7,665	....	270,218	13,856	....	....

DECEMBER 1986 FUTURES CONTRACT

Jan.	42.50	42.90	41.20A	42.40	42.21	....	....	49	1	326	198	125	198
Feb.	42.40	42.40	39.95A	40.20	41.17	....	....	52	....	372	289	198	289
Mar.	40.20	42.70B	39.80A	41.77	41.59	....	....	140	12	872	433	307	407
Apr.	41.90	42.50	38.50	41.47	40.16	1	1	411	16	2,100	782	406	782
May	41.10	43.10	40.60	42.20	41.87	1	....	609	36	4,270	1,539	816	1,539
Jne.	42.05	51.67	41.60	50.40	44.70	4	1	1,338	5	8,798	3,128	1,558	3,128
Jly.	49.97	54.87	49.35	52.95	52.38	....	1	2,270	718	29,401	6,832	3,344	6,832
Aug.	53.00	55.90	50.45	55.75	53.52	....	1	3,083	938	39,492	9,781	6,853	9,781
Sep.	55.40	57.60	50.90	51.60	55.08	1	3	8,212	1,969	73,273	12,670	9,922	12,488
Oct.	51.70	54.00	49.00	51.60	52.11	3	4	7,352	1,938	103,818	13,455	11,881	12,331
Nov.	50.77	55.67	50.10	55.60	53.64	....	1	8,629	2,156	83,746	13,391	9,338	9,338
Dec.	55.70	56.70	51.92A	....	55.05	....	1	3,669	745	26,782	8,707	....	....
Year	42.50	57.60	38.50	....	47.79	10	13	8,629	....	373,250	13,455	....	....

FEBRUARY 1987 FUTURES CONTRACT

Jan.	43.25	43.25	42.00	42.80	42.79	....	....	7	....	33	29	13	29
Feb.	42.50	42.75B	40.20	40.75	41.39	....	....	41	....	184	109	34	108
Mar.	40.45	43.17	40.35A	42.77	41.83	....	....	76	1	606	393	138	393
Apr.	43.00	44.00	39.95A	41.95	41.42	....	....	249	7	1,687	876	455	876
May	42.25	43.07	41.00	41.95	42.01	....	....	310	25	1,686	1,087	802	1,087
Jne.	41.72	50.15	41.47	48.40	43.80	3	1	998	13	3,852	2,288	1,116	2,288
Jly.	47.90	53.35	47.50	51.85	50.31	....	....	804	131	9,449	3,547	2,410	3,547

(Continued on Next Page)

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE HOG FUTURES PRICES

FEBRUARY 1987 FUTURES CONTRACT (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.....	51.90	53.62	49.45	53.55	51.42	....	1	940	250	11,186	4,955	3,604	4,955
Sep.....	53.30	56.00	50.40	50.50	53.88	1	2	4,072	920	34,407	7,953	5,154	7,629
Oct.....	50.65	51.57	47.70	48.90	49.83	3	4	3,662	891	42,900	8,085	7,179	8,085
Nov.....	48.30	52.95	47.40	52.45	50.26	....	1	6,265	1,835	62,179	11,741	8,659	11,741
Dec.....	52.70	53.25	47.10	47.25	50.47	....	....	5,813	1,208	81,752	13,928	10,765	11,280
Year....	43.25	56.00	39.95A	47.25	46.62	7	9	6,265	....	249,921	13,928	13	11,280
APRIL 1987 FUTURES CONTRACT													
Jan.....	41.00	41.00	39.50A	40.10	40.17	....	....	2	....	13	7	3	6
Feb.....	40.20	40.20	37.20	37.60	38.79	....	....	18	....	59	33	8	29
Mar.....	37.60	40.50	37.20	39.90	38.87	....	....	27	....	124	70	33	70
Apr.....	40.00	40.90B	37.70	39.22	39.09	....	....	78	....	189	124	55	124
May.....	39.37	39.70	38.30	38.82	38.94	....	....	61	1	487	226	130	225
Jne.....	39.00	45.50	38.60	43.42	40.20	3	1	452	3	1,320	691	227	691
Jly.....	43.00	47.25	42.05	46.67	45.04	....	....	327	67	3,299	1,568	712	1,568
Aug.....	46.80	48.20	45.15	48.05	46.20	....	....	319	63	2,916	2,113	1,606	2,113
Sep.....	48.05	50.75	45.55	45.60	48.72	2	2	928	143	9,436	3,080	2,215	3,080
Oct.....	45.70	46.82	43.17	44.32	45.29	3	2	1,241	173	10,853	3,224	2,773	3,224
Nov.....	44.12	47.45	42.80	46.77	44.85	....	1	1,752	464	17,554	5,000	3,306	5,000
Dec.....	46.95	47.75	43.15	43.55	45.49	....	....	1,909	301	22,803	6,000	5,046	5,830
Year....	41.00	50.75	37.20	43.55	42.64	8	6	1,909	....	69,053	6,000	3	5,830
JUNE 1987 FUTURES CONTRACT													
Feb.....	39.00	39.90B	39.00	39.52	39.48	....	....	3	....	4	2	....	1
Mar.....	40.20	42.25B	40.17	42.10	41.01	....	....	2	....	8	2	....	....
Apr.....	42.90	43.30B	39.90A	40.97	41.67	....	....	55	....	108	68	....	68
May.....	40.80	41.35	39.90	40.85	40.91	....	....	65	2	440	288	69	288
Jne.....	40.75	46.67	40.60A	44.95	42.10	3	1	208	2	972	497	291	497
Jly.....	44.10	48.00	43.80	47.45	46.25	....	....	179	22	1,831	1,000	512	990
Aug.....	47.50	49.50	46.10A	49.45	47.40	....	....	141	22	1,334	1,346	994	1,346
Sep.....	49.20	51.85	48.25	48.25	50.37	1	2	533	44	3,794	1,911	1,393	1,845
Oct.....	48.25	49.40	46.00	46.70	47.80	....	2	370	44	4,145	1,993	1,643	1,993
Nov.....	46.60	48.70	45.45	48.47	47.02	....	....	431	86	4,102	2,131	2,009	2,116
Dec.....	48.50	49.10	45.50	45.62	47.44	....	....	645	66	5,856	2,984	2,223	2,984
Year....	39.00	51.85	39.00	45.62	44.68	4	5	645	....	22,594	2,984	....	2,984
JULY 1987 FUTURES CONTRACT													
Apr.....	41.00	41.50	40.20A	41.47	41.01	....	....	5	....	13	6	....	6
May.....	40.50	41.70B	40.50	41.45	41.13	....	....	12	....	48	28	6	28
Jne.....	41.60	46.25	41.00	44.55	42.00	3	1	57	....	236	142	28	142
Jly.....	43.60	47.87	43.60	47.37	46.18	....	....	57	2	600	375	143	371
Aug.....	47.20	48.90	46.30	48.87	47.33	....	....	68	4	569	529	382	529
Sep.....	48.75	50.90	48.02	48.15	49.85	1	1	206	29	1,928	845	558	787
Oct.....	48.15	48.95	45.80	46.15	47.37	1	2	203	21	1,727	898	732	888
Nov.....	46.05	48.40	45.00	48.17	46.63	....	....	298	38	2,151	1,439	877	1,434
Dec.....	48.40	48.90	45.55	45.67	47.22	....	....	299	30	2,988	1,783	1,493	1,758
Year....	41.00	50.90	40.20A	45.67	45.41	5	4	299	....	10,260	1,783	....	1,758
AUGUST 1987 FUTURES CONTRACT													
Jne.....	45.00	47.75B	43.40A	43.90	45.24	....	1	11	1	32	20	9	20
Jly.....	43.75	45.00	42.75A	44.60	44.15	....	....	16	....	55	40	20	40
Aug.....	44.80	45.90B	44.15A	45.52	44.78	....	....	9	....	29	52	42	52
Sep.....	45.90	49.75	45.40A	46.65	47.71	2	1	130	6	1,090	411	111	405
Oct.....	46.70	47.57	44.75	45.20	45.99	1	1	119	10	1,215	799	453	799
Nov.....	45.20	46.05B	44.15A	45.75	44.96	....	....	103	7	1,072	1,144	829	1,144
Dec.....	46.00	46.35	43.05	43.17	44.36	....	....	225	7	1,610	1,347	1,143	1,331
Year....	45.00	49.75	42.75A	43.17	45.31	3	3	225	....	5,103	1,347	9	1,331
OCTOBER 1987 FUTURES CONTRACT													
Jly.....	42.45	42.50	41.60	42.15	41.93	....	....	9	1	12	9	2	9
Aug.....	42.47	42.90B	41.20A	42.55	42.10	....	....	11	....	48	21	9	21
Sep.....	42.25	45.70	42.25	43.80	44.35	....	1	19	....	137	80	26	76
Oct.....	43.75	44.10B	41.50	42.32	43.06	....	1	25	....	137	85	71	77
Nov.....	42.10	42.20	41.15A	42.05	41.69	....	....	29	....	170	138	81	138
Dec.....	42.15	42.25	40.20	40.62	41.10	....	....	90	3	425	264	138	255
Year....	42.45	45.70	40.20	40.62	42.37	....	2	90	....	929	264	2	255
DECEMBER 1987 FUTURES CONTRACT													
Aug.....	43.10	43.47B	43.10	43.47	43.38	....	....	1	....	1	1	1	1
Sep.....	43.60	45.75	43.10	43.90	44.48	1	....	12	....	43	19	1	19
Oct.....	43.90	43.90	42.00	42.90	43.40	....	....	13	....	64	44	18	44
Nov.....	41.90	42.75	41.55	42.20	42.09	....	....	7	....	42	64	44	63
Dec.....	42.50	42.75	40.55	40.55	41.61	....	....	49	....	238	148	69	148
Year....	43.10	45.75	40.55	40.55	42.99	1	....	49	....	388	148	1	148

1988 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE HOG FUTURES PRICES

FEBRUARY 1988 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	43.17	43.90B	43.05A	43.25	43.41	....	....	5	....	7	6	....	6
Nov.	42.95	42.95	42.00A	42.05	42.65	....	....	5	....	10	6	5	6
Dec.	42.47	42.47	40.00A	40.40	41.33	....	....	14	....	35	28	7	28
Year. . . .	43.17	43.90B	40.00A	40.40	42.47	....	....	14	....	52	28	....	28

APRIL 1988 FUTURES CONTRACT

Dec.	39.75	39.75	38.50	38.95	39.27	....	....	4	....	8	6	....	6
Year. . . .	39.75	39.75	38.50	38.95	39.27	....	....	4	....	8	6	....	6

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE HOG OPTION ON FUTURES — CALLS

FEBRUARY 1986 40 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	4.50	5.50	4.50A	....	5.30	....	....	5	....	6	84	....	....
Year	4.50	5.50	4.50A	....	5.30	....	....	5	....	6	84	....	....

FEBRUARY 1986 42 CALLS

Jan.	3.50	4.75B	2.40	....	3.38	....	....	6	....	11	237	....	....
Year	3.50	4.75B	2.40	....	3.38	....	....	6	....	11	237	....	....

FEBRUARY 1986 44 CALLS

Jan.	2.10	2.50B	.55	....	1.56	....	....	21	....	65	275	....	....
Year	2.10	2.50B	.55	....	1.56	....	....	21	....	65	275	....	....

FEBRUARY 1986 46 CALLS

Jan.	1.20	1.40	.02	....	.48	....	....	185	8	974	469	....	....
Year	1.20	1.40	.02	....	.48	....	....	185	8	974	469	....	....

FEBRUARY 1986 48 CALLS

Jan.	.45	.45	CAB	CAB	.13	....	....	60	1	260	500	413	413
Year	.45	.45	CAB	CAB	.13	....	....	60	1	260	500	413	413

FEBRUARY 1986 50 CALLS

Jan.	.15	.15	CAB	CAB	.05	....	....	97	....	180	579	482	482
Year	.15	.15	CAB	CAB	.05	....	....	97	....	180	579	482	482

FEBRUARY 1986 52 CALLS

Jan.	.07	.07	CAB	CAB	.02	....	....	2	....	4	54	51	51
Year	.07	.07	CAB	CAB	.02	....	....	2	....	4	54	51	51

APRIL 1986 38 CALLS

Feb.	1.35	2.20B	1.00	1.07	1.66	....	....	31	....	74	66	31	66
Mar.	.95	3.80B	.90A	....	2.44	....	....	70	....	140	95	....	....
Year	1.35	3.80B	90A	....	2.05	....	....	70	....	214	95	....	....

APRIL 1986 40 CALLS

Jan.	3.40	3.50	2.00	2.20	2.69	....	....	22	....	37	248	245	245
Feb.	1.50	1.80B	.30	.30	1.01	....	....	65	....	310	299	245	299
Mar.	.25	1.90B	.25	....	1.02	....	....	207	3	618	360	....	....
Year	3.40	3.50	25	....	1.58	....	....	207	....	965	360	....	....

APRIL 1986 42 CALLS

Jan.	2.00	2.20B	1.05	1.17	1.61	....	....	14	....	102	78	40	77
Feb.	1.10	1.20	.15	.15	.45	....	....	41	2	353	172	92	172
Mar.	.10	.50	.05	....	.24	....	....	269	....	696	394	....	....
Year	2.00	2.20B	05	....	.77	....	....	269	....	1,151	394	....	....

APRIL 1986 44 CALLS

Jan.	1.20	1.25	.65	.60	.88	....	....	21	....	132	131	70	131
Feb.	.60	.60	.05	.05	.18	....	....	21	....	110	173	133	164
Mar.	.07	.15B	02	.02	.04	....	....	53	....	181	245	....	....
Year	1.20	1.25	.02	.02	.37	....	....	53	....	423	245	....	....

APRIL 1986 46 CALLS

Jan.	.70	.70	.20	.22	.43	....	....	52	....	182	236	166	234
Feb.	.20	.25	.02	.02	.08	....	....	160	....	295	249	215	247
Mar.	.02	.02	CAB	CAB	.01	....	....	12	....	15	236	233	233
Year	.70	.70	CAB	CAB	.17	....	....	160	....	492	249	166	233

APRIL 1986 48 CALLS

Jan.	.22	.30	.10	.07	.21	....	....	7	....	29	81	75	76
Feb.	.05	.10	.05	.02	.04	....	....	50	....	62	76	68	68
Mar.	CAB	CAB	CAB	CAB	.00	....	....	3	....	3	68	68	68
Year	.22	.30	CAB	CAB	.08	....	....	50	....	94	81	68	68

JUNE 1986 40 CALLS

Feb.	3.82	3.82	3.82	3.65	3.60	....	....	12	....	12	12	12	12
Mar.	3.75	5.55B	3.55A	4.15	4.92	....	....	3	....	4	15	12	15
Apr.	1.70	5.50B	1.52	6.62	3.48	....	....	50	....	56	66	15	64
May	....	9.00B	6.40A	....	7.61	....	....	....	....	....	64	....	....
Year	3.82	9.00B	1.52	....	4.90	....	....	50	....	72	66	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE HOG OPTION ON FUTURES — CALLS

JUNE 1986 42 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	3.95	3.95	2.50A	2.40	2.88	....	....	4	....	5	4	....	3
Mar.	2.80	3.55B	2.10A	2.67	3.38	....	....	10	....	13	15	3	15
Apr.	1.50	4.85	.75	4.72	2.11	....	....	36	....	187	105	15	65
May	4.15	7.20	3.90A	....	5.63	....	....	30	....	49	63	....	....
Year	3.95	7.20	.75	....	3.50	....	....	36	....	254	105	....	....

JUNE 1986 44 CALLS

Jan.	3.10	3.85	2.50A	2.75	3.14	....	....	7	....	18	15	2	14
Feb.	2.35	2.80B	1.40	1.50	1.91	....	....	34	....	58	54	13	50
Mar.	1.35	2.75	1.35	1.50	2.18	....	....	21	....	62	80	53	77
Apr.	1.25	3.40	.35	2.95	1.07	....	....	47	....	353	179	77	175
May	2.70	5.25B	2.10	....	3.72	....	....	48	....	165	173	....	....
Year	3.10	5.25B	.35	....	2.41	....	....	48	....	656	179	....	....

JUNE 1986 46 CALLS

Jan.	2.25	2.60	1.50	1.85	2.22	....	....	27	....	68	63	4	63
Feb.	1.50	1.70B	.70	.80	1.17	....	....	17	....	65	77	60	77
Mar.	.75	1.80	.60	.75	1.26	....	....	12	....	110	140	78	140
Apr.	.60	1.90	.10	1.50	.52	....	....	68	....	312	217	113	217
May	1.30	3.30B	1.00	....	1.98	....	....	39	2	241	239	....	....
Year	2.25	3.30B	.10	....	1.43	....	....	68	....	796	239	....	....

JUNE 1986 48 CALLS

Jan.	1.10	1.80	1.00	1.35	1.49	....	....	7	....	39	36	6	35
Feb.	.90	1.00	.40	.40	.72	....	....	11	....	26	36	32	34
Mar.	.30	1.00	.30	.35	.68	....	....	60	....	251	204	33	204
Apr.	.30	.90	.05	.70	.20	....	....	43	....	149	190	143	175
May	.60	1.30B	.25	....	.68	....	....	56	2	305	207	....	....
Year	1.10	1.80	.05	....	.75	....	....	60	....	770	207	....	....

JUNE 1986 50 CALLS

Jan.	1.15	1.25	.70	.80	.94	....	....	57	....	91	90	11	90
Feb.	.60	.60	25	.25	.42	....	....	5	....	11	90	80	80
Mar.	.20	.70	.20	.15	.39	....	....	5	....	12	80	73	77
Apr.	.15	.55	05	.35	.07	....	....	76	....	168	96	73	96
May	.30	.50	.02	02	.12	....	....	37	....	127	123	....	....
Year	1.15	1.25	.02	.02	.39	....	....	76	....	409	123	....	....

JULY 1986 40 CALLS

Jan.	....	6.80B	7.00A	6.55	6.39	....	....	....	....	....	24	24	24
Feb.	....	5.10B	3.70A	3.70	4.91	....	....	....	....	....	24	24	24
Mar.	4.60	6.00B	4.55A	4.35	5.39	....	....	20	....	24	24	8	8
Apr.	2.75	6.20	2.40	6.65	3.80	....	....	8	....	25	16	8	16
May	5.65	8.85	5.65	8.12	7.29	....	....	12	....	19	16	11	11
Jne.	....	10.80B	7.60A	10.35	8.99	....	....	....	....	....	11	....	....
Year	4.60	10.80B	2.40	10.35	6.13	....	....	20	....	68	24	....	....

JULY 1986 42 CALLS

Jan.	....	5.30B	4.00A	4.95	4.99	....	....	....	....	....	30	30	30
Feb.	....	4.10B	2.85A	2.70	3.58	....	....	....	....	....	30	30	30
Mar.	2.70	4.75B	2.65A	2.90	3.90	....	....	30	....	34	33	30	30
Apr.	1.80	4.65	1.40	4.75	2.54	....	....	32	....	143	95	30	85
May	4.30	7.00	4.15A	6.15	5.43	....	....	8	....	20	90	84	84
Jne.	7.10	12.10B	5.60A	12.27	8.05	....	....	3	....	5	84	....	....
Year	2.70	12.10B	1.40	12.27	4.75	....	....	32	....	202	95	....	....

JULY 1986 44 CALLS

Mar.	1.80	3.20B	1.80	1.85	2.72	....	....	13	....	61	27	12	21
Apr.	1.75	3.45	.85	3.40	1.56	....	....	27	....	157	84	22	57
May	2.95	5.05B	2.75	4.27	3.77	....	....	6	....	37	60	40	40
Jne.	5.00	10.10B	3.65	....	6.08	....	....	12	....	44	41	....	....
Year	1.80	10.10B	.85	....	3.53	....	....	27	....	299	84	....	....

JULY 1986 46 CALLS

Jan.	2.40	3.25	2.40	2.67	2.97	....	....	10	....	16	15	....	15
Feb.	1.90	2.10B	1.10A	1.20	1.66	....	....	10	....	25	38	15	38
Mar.	1.00	2.45	1.00	1.20	1.78	....	....	20	....	62	49	39	49
Apr.	1.00	2.20	.40	2.15	.92	....	....	38	....	274	177	54	177
May	1.80	3.30B	1.60	2.57	2.33	....	....	164	....	438	267	174	252
Jne.	2.60	8.25	2.00A	8.27	4.18	....	....	25	....	82	254	....	....
Year	2.40	8.25	.40	8.27	2.31	....	....	164	....	897	267	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE HOG OPTION ON FUTURES — CALLS

JULY 1986 48 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.80	2.25	1.80	2.00	2.08	....	....	16	....	43	43	2	43
Feb.	1.30	1.30	.75A	.75	1.12	....	....	12	....	21	45	41	41
Mar.	.85	1.45B	.62	.65	1.07	....	....	22	....	96	113	41	110
Apr.	.55	1.50	.20	1.50	.52	....	....	45	....	183	159	109	159
May	1.10	2.00	.65	1.37	1.32	....	....	175	1	475	266	154	261
Jne.	1.35	6.50	.85	....	2.52	....	....	44	2	242	261	....	....
Year	1.80	6.50	.20	....	1.44	....	....	175	....	1,060	266	....	....

JULY 1986 50 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.20	1.45	1.15A	1.30	1.29	....	....	4	....	8	8	1	8
Feb.	.50	.50	.50	.50	.70	....	....	2	....	3	8	8	8
Mar.	.85	.90	.50	.50	.64	....	....	6	....	14	17	8	17
Apr.	.20	.55	.15A	.55	.25	....	....	4	....	8	19	17	19
May	.55	1.00	.40	.65	.69	....	....	100	....	608	354	30	348
Jne.	.65	4.10B	.30	....	1.21	....	....	92	4	674	511	....	....
Year	1.20	4.10B	.15A	....	.79	....	....	100	....	1,315	511	....	....

JULY 1986 52 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.00	1.00	.90A	.90	.95	....	....	2	....	2	2	2	2
Feb.	.50	.50	.50	.30	.41	....	....	1	....	1	3	2	2
Mar.	.50	.70B	.25	.25	.37	....	....	5	....	7	9	2	9
Apr.	.20	20	.20A	.15	.11	....	....	1	....	1	9	9	9
May	.50	.50	.17	.20	.30	....	....	56	....	218	102	9	102
Jne.	.15	2.10B	.10	....	.41	....	....	116	....	389	135	....	....
Year	1.00	2.10B	.10	....	.42	....	....	116	....	618	135	....	....

JULY 1986 54 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	.02	.20B	.02	....	.10	....	....	4	2	11	4	....	....
Year	.02	.20B	.02	....	.10	....	....	4	2	11	4	....	....

AUGUST 1986 40 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	3.10	3.70B	3.05A	4.70	3.64	....	....	1	....	1	1	1	1
May	....	6.05B	4.50A	6.10	5.40	....	....	....	....	....	1	1	1
Jne.	6.60	16.50B	5.40A	16.07	9.38	....	....	1	....	1	2	1	1
Jly.	....	17.40B	15.40A	16.57	16.90	....	....	....	....	....	1	....	....
Year	3.10	17.40B	3.05A	16.57	8.83	....	....	1	....	2	2	....	....

AUGUST 1986 42 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	1.50	3.40	1.15A	3.30	1.92	....	....	5	....	29	21	2	17
May	3.15	5.05	3.15	4.45	3.93	....	....	4	....	16	18	11	11
Jne.	5.25	14.50B	3.80A	14.07	7.59	....	....	4	....	13	15	10	10
Jly.	....	18.15B	13.10A	17.57	15.62	....	....	....	....	....	10	....	....
Year	1.50	18.15B	1.15A	17.57	7.26	....	....	5	....	58	21	....	....

AUGUST 1986 44 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	2.00	2.00	1.75A	1.87	1.91	....	....	1	....	1	1	1	1
Mar.	2.00	2.60	1.65A	1.80	2.38	....	....	2	....	5	6	1	6
Apr.	.90	2.65	.70	2.35	1.28	....	....	15	....	43	31	6	31
May	2.55	3.60	2.00	2.90	2.68	....	....	8	....	31	32	23	23
Jne.	3.50	13.00	2.45A	12.07	5.94	....	....	6	....	14	25	18	18
Jly.	14.90	16.20	11.10A	15.57	13.62	....	....	4	....	5	18	....	....
Year	2.00	16.20	.70	15.57	4.63	....	....	15	....	99	32	....	....

AUGUST 1986 46 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	2.60	2.60	2.50A	2.05	2.50	....	....	4	....	4	4	4	4
Feb.	1.25	1.25	1.25	1.30	1.47	....	....	2	....	3	5	4	5
Mar.	1.90	1.90	1.10A	1.20	1.63	....	....	5	....	11	13	5	12
Apr.	1.10	1.60	.40	1.45	.79	....	....	25	....	76	76	12	74
May	1.25	2.50	1.15	1.80	1.78	....	....	57	....	204	138	73	133
Jne.	2.10	11.25B	1.40	10.07	4.53	....	....	56	....	302	244	133	211
Jly.	10.00	14.15B	9.10A	....	11.78	....	....	5	....	9	178	....	....
Year	2.60	14.15B	.40	....	3.50	....	....	57	....	609	244	....	....

AUGUST 1986 48 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.50	1.50	1.50	1.40	1.57	....	....	3	....	3	3	3	3
Feb.	1.15	1.15	.75	.87	.95	....	....	4	....	9	6	....	....
Mar.	1.05	1.25	.90	.80	1.13	....	....	2	....	8	8	1	8
Apr.	.30	1.25	.25	.95	.45	....	....	4	....	18	19	8	19
May	1.00	1.60	.75	1.05	1.08	....	....	48	....	170	125	24	125
Jne.	1.20	9.20	.80	8.12	3.28	....	....	181	....	597	485	129	399
Jly.	7.40	12.30B	7.10A	11.57	9.79	....	....	10	....	42	397	....	....
Year	1.50	12.30B	.25	11.57	2.60	....	....	181	....	847	485	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE HOG OPTION ON FUTURES — CALLS

AUGUST 1986 50 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.20	1.20	1.00	.90	1.15	....	....	1	....	2	1	1	1
Feb.	....	....	.50A	.57	.66	....	....	....	....	....	1	1	1
Mar.	.70	.85	.70A	.60	.70	....	....	3	....	3	4	1	4
Apr.	.60	.60	.60	.60	.28	....	....	4	....	4	8	4	8
May.	.60	.97	.50	.55	.66	....	....	40	....	113	94	25	85
Jne.	.90	7.20	.45A	6.32	2.24	....	....	65	....	535	250	85	210
Jly.	5.70	10.20B	5.50A	....	7.81	....	....	16	....	52	218	....	....
Year.	1.20	10.20B	.45A	....	1.93	....	....	65	....	709	250	....	....

AUGUST 1986 52 CALLS

Apr.	.25	.40B	.25	.40	.14	....	....	3	....	3	3	3	3
May.	.65	.65	.30A	.35	.37	....	....	23	....	67	56	3	56
Jne.	.45	5.35B	.25	4.57	1.50	....	....	139	....	731	231	57	177
Jly.	4.25	8.10	3.60A	....	5.89	....	....	8	....	34	172	....	....
Year.	.25	8.10	.25	....	1.97	....	....	139	....	835	231	....	....

AUGUST 1986 54 CALLS

Jne.	.75	4.00	.70	3.22	2.62	....	....	100	2	374	152	2	116
Jly.	2.85	6.15B	2.00	....	4.09	....	....	14	....	60	114	....	....
Year.	.75	6.15B	.70	....	3.35	....	....	100	....	434	152	....	....

AUGUST 1986 56 CALLS

Jne.	1.75	2.75	1.40	2.07	2.24	....	....	87	21	315	189	75	189
Jly.	1.75	4.75	.95A	....	2.48	....	....	42	....	236	201	....	....
Year.	1.75	4.75	.95A	....	2.36	....	....	87	....	551	201	....	....

AUGUST 1986 58 CALLS

Jne.	1.30	1.60	.77	1.22	1.40	....	....	61	6	91	86	5	86
Jly.	1.10	2.90	.20	....	1.22	....	....	119	5	541	238	....	....
Year.	1.30	2.90	.20	....	1.31	....	....	119	5	632	238	....	....

AUGUST 1986 60 CALLS

Jne.	.70	.85	.60A	.67	.71	....	....	52	11	63	63	11	63
Jly.	.50	1.85	.10	....	.47	....	....	309	1	1,140	408	....	....
Year.	.70	1.85	.10	....	.59	....	....	309	1	1,203	408	....	....

AUGUST 1986 62 CALLS

Jly.	.85	.90B	CAB	CAB	.13	....	....	100	....	131	113	....	....
Year.	.85	.90B	CAB	CAB	.13	....	....	100	....	131	113	....	....

OCTOBER 1986 38 CALLS

Apr.	2.00	2.70B	1.90	4.40	2.89	....	....	3	....	4	2	2	2
May.	....	4.20B	4.55A	4.60	4.24	....	....	....	....	....	2	2	2
Jne.	....	12.70B	4.25A	12.15	6.78	....	....	....	....	....	2	2	2
Jly.	....	15.35B	11.60A	13.47	14.01	....	....	....	....	....	2	....	....
Year.	2.00	15.35B	1.90	13.47	6.98	....	....	3	....	4	2	....	....

OCTOBER 1986 40 CALLS

May.	3.30	4.15	3.00A	3.30	3.20	....	....	8	....	10	10	1	10
Jne.	3.75	11.00	3.00A	10.32	5.28	....	....	8	....	22	16	6	6
Jly.	....	16.50B	9.75A	14.70	13.51	....	....	....	....	....	6	....	....
Aug.	....	15.55B	12.60A	15.27	14.44	....	....	....	....	....	....	....	....
Year.	3.30	16.50B	3.00A	15.27	9.11	....	....	8	....	32	16	....	....

OCTOBER 1986 42 CALLS

Apr.	1.25	1.90B	1.25	2.50	2.35	....	....	1	....	1	1	1	1
May.	1.80	2.45	1.80	2.15	2.14	....	....	9	....	18	16	1	16
Jne.	2.00	9.00	1.90	8.57	3.92	....	....	6	....	19	27	16	27
Jly.	9.50	14.50B	8.00A	12.72	11.58	....	....	5	....	10	27	9	9
Aug.	11.75	15.65B	10.60A	15.72	13.40	....	....	2	....	2	8	....	....
Sep.	....	17.00B	15.65A	16.02	16.26	....	....	....	....	....	....	....	....
Year.	1.25	17.00B	1.25	16.02	8.27	....	....	9	....	50	27	....	....

OCTOBER 1986 44 CALLS

Apr.	1.00	1.40B	1.00	1.85	1.72	....	....	1	....	1	1	1	1
May.	.90	1.65	.90	1.30	1.40	....	....	15	....	41	37	1	37
Jne.	1.35	6.50B	1.00	7.02	2.86	....	....	14	....	69	49	37	41
Jly.	7.00	12.50B	6.50A	10.72	9.69	....	....	5	....	12	41	18	19
Aug.	....	13.65B	8.60A	13.75	11.41	....	....	....	....	....	18	2	2
Sep.	13.10	15.00B	12.40A	....	13.35	....	....	1	....	1	2	....	....
Year.	1.00	15.00B	.90	....	6.74	....	....	15	....	124	49	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE HOG OPTION ON FUTURES — CALLS

OCTOBER 1986 46 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	.95	1.05	.80	.80	.93	....	....	10	....	24	23	5	23
Jne	.90	6.00	.50	5.47	2.12	....	....	57	....	303	218	23	218
Jly	6.40	10.50B	5.10A	8.80	7.98	....	....	11	....	54	219	73	73
Aug	7.90	11.65B	6.60A	11.75	9.43	....	....	3	....	4	72	59	59
Sep	12.00	13.00B	10.40A	....	11.35	....	....	43	....	46	60	....	....
Year	.95	13.00B	.50	....	6.36	....	....	57	....	431	219	....	....

OCTOBER 1986 48 CALLS

Apr	.25	.25	.25	.10	.11	....	....	3	....	3	3	3	3
May	.65	.65	.30	.45	.49	....	....	8	....	22	21	3	21
Jne	.50	4.90	.35	4.22	1.52	....	....	66	....	170	106	21	105
Jly	4.60	8.30B	3.95A	6.90	6.44	....	....	4	....	27	105	30	30
Aug	7.80	9.65B	4.60A	9.75	7.54	....	....	1	....	1	30	23	23
Sep	8.70	11.00B	8.40A	....	9.35	....	....	4	....	5	23	....	....
Year	.25	11.00B	.25	....	4.24	....	....	66	....	228	106	....	....

OCTOBER 1986 50 CALLS

Jne	3.50	3.90	2.95A	3.27	3.41	....	....	16	3	47	36	3	36
Jly	3.05	6.40	2.95A	5.35	5.00	....	....	9	....	39	36	28	30
Aug	4.35	7.65B	4.00A	7.75	5.77	....	....	2	....	4	32	30	30
Sep	9.05	9.05	6.40A	....	7.36	....	....	2	....	2	28	....	....
Year	3.50	9.05	2.95A	....	5.39	....	....	16	....	92	36	....	....

OCTOBER 1986 52 CALLS

Jne	2.50	2.80	1.70	1.95	2.25	....	....	36	10	66	52	29	52
Jly	2.75	5.00	1.75A	3.95	3.76	....	....	15	....	103	71	50	51
Aug	3.55	5.65B	2.35A	5.77	4.16	....	....	5	....	15	56	50	50
Sep	6.00	7.00B	4.20	....	5.35	....	....	6	....	16	49	....	....
Year	2.50	7.00B	1.70	....	3.88	....	....	36	....	200	71	....	....

OCTOBER 1986 54 CALLS

Jly	1.50	3.80B	1.50	2.77	2.72	....	....	66	....	246	128	1	128
Aug	2.80	3.80B	1.45	3.90	2.74	....	....	42	....	241	204	136	194
Sep	3.95	5.00	2.20	....	3.38	....	....	44	....	90	190	....	....
Year	1.50	5.00	1.45	....	2.95	....	....	66	....	577	204	....	....

OCTOBER 1986 56 CALLS

Jly	2.05	2.85	1.00	1.65	1.98	....	....	62	....	240	166	35	161
Aug	1.95	2.50	.75	2.30	1.69	....	....	99	5	609	340	163	335
Sep	2.00	3.30B	.25	....	1.65	....	....	125	2	640	350	....	....
Year	2.05	3.30B	.25	....	1.77	....	....	125	....	1,489	350	....	....

OCTOBER 1986 58 CALLS

Jly	1.20	2.10	.70	1.20	1.32	....	....	115	....	296	205	2	204
Aug	1.20	1.30	.45	1.25	.96	....	....	84	1	611	407	252	389
Sep	1.00	1.80	.02	.05	.70	....	....	258	....	807	437	295	322
Year	1.20	2.10	.02	.05	.99	....	....	258	....	1,714	437	2	322

OCTOBER 1986 60 CALLS

Jly	1.50	1.70B	.50	.72	.99	....	....	9	....	28	23	1	23
Aug	.75	.80	.25	.65	.52	....	....	20	....	115	88	27	88
Sep	.40	.80	CAB	CAB	.25	....	....	24	....	68	104	90	90
Year	1.50	1.70B	CAB	CAB	.58	....	....	24	....	211	104	1	90

DECEMBER 1986 42 CALLS

Jne	2.75	9.90B	2.75	9.50	5.95	....	....	2	....	2	2	2	2
Jly	....	12.40B	8.25A	11.10	10.92	....	....	....	....	....	2	2	2
Aug	....	13.70B	10.60A	13.77	11.64	....	....	....	....	....	2	....	....
Year	2.75	13.70B	2.75	13.77	9.50	....	....	2	....	2	2	....	....

DECEMBER 1986 44 CALLS

Jne	2.00	8.40B	2.00	7.75	4.60	....	....	8	....	9	8	....	8
Jly	9.50	10.00B	7.25A	9.20	9.20	....	....	1	....	2	8	6	6
Aug	11.10	11.70B	7.80A	11.82	9.83	....	....	4	....	4	6	1	1
Sep	12.10	13.35	11.60A	12.12	12.70	....	....	100	....	101	102	....	....
Year	2.00	13.35	2.00	12.12	9.08	....	....	100	....	116	102	....	....

DECEMBER 1986 46 CALLS

May	1.50	1.60B	1.20A	1.70	1.52	....	....	2	....	2	2	2	2
Jne	1.25	7.00B	1.25A	6.40	2.88	....	....	13	....	31	28	2	25
Jly	8.60	8.60	6.00A	7.55	7.75	....	....	2	....	4	26	25	25
Aug	....	9.70B	5.90A	9.90	8.12	....	....	....	....	....	25	24	24
Sep	10.20	11.10B	6.00A	5.90	9.23	....	....	1	....	1	24	2	3
Oct	....	7.60B	3.60A	5.62	6.27	....	....	....	....	....	3	3	3

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1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE HOG OPTION ON FUTURES — CALLS

DECEMBER 1986 46 CALLS (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov.....	....	9.15B	5.10A	8.55	7.29	....	....	....	....	....	3	....	....
Year....	1.50	11.10B	1.20A	8.55	6.15	....	....	13	....	38	28	....	....
DECEMBER 1986 48 CALLS													
Jne.....	1.20	6.00	1.20	5.50	3.96	....	....	18	....	41	34	2	34
Jly.....	5.55	7.10B	5.00A	6.25	6.32	....	....	4	....	5	38	33	33
Aug.....	5.25	7.75B	5.25	6.05	6.60	....	....	5	....	7	33	31	31
Sep.....	7.95	9.10B	3.75	4.12	7.42	....	....	5	....	13	34	29	34
Oct.....	4.00	5.80B	2.30	3.77	4.46	....	....	42	....	135	102	31	31
Nov.....	2.90	7.15B	2.90	....	5.32	....	....	5	....	11	35	....	....
Year....	1.20	9.10B	1.20	....	5.68	....	....	42	....	212	102	....	....
DECEMBER 1986 50 CALLS													
Jne.....	1.25	5.00	1.25	3.90	3.48	....	....	13	....	40	25	2	25
Jly.....	4.40	6.20B	3.90A	4.80	5.13	....	....	50	....	124	95	21	83
Aug.....	5.00	6.15	4.00A	6.30	5.14	....	....	16	....	70	82	74	82
Sep.....	6.50	7.10B	2.40	2.80	5.72	....	....	52	....	96	130	63	130
Oct.....	2.50	4.05B	1.05	2.30	2.92	....	....	84	1	511	306	192	247
Nov.....	1.80	5.15B	1.15	....	3.41	....	....	41	....	135	301	....	....
Year....	1.25	7.10B	1.05	....	4.30	....	....	84	....	976	306	....	....
DECEMBER 1986 52 CALLS													
Jne.....	3.40	3.60	3.00	3.00	3.40	....	....	5	3	12	11	5	11
Jly.....	3.00	5.00	2.70	3.95	4.09	....	....	51	....	206	179	18	179
Aug.....	3.10	4.80	2.80A	4.75	3.98	....	....	45	....	95	179	146	176
Sep.....	4.95	5.90B	1.35	1.75	4.28	....	....	106	....	322	305	176	305
Oct.....	1.70	2.80	.60	.85	1.75	....	....	162	4	1,038	522	337	504
Nov.....	.75	3.20	.55	....	1.76	....	....	103	6	550	497	....	....
Year....	3.40	5.90B	.55	....	3.21	....	....	162	....	2,223	522	....	....
DECEMBER 1986 54 CALLS													
Jne.....	2.00	2.50	2.00	2.00	2.16	....	....	1	1	3	3	1	3
Jly.....	2.50	4.00	2.20	3.00	3.14	....	....	50	....	144	81	3	80
Aug.....	3.10	3.50	2.00	3.55	2.85	....	....	39	....	199	161	86	176
Sep.....	3.50	4.40B	.80A	.80	3.07	....	....	224	....	735	432	170	432
Oct.....	.90	1.65	.40	.40	.97	....	....	140	3	1,433	709	428	663
Nov.....	.35	1.30	.20	....	.55	....	....	285	10	1,493	804	....	....
Year....	2.00	4.40B	.20	....	2.12	....	....	285	....	4,007	804	....	....
DECEMBER 1986 56 CALLS													
Jly.....	2.50	3.00	1.75	2.25	2.43	....	....	13	....	80	53	1	47
Aug.....	2.05	2.50	1.30	2.40	2.06	....	....	42	....	232	167	47	167
Sep.....	2.40	3.30	.35	.50	2.14	....	....	160	....	817	453	199	406
Oct.....	.50	.85	.10	.12	.48	....	....	146	2	1,055	484	347	441
Nov.....	.12	.22	.02	.02	.10	....	....	346	....	1,151	816	....	....
Year....	2.50	3.30	.02	.02	1.44	....	....	346	....	3,335	816	....	....
DECEMBER 1986 58 CALLS													
Jly.....	2.00	3.00	1.30	1.65	1.98	....	....	54	....	109	74	1	74
Aug.....	1.45	1.65	.90	1.65	1.50	....	....	36	....	103	129	77	129
Sep.....	1.85	2.30	.20	.25	1.44	....	....	114	3	803	388	131	379
Oct.....	.20	.50	.07	.05	.22	....	....	258	....	879	636	368	565
Nov.....	.02	.10	CAB	.02	.02	....	....	66	....	111	567	....	....
Year....	2.00	3.00	CAB	.02	1.03	....	....	258	....	2,005	636	....	....
DECEMBER 1986 60 CALLS													
Aug.....	1.50	1.50	.60	1.05	1.00	....	....	52	....	147	134	10	134
Sep.....	1.00	1.40	.12	.15	.90	....	....	158	3	878	398	172	284
Oct.....	.10	.20	.02	.02	.10	....	....	140	....	428	404	250	369
Nov.....	.02	.02	CAB	CAB	.01	....	....	17	....	38	368	....	....
Year....	1.50	1.50	CAB	CAB	.50	....	....	158	....	1,491	404	....	....
DECEMBER 1986 62 CALLS													
Sep.....	.90	.95	.07	.07	.57	....	....	22	....	89	47	5	30
Oct.....	....	....	.02A	.02	.05	....	....	....	....	....	30	30	30
Nov.....	CAB	CAB	CAB	CAB	.00	....	....	1	....	1	30	29	29
Year....	.90	.95	CAB	CAB	.21	....	....	22	....	90	47	5	29
FEBRUARY 1987 44 CALLS													
Dec.....	4.10	4.10	3.60	3.37	3.81	....	....	5	2	7	7	5	7
Year....	4.10	4.10	3.60	3.37	3.81	....	....	5	2	7	7	5	7

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE HOG OPTION ON FUTURES — CALLS

FEBRUARY 1987 46 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.....	3.25	3.60B	1.70	1.70	2.57	....	....	58	5	191	185	5	185
Year....	3.25	3.60B	1.70	1.70	2.57	....	....	58	5	191	185	5	185

FEBRUARY 1987 48 CALLS

Oct.....	3.30	4.40	2.90A	2.60	3.57	....	....	2	....	10	7	2	7
Nov.....	2.30	5.00	2.10	4.95	3.55	....	....	73	....	206	114	13	80
Dec.....	5.30	5.35B	.70	.75	3.25	....	....	160	....	483	317	80	317
Year....	3.30	5.35B	.70	.75	3.45	....	....	160	....	699	317	2	317

FEBRUARY 1987 50 CALLS

Sep.....	5.95	6.00	2.50	3.00	5.29	....	....	15	....	25	25	8	25
Oct.....	2.77	3.50	1.50	1.70	2.47	....	....	36	3	289	198	41	198
Nov.....	1.50	3.70B	1.30	3.55	2.38	....	....	73	7	727	534	206	495
Dec.....	3.55	3.85B	.25	.25	2.06	....	....	384	3	1,289	942	416	942
Year....	5.95	6.00	.25	.25	3.05	....	....	384	....	2,330	942	8	942

FEBRUARY 1987 52 CALLS

Aug.....	2.90	3.45B	2.90	4.05	3.20	....	....	6	....	11	10	1	10
Sep.....	5.30	5.30B	2.00	2.10	4.03	....	....	15	....	39	38	9	38
Oct.....	2.00	2.50	.90	1.00	1.69	....	....	185	1	830	334	43	334
Nov.....	1.10	2.50	.75	2.25	1.52	....	....	78	3	678	489	387	483
Dec.....	2.50	2.70	.10	.10	1.24	....	....	294	11	1,853	1,191	449	1,191
Year....	2.90	5.30B	.10	.10	2.34	....	....	294	....	3,414	1,191	1	1,191

FEBRUARY 1987 54 CALLS

Aug.....	2.50	2.80	1.40	3.00	2.34	....	....	5	....	9	7	5	7
Sep.....	3.25	4.00	1.35	1.45	3.00	....	....	12	....	85	68	10	68
Oct.....	1.35	1.70	.60	.70	1.11	....	....	71	3	434	237	78	237
Nov.....	.50	1.60	.50	1.40	.92	....	....	64	....	334	382	227	382
Dec.....	1.45	1.65	.02	.05	.70	....	....	161	1	1,032	660	387	649
Year....	2.50	4.00	.02	.05	1.61	....	....	161	....	1,894	660	5	649

FEBRUARY 1987 56 CALLS

Jly.....	2.55	2.55	1.95	1.95	2.25	....	....	2	2	4	4	2	4
Aug.....	2.10	2.50	1.20A	1.95	1.80	....	....	4	....	18	16	6	16
Sep.....	1.95	3.00	.75	.75	2.12	....	....	45	....	242	171	34	171
Oct.....	.90	1.15	.35	.50	.74	....	....	39	....	166	199	176	199
Nov.....	.40	1.00	.25	.90	.54	....	....	24	....	140	235	186	234
Dec.....	.85	.95	CAB	.02	.38	....	....	233	....	1,028	514	249	479
Year....	2.55	3.00	CAB	.02	1.31	....	....	233	....	1,598	514	2	479

FEBRUARY 1987 58 CALLS

Aug.....	1.75	1.80	1.00	1.40	1.23	....	....	14	....	34	31	3	31
Sep.....	1.40	2.30	.50	.55	1.51	....	....	42	....	248	148	47	147
Oct.....	.45	.75	.25	.30	.46	....	....	30	....	147	186	138	183
Nov.....	.25	.55B	.20	.40	.28	....	....	21	....	63	183	180	181
Dec.....	.45	.50	CAB	.02	.19	....	....	15	....	58	180	175	175
Year....	1.75	2.30	CAB	.02	.73	....	....	42	....	550	186	3	175

FEBRUARY 1987 60 CALLS

Sep.....	1.00	1.50	.42A	.40	.90	....	....	33	....	183	96	20	95
Oct.....	.30	.35B	.15	.15	.27	....	....	87	....	131	179	99	178
Nov.....	.10	.20	.10	.25	.15	....	....	22	....	43	175	156	175
Dec.....	.20	.25	.02	.02	.11	....	....	20	....	28	185	183	183
Year....	1.00	1.50	.02	.02	.36	....	....	87	....	385	185	20	183

FEBRUARY 1987 62 CALLS

Nov.....	.02	.05	.02	.05	.05	....	....	3	....	4	1	....	....
Dec.....	.02	.02	.02	.02	.02	....	....	15	....	15	15	....	15
Year....	.02	.05	.02	.02	.03	....	....	15	....	19	15	....	15

APRIL 1987 40 CALLS

Nov.....	6.72	7.17	6.60	6.90	6.80	....	....	170	....	220	150	50	150
Dec.....	....	7.20B	4.35A	3.95	5.86	....	....	....	....	....	150	150	150
Year....	6.72	7.20B	4.35A	3.95	6.33	....	....	170	....	220	150	50	150

APRIL 1987 44 CALLS

Oct.....	3.55	3.55	3.55	2.95	2.95	....	....	1	1	1	1	1	1
Nov.....	3.00	3.00	2.30	4.00	3.06	....	....	4	....	9	10	1	10
Dec.....	3.85	4.50B	1.60	1.70	3.09	....	....	4	....	24	22	7	22
Year....	3.55	4.50B	1.60	1.70	3.03	....	....	4	....	34	22	1	22

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE HOG OPTION ON FUTURES — CALLS

APRIL 1987 46 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	2.35	3.10	1.50	2.10	2.36	....	....	21	....	61	59	1	59
Nov.....	1.95	3.15	1.50	2.80	2.09	....	....	35	....	102	101	63	100
Dec.....	3.35	3.35	.90	1.00	2.11	....	....	40	....	139	194	100	193
Year....	2.35	3.35	.90	1.00	2.19	....	....	40	....	302	194	1	193

APRIL 1987 48 CALLS

Sep.....	2.40	2.40	1.75	1.50	1.81	....	....	4	....	5	5	....	5
Oct.	1.80	2.00	1.00A	1.50	1.50	....	....	8	....	31	32	13	32
Nov.....	1.25	2.15	1.00	1.85	1.41	....	....	39	....	63	76	32	76
Dec.....	2.00	2.25	.45	.52	1.36	....	....	66	....	357	220	92	207
Year....	2.40	2.40	.45	.52	1.52	....	....	66	....	456	220	....	207

APRIL 1987 50 CALLS

Sep.....	1.55	2.50	1.20	1.00	1.46	....	....	3	....	8	8	3	8
Oct.	1.00	1.40	.60	1.00	.97	....	....	7	....	42	44	10	44
Nov.....	.75	1.37	.65	1.20	.92	....	....	79	....	135	127	39	127
Dec.....	1.25	1.50	.25	.25	.85	....	....	59	....	380	359	155	359
Year....	1.55	2.50	.25	.25	1.05	....	....	79	....	565	359	3	359

APRIL 1987 52 CALLS

Sep.....	1.30	1.80	.90	.65	1.00	....	....	3	....	9	9	3	9
Oct.	.42	1.00	.40	.70	.61	....	....	12	....	70	71	9	71
Nov.....	.50	.85	.25	.70	.59	....	....	13	....	57	102	72	102
Dec.....	.90	.95	.15A	.10	.50	....	....	37	....	159	133	121	131
Year....	1.30	1.80	.15A	.10	.67	....	....	37	....	295	133	3	131

APRIL 1987 54 CALLS

Oct.	.40	.55B	.40	.45	.38	....	....	3	....	4	4	1	3
Nov.....	.30	.60	.25A	.50	.34	....	....	25	....	50	34	19	34
Dec.....	.60	.60	.10	.07	.29	....	....	56	....	138	158	33	158
Year....	.40	.60	.10	.07	.34	....	....	56	....	192	158	1	158

JUNE 1987 50 CALLS

Oct.	2.20	3.50B	2.10A	1.70	2.18	....	....	1	....	2	2	1	2
Nov.....	....	2.15B	....	2.32	1.91	....	....	....	....	....	2	2	2
Dec.....	2.75	2.75	1.00	1.05	1.83	....	....	30	....	86	74	3	71
Year....	2.20	3.50B	1.00	1.05	1.97	....	....	30	....	88	74	1	71

JUNE 1987 52 CALLS

Nov.....	1.50	1.50	1.40A	1.67	1.35	....	....	4	....	4	4	4	4
Dec.....	1.85	1.85	.70	.65	1.23	....	....	25	....	103	57	6	57
Year....	1.50	1.85	.70	.65	1.29	....	....	25	....	107	57	4	57

JUNE 1987 54 CALLS

Sep.....	1.50	1.50	1.50	1.10	1.22	....	....	2	....	2	2	2	2
Oct.	....	....	1.40A	.80	1.15	....	....	....	....	....	2	2	2
Nov.....	1.00	1.20	.70A	1.10	.93	....	....	4	....	8	10	2	10
Dec.....	1.20	1.30B	.60	.35	.82	....	....	10	....	41	42	13	42
Year....	1.50	1.50	.60	.35	1.03	....	....	10	....	51	42	2	42

JUNE 1987 56 CALLS

Dec.....	.50	.50	.45A	.20	.34	....	....	3	....	3	3	3	3
Year....	.50	.50	.45A	.20	.34	....	....	3	....	3	3	3	3

JULY 1987 48 CALLS

Oct.	2.00	2.75B	1.70	2.30	2.14	....	....	1	....	2	2	1	2
Nov.....	....	....	....	3.35	2.69	....	....	....	....	....	2	2	2
Dec.....	3.75	3.75	1.80	1.75	2.45	....	....	2	....	3	2	1	2
Year....	2.00	3.75	1.70	1.75	2.42	....	....	2	....	5	2	1	2

JULY 1987 50 CALLS

Oct.	1.50	2.25B	1.50	1.70	1.67	....	....	1	....	1	1	1	1
Nov.....	2.30	2.30	1.80A	2.30	1.97	....	....	2	....	2	3	1	3
Dec.....	2.20	2.20	1.50A	1.00	1.75	....	....	2	....	3	5	3	4
Year....	1.50	2.30	1.50	1.00	1.80	....	....	2	....	6	5	1	4

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE HOG OPTION ON FUTURES — PUTS

FEBRUARY 1986 34 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	....	....	....	.02	.02	....	....	....	....	....	11	....	....
Year.	....	....	9999.99	.02	.02	....	....	....	....	....	11	....	....

FEBRUARY 1986 36 PUTS

Jan.	....	....	....	.02	.02	....	....	....	....	....	7	....	....
Year.	....	....	9999.99	.02	.02	....	....	....	....	....	7	....	....

FEBRUARY 1986 38 PUTS

Jan.	CAB	....	CAB	.02	.01	....	....	1	....	1	99	....	....
Year.	....	....	CAB	.02	.01	....	....	1	....	1	99	....	....

FEBRUARY 1986 40 PUTS

Jan.	.02	.02	CAB	CAB	.02	....	....	1	....	2	155	153	153
Year.	.02	.02	CAB	CAB	.02	....	....	1	....	2	155	153	153

FEBRUARY 1986 42 PUTS

Jan.	.05	.20	CAB	CAB	.05	....	....	101	....	111	237	223	227
Year.	.05	.20	CAB	CAB	.05	....	....	101	....	111	237	223	227

FEBRUARY 1986 44 PUTS

Jan.	.32	.80	CAB	CAB	.29	....	....	293	3	660	703	....	....
Year.	.32	.80	CAB	CAB	.29	....	....	293	3	660	703	....	....

FEBRUARY 1986 46 PUTS

Jan.	1.00	2.15	.20	....	1.19	....	....	172	6	595	398	....	....
Year.	1.00	2.15	.20	....	1.19	....	....	172	6	595	398	....	....

FEBRUARY 1986 48 PUTS

Jan.	2.10	4.00	1.90A	....	2.84	....	....	20	....	68	133	....	....
Year.	2.10	4.00	1.90A	....	2.84	....	....	20	....	68	133	....	....

FEBRUARY 1986 50 PUTS

Jan.	5.00	6.00B	4.15A	....	4.76	....	....	1	....	2	3	....	....
Year.	5.00	6.00B	4.15A	....	4.76	....	....	1	....	2	3	....	....

APRIL 1986 36 PUTS

Feb.	.25	.25B	.15	.25	.19	....	....	5	....	10	10	4	10
Mar.	.30	.30	CAB	CAB	.07	....	....	2	....	3	13	12	13
Year.	.25	.30	CAB	CAB	.13	....	....	5	....	13	13	4	13

APRIL 1986 38 PUTS

Jan.	.40	.85	.25	.40	.46	....	....	15	....	46	51	18	51
Feb.	.50	1.30	.35	1.00	.71	....	....	42	....	206	130	51	120
Mar.	.95	1.15B	CAB	CAB	.29	....	....	70	....	215	164	102	124
Year.	.40	1.30	CAB	CAB	.48	....	....	70	....	467	164	18	124

APRIL 1986 40 PUTS

Jan.	.80	1.55	.50	.97	.99	....	....	13	1	105	148	87	148
Feb.	1.00	2.70	1.00	2.22	1.63	....	....	150	....	423	336	151	318
Mar.	2.50	2.80	.05	.07	.86	....	....	242	2	694	404	....	....
Year.	.80	2.80	.05	.07	1.16	....	....	242	....	1,222	404	....	....

APRIL 1986 42 PUTS

Jan.	1.50	2.75	1.20	1.95	1.87	....	....	31	1	185	171	80	171
Feb.	2.20	4.40B	2.00A	4.07	3.05	....	....	19	....	73	169	125	125
Mar.	4.50	4.50	.60	....	2.09	....	....	37	1	128	120	....	....
Year.	1.50	4.50	.60	....	2.33	....	....	37	....	386	171	....	....

APRIL 1986 44 PUTS

Jan.	3.15	3.90B	2.30A	3.37	3.13	....	....	2	....	8	23	19	23
Feb.	4.00	5.90	3.30A	5.97	4.79	....	....	7	....	22	24	18	18
Mar.	6.35	6.35	2.50A	....	3.88	....	....	8	....	17	17	....	....
Year.	3.15	6.35	2.30A	....	3.93	....	....	8	....	47	24	....	....

APRIL 1986 46 PUTS

Feb.	5.80	7.45B	5.80	7.92	6.85	....	....	5	....	5	5	5	5
Mar.	....	8.10B	5.40A	4.45	5.92	....	....	....	....	....	5	....	....
Year.	5.80	8.10B	5.40A	4.45	6.39	....	....	5	....	5	5	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE HOG OPTION ON FUTURES — PUTS

JUNE 1986 36 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.12	.25	.12	.02	.04	....	....	10	....	11	11	1	9
May.	CAB	CAB	CAB	CAB	.01	....	....	....	....	....	9	9	9
Year.	.12	.25	CAB	CAB	.02	....	....	10	....	11	11	1	9

JUNE 1986 38 PUTS

Jan.	.30	.30	.25	.25	.30	....	....	3	....	4	4	3	4
Feb.	.40	.50	.37A	.40	.38	....	....	24	....	31	35	4	30
Mar.	.10	.10B	.05	.10	.27	....	....	2	....	3	31	28	28
Apr.	.45	.50	.05	.02	.16	....	....	100	....	144	143	28	138
May.	CAB	CAB	CAB	CAB	.00	....	....	9	....	9	138	129	129
Year.	.30	.50	CAB	CAB	.22	....	....	100	....	191	143	3	129

JUNE 1986 40 PUTS

Jan.	.90	1.10	.45A	.45	.71	....	....	20	....	35	36	1	36
Feb.	.80	1.00	.60A	.90	.70	....	....	15	....	91	97	36	97
Mar.	1.20	1.20	.20	.32	.51	....	....	54	....	105	134	101	133
Apr.	.50	1.20	.02	.02	.45	....	....	125	1	443	305	138	305
May.	.05	.10	CAB	CAB	.01	....	....	85	....	98	303	292	292
Year.	.90	1.20	CAB	CAB	.47	....	....	125	....	772	305	1	292

JUNE 1986 42 PUTS

Jan.	1.10	1.50	.65A	.80	1.19	....	....	32	....	68	60	1	59
Feb.	1.00	1.85	1.00	1.60	1.34	....	....	35	....	152	133	59	133
Mar.	1.85	2.00	.40	.85	.92	....	....	57	....	394	351	143	351
Apr.	.95	2.40	.12	.12	1.08	....	....	139	5	641	442	347	347
May.	.20	.20	CAB	.02	.03	....	....	95	....	213	346	....	....
Year.	1.10	2.40	CAB	.02	.91	....	....	139	....	1,468	442	....	....

JUNE 1986 44 PUTS

Jan.	1.95	2.50	1.10	1.50	1.92	....	....	35	....	151	121	31	121
Feb.	2.00	2.80	1.90A	2.70	2.26	....	....	34	....	144	153	123	153
Mar.	2.80	3.20	1.00	1.67	1.69	....	....	41	....	191	243	147	243
Apr.	1.90	3.77	.30	.35	2.02	....	....	59	1	321	255	215	215
May.	.70	.70	CAB	CAB	.12	....	....	75	....	160	214	162	162
Year.	1.95	3.77	CAB	CAB	1.60	....	....	75	....	967	255	31	162

JUNE 1986 46 PUTS

Jan.	2.90	3.25	2.00	2.57	2.93	....	....	17	....	43	41	3	41
Feb.	3.00	4.15B	2.75	4.00	3.50	....	....	52	....	119	113	41	113
Mar.	4.00	4.25B	1.85	2.92	2.77	....	....	90	....	201	113	30	97
Apr.	3.30	5.50	1.00	.90	3.48	....	....	89	....	131	132	88	132
May.	1.20	1.50	CAB	CAB	.38	....	....	62	....	272	201	....	....
Year.	2.90	5.50	CAB	CAB	2.61	....	....	90	....	766	201	....	....

JUNE 1986 48 PUTS

May.	.80	1.40	.02	.02	.62	....	....	110	....	221	93	....	....
Year.	.80	1.40	.02	.02	.62	....	....	110	....	221	93	....	....

JUNE 1986 50 PUTS

May.	2.35	2.75B	1.20A	...	1.97	....	....	50	....	167	132	....	....
Year.	2.35	2.75B	1.20A	....	1.97	....	....	50	....	167	132	....	....

JULY 1986 38 PUTS

Jan.	.20	.40B	.20	.30	.43	....	....	50	....	50	51	1	51
Feb.	.35	.50B	.35	.50	.39	....	....	30	....	71	121	81	121
Mar.	.45	.55B	.15	.15	.25	....	....	53	....	149	218	121	217
Apr.	.30	.80	.05	.05	.30	....	....	89	....	176	369	218	369
May.	.02	.02	.02	.02	.02	....	....	6	....	6	369	363	363
Jne.	CAB	CAB	CAB	CAB	.01	....	....	25	....	25	363	339	339
Year.	.20	.80	CAB	CAB	.23	....	....	89	....	477	369	1	339

JULY 1986 40 PUTS

Feb.	.55	1.00	.55	.90	.79	....	....	11	....	33	30	1	30
Mar.	1.20	1.20	.30	.50	.64	....	....	24	....	82	90	32	87
Apr.	.65	1.50	.30A	.30	.73	....	....	38	....	306	290	90	290
May.	.30	.30	.02	.02	.07	....	....	12	....	23	291	285	288
Jne.	CAB	CAB	CAB	CAB	.02	....	....	1	....	1	288	284	284
Year.	.55	1.50	CAB	CAB	.45	....	....	38	....	445	291	1	284

JULY 1986 42 PUTS

Jan.	1.25	1.45B	.90A	1.00	1.17	....	....	2	....	4	21	17	21
Feb.	1.00	2.05	1.00	1.80	1.38	....	....	20	....	67	63	21	60
Mar.	2.00	2.05	.55	1.00	1.10	....	....	66	....	583	382	102	382
Apr.	1.15	2.30	.40	.40	1.40	....	....	131	....	650	645	438	645

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1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE HOG OPTION ON FUTURES — PUTS

JULY 1986 42 PUTS (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May.....	.70	.70	.02	.05	.19	....	....	136	....	539	649	493	493
Jne.....	.02	.05	CAB	CAB	.01	....	....	177	....	191	387	379	379
Year....	1.25	2.30	CAB	CAB	.87	....	....	177	....	2,034	649	17	379
JULY 1986 44 PUTS													
Jan.....	2.00	2.50	1.25A	1.70	1.86	....	....	10	....	28	16	2	16
Feb.....	1.90	2.85	1.85	2.85	2.28	....	....	25	....	49	52	17	52
Mar.....	2.35	2.90B	1.30	2.00	1.89	....	....	105	....	406	357	52	357
Apr.....	2.00	3.65B	1.00	1.00	2.39	....	....	55	....	291	387	284	387
May.....	1.22	1.40	.12	.15	.52	....	....	242	3	834	610	412	569
Jne.....	.12	.15B	CAB	CAB	.05	....	....	76	....	95	613	571	571
Year....	2.00	3.65B	CAB	CAB	1.50	....	....	242	....	1,703	613	2	571
JULY 1986 46 PUTS													
Jan.....	3.10	3.10B	2.15	2.60	2.82	....	....	50	....	75	95	55	95
Feb.....	2.85	4.10B	2.80	4.20	3.35	....	....	30	....	107	114	84	91
Mar.....	3.40	4.25B	2.10	3.10	2.89	....	....	64	....	147	112	91	112
Apr.....	2.50	5.30	1.75	1.75	3.74	....	....	60	....	123	147	108	147
May.....	2.10	2.10	.35	.45	1.08	....	....	209	6	861	449	162	449
Jne.....	.45	.50	CAB	CAB	.15	....	....	80	....	300	507	454	454
Year....	3.10	5.30	CAB	CAB	2.34	....	....	209	....	1,613	507	55	454
JULY 1986 48 PUTS													
May.....	2.60	2.80B	.90	1.25	1.93	....	....	40	....	162	103	4	97
Jne.....	.90	1.35B	CAB	CAB	.47	....	....	52	....	195	154	....	....
Year....	2.60	2.80B	CAB	CAB	1.20	....	....	52	....	357	154	....	....
JULY 1986 50 PUTS													
Jne.....	1.50	1.70B	.02A	.02	.62	....	....	9	....	30	20	....	....
Year....	1.50	1.70B	.02A	.02	.62	....	....	9	....	30	20	....	....
JULY 1986 52 PUTS													
May.....	4.45	6.05B	3.50A	4.07	4.77	....	....	11	....	11	11	11	11
Jne.....	1.10	5.00B	.02A	.02	2.43	....	....	33	....	34	23	....	....
Year....	4.45	6.05B	.02A	.02	3.60	....	....	33	....	45	23	....	....
AUGUST 1986 36 PUTS													
Apr.....	1.00	1.00	.70A	.20	.36	....	....	8	....	15	15	8	15
May.....	.40	.40	.05A	.05	.09	....	....	14	....	23	38	15	38
Jne.....	CAB	CAB	CAB	CAB	.02	....	....	....	....	....	38	38	38
Jly.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	38	38	38
Year....	1.00	1.00	CAB	CAB	.12	....	....	14	....	38	38	8	38
AUGUST 1986 38 PUTS													
Mar.....	.50	.50	.50	.50	.49	....	....	1	....	1	1	....	1
Apr.....	.95	1.50B	.50	.40	.86	....	....	11	....	32	28	1	28
May.....	.50	.50	.20A	.10	.20	....	....	1	....	1	29	28	29
Jne.....	.10	.10	CAB	CAB	.04	....	....	50	....	51	78	29	77
Jly.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	77	77	77
Year....	.50	1.50B	CAB	CAB	.32	....	....	50	....	85	78	....	77
AUGUST 1986 40 PUTS													
Jan.....	.85	.85	.85	.90	.89	....	....	1	....	1	1	1	1
Feb.....	1.50	1.50	1.45	2.07	1.28	....	....	2	....	3	3	1	3
Mar.....	.90	.90	.85A	1.00	1.18	....	....	1	....	1	4	3	4
Apr.....	.90	2.80B	.90	.65	1.54	....	....	26	....	79	58	3	58
May.....	1.00	1.00	.25	.25	.49	....	....	60	....	142	126	60	94
Jne.....	.25	.35B	CAB	CAB	.09	....	....	175	....	339	412	97	412
Jly.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	412	412	412
Year....	.85	2.80B	CAB	CAB	.78	....	....	175	....	585	412	1	412
AUGUST 1986 42 PUTS													
Feb.....	2.65	2.65	2.25A	3.05	2.49	....	....	1	....	1	1	1	1
Mar.....	1.50	1.50B	1.25A	1.70	1.91	....	....	2	....	4	4	1	4
Apr.....	1.60	3.80B	1.40	1.35	2.48	....	....	50	....	87	61	52	61
May.....	1.60	1.75	.40	.60	.97	....	....	75	....	173	126	63	126
Jne.....	.70	.90	CAB	CAB	.25	....	....	26	....	83	171	126	163
Jly.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	164	163	163
Year....	2.65	3.80B	CAB	CAB	1.35	....	....	75	....	348	171	1	163
AUGUST 1986 44 PUTS													
Jan.....	....	....	2.20A	2.45	2.71	....	....	....	....	....	2	2	2
Feb.....	....	3.60B	3.50A	4.22	3.14	....	....	....	....	....	2	2	2
Mar.....	2.50	2.55	2.25	3.10	2.94	....	....	2	....	3	5	2	5

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1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE HOG OPTION ON FUTURES — PUTS

AUGUST 1986 44 PUTS (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	2.25	5.40B	2.25	2.25	3.75	....	....	5	....	11	12	5	12
May	2.50	2.85	1.00	1.05	1.70	....	....	38	....	214	151	14	151
Jne.	1.00	1.60	CAB	CAB	.54	....	....	80	1	454	362	167	308
Jly.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	308	308	308
Year	2.50	5.40B	CAB	CAB	2.11	....	....	80	....	682	362	2	308
AUGUST 1986 46 PUTS													
May	2.50	3.40	1.85A	1.95	2.47	....	....	14	....	37	30	3	30
Jne.	2.15	2.75	.02	.02	1.03	....	....	155	....	649	436	63	436
Jly.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	436	434	434
Year	2.50	3.40	CAB	CAB	1.16	....	....	155	....	686	436	3	434
AUGUST 1986 48 PUTS													
May	2.95	3.40	2.95	3.20	3.03	....	....	9	1	11	11	1	11
Jne.	3.90	3.90	.05	.05	1.80	....	....	184	....	641	484	11	431
Jly.	.07	.07	CAB	CAB	.00	....	....	5	1	13	431	423	423
Year	2.95	3.90	CAB	CAB	1.61	....	....	184	....	665	484	1	423
AUGUST 1986 50 PUTS													
Jne.	2.00	2.00	.10	.25	.76	....	....	211	11	575	365	10	365
Jly.	.30	.30	CAB	CAB	.02	....	....	62	....	98	369	353	366
Year	2.00	2.00	CAB	CAB	.39	....	....	211	....	673	369	10	366
AUGUST 1986 52 PUTS													
Jne.	2.50	2.70	.30	.50	1.05	....	....	114	1	229	185	20	185
Jly.	.70	.70	CAB	CAB	.11	....	....	104	....	326	364	202	301
Year	2.50	2.70	CAB	CAB	.58	....	....	114	....	555	364	20	301
AUGUST 1986 54 PUTS													
Jne.	3.60	3.60	.50	1.15	1.52	....	....	96	11	321	220	11	218
Jly.	1.30	1.35	CAB	CAB	.31	....	....	50	....	242	315	235	304
Year	3.60	3.60	CAB	CAB	.91	....	....	96	....	563	315	11	304
AUGUST 1986 56 PUTS													
Jne.	2.10	2.35	1.20	2.00	2.06	....	....	202	15	307	231	15	210
Jly.	2.00	2.10B	.02	.02	.76	....	....	144	....	743	399	213	399
Year	2.10	2.35	.02	.02	1.41	....	....	202	....	1,050	399	15	399
AUGUST 1986 58 PUTS													
Jly.	1.47	3.10B	CAB	CAB	1.29	....	....	106	1	586	178	....	....
Year	1.47	3.10B	CAB	CAB	1.29	....	....	106	1	586	178	....	....
AUGUST 1986 60 PUTS													
Jly.	1.70	4.90B	.80A	....	2.54	....	....	102	....	289	133	....	....
Year	1.70	4.90B	.80A	....	2.54	....	....	102	....	289	133	....	....
OCTOBER 1986 34 PUTS													
May	.40	.40	.25A	.20	.27	....	....	12	....	18	18	12	18
Jne.	.15	.15	.15	.02	.08	....	....	1	....	1	19	18	19
Jly.	CAB	....	CAB	.02	.02	....	....	....	....	....	19	19	19
Aug.	....	....	....	.02	.02	....	....	....	....	....	19	19	19
Sep.	....	....	....	.02	.02	....	....	....	....	....	19	....	....
Year	.40	.40	CAB	.02	.08	....	....	12	....	19	19	....	....
OCTOBER 1986 38 PUTS													
May	1.05	1.05	1.05	.80	.92	....	....	5	....	5	5	5	5
Jne.	.75	.80B	.05A	.02	.45	....	....	27	....	53	56	7	56
Jly.	....	....	....	.02	.02	....	....	....	....	....	56	56	56
Aug.	....	....	....	.02	.02	....	....	....	....	....	56	56	56
Sep.	.02	.02	.02	.02	.02	....	....	5	....	5	61	....	....
Year	1.05	1.05	.02	.02	.29	....	....	27	....	63	61	....	....
OCTOBER 1986 40 PUTS													
Apr.	3.55	4.20	3.00A	2.85	3.72	....	....	2	....	3	3	1	3
May	1.90	2.50B	1.50	1.50	2.05	....	....	6	....	18	15	3	15
Jne.	1.40	1.60	.10	.30	.89	....	....	300	....	617	513	17	512
Jly.	.25	.25	CAB	CAB	.02	....	....	31	....	36	544	524	544
Aug.	CAB	.02	CAB	.02	00	....	....	50	....	50	524	524	524
Sep.	.02	.02	CAB	.02	.02	....	....	5	....	5	529	....	....
Year	3.55	4.20	CAB	.02	1.12	....	....	300	....	729	544	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE HOG OPTION ON FUTURES — PUTS

OCTOBER 1986 42 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	2.80	3.50B	2.45A	2.55	2.93	....	....	2	....	4	4	1	4
Jne	2.20	2.60	.27	.45	1.54	....	....	100	....	232	208	7	208
Jly	.10	.30	.02	.02	.10	....	....	100	....	203	368	208	368
Aug	.02	.02	CAB	CAB	.02	....	....	200	....	230	368	338	338
Sep	.02	.02	.02	.02	.02	....	....	32	....	35	373	306	306
Year	2.80	3.50B	CAB	.02	.92	....	....	200	....	704	373	1	306

OCTOBER 1986 44 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	3.50	3.50	3.50	3.60	3.60	....	....	1	1	1	1	1	1
Jne	3.90	3.90	.50	.90	2.45	....	....	80	....	277	146	1	146
Jly	1.00	1.00	.05	.02	.26	....	....	125	....	359	383	164	380
Aug	.05	.05	.02	.02	.02	....	....	100	....	101	373	373	373
Sep	CAB	CAB	CAB	CAB	.01	....	....	97	....	97	373	276	276
Year	3.50	3.90	CAB	CAB	1.27	....	....	125	....	835	383	1	276

OCTOBER 1986 46 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	5.50	5.50	5.50	5.00	4.96	....	....	2	....	2	2	2	2
Jne	4.85	4.85	.95	1.35	3.57	....	....	48	....	148	115	2	115
Jly	1.50	1.55	.05A	.07	.50	....	....	201	....	684	556	161	556
Aug	.05	.10	.02A	.02	.05	....	....	250	....	370	561	411	411
Sep	CAB	CAB	CAB	CAB	.01	....	....	....	....	....	411	411	411
Year	5.50	5.50	CAB	CAB	1.82	....	....	250	....	1,204	561	2	411

OCTOBER 1986 48 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	2.00	2.60	1.25	2.10	1.86	....	....	46	7	118	87	16	67
Jly	2.40	2.40	.17A	.20	.89	....	....	61	....	363	342	98	342
Aug	.30	.50	.02A	.02	.16	....	....	53	....	182	363	273	345
Sep	.02	.02	CAB	CAB	.01	....	....	10	....	20	345	343	345
Year	2.00	2.60	CAB	CAB	.73	....	....	61	....	683	363	16	345

OCTOBER 1986 50 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	2.50	3.50	2.25A	3.15	2.74	....	....	22	....	48	34	4	34
Jly	3.40	3.50	.40A	.65	1.48	....	....	86	3	534	368	37	368
Aug	.50	1.10	.02	.02	.38	....	....	60	....	271	459	339	456
Sep	.02	.02	.02	.02	.02	....	....	22	....	29	457	452	454
Year	2.50	3.50	.02	.02	1.15	....	....	86	....	882	459	4	454

OCTOBER 1986 52 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	4.00	4.10B	4.00	4.10	4.05	....	....	4	2	6	6	2	6
Jly	3.00	3.65	.75	1.25	2.25	....	....	52	....	359	270	6	270
Aug	.95	1.80	.05	.05	.77	....	....	149	....	718	659	257	659
Sep	.02	.02	CAB	CAB	.01	....	....	31	....	73	666	649	649
Year	4.00	4.10B	CAB	CAB	1.77	....	....	149	....	1,156	666	2	649

OCTOBER 1986 54 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	4.50	4.50	1.20	2.07	2.77	....	....	58	....	266	178	....	178
Aug	2.25	3.00	.15	.22	1.36	....	....	91	8	871	531	207	483
Sep	.15	.20	CAB	CAB	.04	....	....	68	1	248	486	....	....
Year	4.50	4.50	CAB	CAB	1.39	....	....	91	....	1,385	531	....	....

OCTOBER 1986 56 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	3.75	3.75	2.05	2.95	3.56	....	....	28	....	57	41	1	41
Aug	2.30	4.35	.50	.70	2.32	....	....	65	....	355	287	38	287
Sep	.50	.55	CAB	CAB	.31	....	....	108	3	338	274	....	....
Year	3.75	4.35	CAB	CAB	2.07	....	....	108	....	750	287	....	....

OCTOBER 1986 58 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	2.10	2.75	1.20	1.52	2.00	....	....	63	5	135	99	5	99
Sep	1.25	1.85	.55	....	1.28	....	....	35	1	211	163	....	....
Year	2.10	2.75	.55	....	1.64	....	....	63	1	346	163	....	....

OCTOBER 1986 60 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	1.50	3.90	1.50	....	2.90	....	....	29	....	67	53	....	....
Year	1.50	3.90	1.50	....	2.90	....	....	29	....	67	53	....	....

DECEMBER 1986 40 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	3.25	3.90	3.25	2.75	3.59	....	....	2	....	3	3	1	3
May	1.50	2.20B	1.40A	2.20	2.10	....	....	4	....	7	9	3	8
Jne	1.05	2.15B	.50	.60	1.32	....	....	133	....	198	206	8	206
Jly	.30	.45B	.02A	.02	.24	....	....	50	....	69	232	203	232
Aug	.05	.05	.02	.02	.02	....	....	51	....	61	283	232	245
Sep	....	....	....	.02	.02	....	....	....	....	....	245	240	240
Oct	.05	.05	CAB	CAB	.02	....	....	4	....	9	240	239	239
Nov	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	239	239	239
Year	3.25	3.90	CAB	CAB	.92	....	....	133	....	347	283	1	239

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE HOG OPTION ON FUTURES — PUTS

DECEMBER 1986 42 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	3.20	3.20	.60	1.10	1.84	....	....	20	....	40	33	2	33
Jly.	.50	.75B	.15A	.15	.47	....	....	50	....	51	69	33	69
Aug.	....	.05B	.02A	.02	.11	....	....	....	....	....	78	69	69
Sep.	.02	.02	CAB	.05	.01	....	....	50	....	100	143	43	43
Oct.	.02	.02	.02	.02	.03	....	....	10	....	13	53	43	53
Nov.	....	....	....	.02	.02	....	....	....	....	....	53	....	....
Year.	3.20	3.20	CAB	.02	.41	....	....	50	....	204	143	....	....

DECEMBER 1986 44 PUTS

Jne.	2.50	2.75	1.00	1.35	1.72	....	....	58	....	116	108	13	96
Jly.	1.50	1.50	.20A	.25	.78	....	....	55	....	89	158	96	121
Aug.	.35	.35	.07	.07	.32	....	....	50	....	86	190	121	190
Sep.	.05	.15	.02	.15	.07	....	....	21	....	47	211	187	194
Oct.	.25	.25	.02	.02	.07	....	....	10	....	25	203	194	202
Nov.	CAB	CAB	CAB	CAB	.01	....	....	....	....	....	202	202	202
Year.	2.50	2.75	CAB	CAB	.49	....	....	58	....	362	211	13	202

DECEMBER 1986 46 PUTS

Jne.	3.30	3.30	1.50	2.00	2.18	....	....	16	....	19	18	3	18
Jly.	2.25	2.25	.50	.60	1.28	....	....	102	....	148	138	18	138
Aug.	.75	1.15	.15A	.15	.58	....	....	13	....	42	168	138	168
Sep.	.05	.35	.05	.30	.15	....	....	21	....	72	178	153	157
Oct.	.25	.60	.02	.02	.17	....	....	21	....	68	149	137	147
Nov.	.02	.05B	CAB	CAB	.01	....	....	10	....	10	147	145	145
Year.	3.30	3.30	CAB	CAB	.73	....	....	102	....	359	178	3	145

DECEMBER 1986 48 PUTS

Jne.	2.25	3.25	2.25	3.10	2.75	....	....	6	....	8	7	1	7
Jly.	2.50	2.70	.95A	1.30	1.94	....	....	19	....	52	40	7	40
Aug.	1.10	1.50	.30	.30	1.06	....	....	15	....	101	115	41	112
Sep.	.25	1.20	.10A	.52	.33	....	....	109	....	323	254	112	183
Oct.	.50	1.40	.05	.17	.39	....	....	303	....	951	534	178	534
Nov.	.35	.35	CAB	CAB	.04	....	....	164	....	243	425	384	384
Year.	2.25	3.25	CAB	CAB	1.08	....	....	303	....	1,678	534	1	384

DECEMBER 1986 50 PUTS

Jne.	2.50	3.75	2.50	3.50	3.08	....	....	32	2	45	41	32	41
Jly.	3.80	3.80	1.45	1.90	2.73	....	....	54	....	191	117	35	117
Aug.	1.90	2.50	.50	.55	1.61	....	....	48	2	265	296	128	296
Sep.	.50	1.40	.25	1.20	.65	....	....	207	....	989	470	310	470
Oct.	1.10	2.40	.22A	.70	.85	....	....	99	14	1,021	683	452	634
Nov.	.70	1.15	CAB	CAB	.15	....	....	86	8	365	687	....	....
Year.	2.50	3.80	CAB	CAB	1.51	....	....	207	....	2,376	687	....	....

DECEMBER 1986 52 PUTS

Jne.	3.50	3.50	3.50	3.70	3.70	....	....	1	1	1	1	1	1
Jly.	3.50	5.00B	2.30A	3.00	3.65	....	....	19	....	108	92	1	92
Aug.	2.90	3.10	.90	1.00	2.44	....	....	60	....	268	238	94	238
Sep.	1.00	2.35	.40	2.15	1.19	....	....	123	4	860	544	242	458
Oct.	2.05	3.60	.60	1.25	1.61	....	....	121	4	782	449	361	416
Nov.	1.60	2.10	CAB	CAB	.52	....	....	72	15	374	425	377	406
Year.	3.50	5.00B	CAB	CAB	2.19	....	....	123	....	2,393	544	1	406

DECEMBER 1986 54 PUTS

Jly.	5.50	5.50	3.30A	4.00	4.63	....	....	12	....	22	14	1	14
Aug.	4.00	4.50	1.65	1.80	3.35	....	....	55	....	278	233	14	233
Sep.	1.85	3.75	1.00	3.20	2.00	....	....	244	4	1,192	695	256	602
Oct.	3.10	5.20	1.45	2.80	2.79	....	....	89	....	663	606	490	490
Nov.	3.10	3.70	CAB	CAB	1.28	....	....	195	2	683	506	....	....
Year.	5.50	5.50	CAB	CAB	2.81	....	....	244	....	2,838	695	....	....

DECEMBER 1986 56 PUTS

Aug.	3.80	3.95	2.60	2.65	3.50	....	....	16	....	53	43	10	43
Sep.	2.50	5.30	1.75A	4.90	3.05	....	....	54	4	526	314	83	234
Oct.	4.60	6.75	2.85	4.52	4.35	....	....	57	....	147	230	169	193
Nov.	4.85	5.55	.75	....	2.81	....	....	75	1	270	186	....	....
Year.	3.80	6.75	.75	....	3.43	....	....	75	....	996	314	....	....

DECEMBER 1986 58 PUTS

Sep.	2.80	7.00B	2.75	6.65	4.37	....	....	13	....	62	37	10	28
Oct.	6.20	8.70	4.55A	6.45	6.12	....	....	15	....	25	35	11	12
Nov.	3.40	7.00B	2.85A	....	4.74	....	....	1	....	1	12	....	....
Year.	2.80	8.70	2.75	....	5.07	....	....	15	....	88	37	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE HOG OPTION ON FUTURES — PUTS

FEBRUARY 1987 40 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	.10	.10	.05	.07	.07	....	....	100	....	103	103	3	103
Nov.	...	.17B	.02A	.02	.09	....	....	....	....	....	103	103	103
Dec.	.02	.02	.02	.02	.02	....	....	20	....	20	113	103	113
Year	.10	17B	.02A	.02	.06	....	....	100	....	123	113	3	113

FEBRUARY 1987 42 PUTS

Oct.	.30	.30	.15A	.20	.27	....	....	50	....	160	150	50	150
Nov.	.25	.35B	.02A	.02	.18	....	....	3	....	3	150	150	150
Dec.	.07	.07	.02A	.02	.04	....	....	....	....	....	150	150	150
Year	.30	.35B	.02A	.02	.16	....	....	50	....	163	150	50	150

FEBRUARY 1987 44 PUTS

Jly	2.10	2.10	1.00A	1.40	1.76	....	....	1	....	1	1	1	1
Aug	1.15	1.15	.80	.35	.85	....	....	3	....	5	6	1	4
Sep	....	.35B	.10A	.35	.21	....	....	....	....	....	4	4	4
Oct.	.50	.80	.35	.50	.52	....	....	100	....	341	328	7	328
Nov.	.50	.70	.07A	.07	.37	....	....	35	....	76	379	353	369
Dec.	.05	.40	.05	.12	.09	....	....	48	....	167	430	367	419
Year	2.10	2.10	.05	.12	.63	....	....	100	....	590	430	1	419

FEBRUARY 1987 46 PUTS

Aug	1.50	1.80B	.70	.70	1.32	....	....	7	....	17	15	1	15
Sep	.22	1.00	.22	.85	.52	....	....	2	....	7	19	15	19
Oct.	1.00	1.90	.70A	1.00	1.00	....	....	63	....	157	149	19	149
Nov.	1.10	1.35	.20	.20	.68	....	....	59	....	245	315	178	315
Dec.	.15	.70	.10	.45	.30	....	....	104	....	609	495	309	495
Year	1.50	1.90	.10	.45	.76	....	....	104	....	1,035	495	1	495

FEBRUARY 1987 48 PUTS

Aug	2.05	2.50B	1.00	1.00	1.94	....	....	2	....	10	9	1	9
Sep	.85	1.55	.45	1.65	.88	....	....	300	....	479	391	10	390
Oct.	1.45	2.60	1.10	1.80	1.70	....	....	234	1	737	425	292	380
Nov.	1.85	2.25	.45	.50	1.29	....	....	57	2	350	479	410	472
Dec.	.45	1.50	.30	1.50	.77	....	....	182	1	1,172	857	457	742
Year	2.05	2.60	.30	1.50	1.32	....	....	300	....	2,748	857	1	742

FEBRUARY 1987 50 PUTS

Aug	2.50	2.50	1.60	1.65	2.01	....	....	6	....	14	12	2	12
Sep	1.60	2.30	.75	2.22	1.41	....	....	55	1	294	158	12	158
Oct.	2.20	3.60	1.85	2.60	2.64	....	....	33	....	205	252	165	252
Nov.	2.90	3.35	.85	1.10	2.10	....	....	122	2	435	405	261	405
Dec.	1.00	3.10	.80	3.00	1.60	....	....	209	14	1,338	715	410	660
Year	2.50	3.60	.75	3.00	1.95	....	....	209	....	2,286	715	2	660

FEBRUARY 1987 52 PUTS

Jly	4.50	4.50	4.50	4.50	4.50	....	....	1	1	1	1	1	1
Aug	4.00	4.65B	2.55A	2.50	3.83	....	....	3	....	12	9	1	9
Sep	2.40	3.35	1.20	3.60	2.12	....	....	129	3	518	284	13	284
Oct.	3.40	5.00B	2.70	4.20	3.83	....	....	65	....	271	289	223	254
Nov.	4.70	4.85B	1.70	1.80	3.25	....	....	41	....	236	340	253	340
Dec.	1.65	4.80	1.40	4.65	2.78	....	....	30	2	331	402	345	363
Year	4.50	5.00B	1.20	4.65	3.38	....	....	129	....	1,369	402	1	363

FEBRUARY 1987 54 PUTS

Aug	3.50	3.50	3.40	3.45	3.70	....	....	20	5	33	32	5	32
Sep	2.50	4.40B	2.00	4.75	3.07	....	....	59	1	300	176	40	170
Oct.	4.70	6.50B	3.90	5.70	5.25	....	....	22	....	102	169	149	156
Nov.	6.35	6.35	2.80	2.90	4.64	....	....	10	....	41	179	158	170
Dec.	2.50	6.75B	2.50	6.80	4.21	....	....	54	....	135	192	173	177
Year	3.50	6.75B	2.00	6.80	4.17	....	....	59	....	611	192	5	177

FEBRUARY 1987 56 PUTS

Sep	3.00	6.00	2.80	6.25	4.30	....	....	26	....	117	73	20	72
Oct.	5.90	8.30B	5.60A	7.40	6.83	....	....	8	....	13	74	72	72
Nov.	7.80	7.80	4.10	4.40	6.23	....	....	10	....	20	83	73	79
Dec.	3.40	8.40B	3.80	8.77	5.91	....	....	31	....	59	98	38	38
Year	3.00	8.40B	2.80	8.77	5.82	....	....	31	....	209	98	20	38

FEBRUARY 1987 58 PUTS

Sep	4.05	7.50B	4.00	8.05	5.67	....	....	10	....	30	30	10	30
Oct.	8.00	10.00B	7.25A	9.30	8.54	....	....	2	....	9	31	17	19
Nov.	8.70	9.70B	6.20A	5.90	7.94	....	....	4	....	8	23	19	23
Dec.	5.70	10.30B	5.70	10.77	7.72	....	....	2	....	7	24	8	8
Year	4.05	10.30B	4.00	10.77	7.47	....	....	10	....	54	31	8	8

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE HOG OPTION ON FUTURES — PUTS

FEBRUARY 1987 60 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.....	5.80	6.35	5.80	9.90	7.43	....	....	2	....	5	5	2	5
Oct.....	....	11.80B	8.90A	11.10	10.35	....	....	....	....	....	5	4	4
Nov.....	11.30	11.30	8.00A	7.75	9.81	....	....	2	....	3	5	4	5
Dec.....	11.17	12.30B	7.50A	12.77	9.64	....	....	1	....	2	6	....	....
Year....	5.80	12.30B	5.80	12.77	9.30	....	....	2	....	10	6	....	....

APRIL 1987 36 PUTS

Nov.....	.15	.15	.15	.10	.13	....	....	106	....	123	123	17	123
Dec.....	....	.10B	.07A	.10	.09	....	....	....	....	....	123	123	123
Year....	.15	.15	.07A	.10	.11	....	....	106	....	123	123	17	123

APRIL 1987 38 PUTS

Oct.....	.25	.25	.25	.65	.37	....	....	1	....	1	1	1	1
Nov.....	.35	.37	.12	.12	.40	....	....	100	....	440	420	1	420
Dec.....	.20	.25B	.15A	.25	.19	....	....	1	....	1	421	420	421
Year....	.25	.37	.12	.25	.32	....	....	100	....	442	421	1	421

APRIL 1987 40 PUTS

Sep.....	.40	.40	.35	.50	.37	....	....	1	....	2	2	1	2
Oct.....	.60	.90	.40	1.10	.64	....	....	4	....	8	9	2	8
Nov.....	1.00	1.30	.30	.35	.77	....	....	100	....	268	268	8	268
Dec.....	.30	.60B	.30	.50	.46	....	....	86	....	199	454	272	434
Year....	.40	1.30	.30	.50	.56	....	....	100	....	477	454	1	434

APRIL 1987 42 PUTS

Sep.....	.80	.80	.80	1.05	.81	....	....	3	....	3	3	3	3
Oct.....	1.05	1.30	1.00A	1.80	1.18	....	....	5	....	7	8	3	8
Nov.....	1.60	1.65	.70	.75	1.40	....	....	10	....	21	25	8	25
Dec.....	.75	1.30	.60	1.05	.88	....	....	88	....	184	167	25	167
Year....	.80	1.65	.60	1.05	1.06	....	....	88	....	215	167	3	167

APRIL 1987 44 PUTS

Sep.....	1.30	1.50	1.25A	1.75	1.44	....	....	20	....	22	22	20	22
Oct.....	2.00	2.40B	1.40A	2.65	1.91	....	....	5	....	9	31	21	30
Nov.....	2.50	2.75	1.25	1.25	2.21	....	....	36	....	97	87	30	85
Dec.....	1.00	2.40	1.00	2.15	1.60	....	....	24	....	198	192	85	192
Year....	1.30	2.75	1.00	2.15	1.79	....	....	36	....	324	192	20	192

APRIL 1987 46 PUTS

Sep.....	1.50	2.25	1.15A	2.70	1.87	....	....	10	....	14	13	1	13
Oct.....	2.60	3.75B	2.25A	3.80	2.93	....	....	5	....	9	19	13	19
Nov.....	3.65	3.80	1.85	2.15	3.25	....	....	7	....	13	23	19	23
Dec.....	2.10	3.50	1.70	3.45	2.60	....	....	34	....	169	141	26	135
Year....	1.50	3.80	1.15A	3.45	2.66	....	....	34	....	205	141	1	135

APRIL 1987 48 PUTS

Sep.....	2.25	3.30	2.15	3.90	3.01	....	....	4	....	10	8	4	8
Oct.....	5.10	5.30B	3.30A	5.10	4.16	....	....	4	....	6	8	7	7
Nov.....	5.50	5.50	3.00A	3.05	4.51	....	....	1	....	1	8	7	8
Dec.....	3.00	4.90B	2.75A	4.97	3.82	....	....	13	....	19	22	10	22
Year....	2.25	5.50	2.15	4.97	3.88	....	....	13	....	36	22	4	22

APRIL 1987 50 PUTS

Sep.....	3.00	5.00	3.00	5.30	3.91	....	....	12	....	20	20	1	20
Oct.....	5.45	6.00	5.00A	6.60	5.59	....	....	2	....	4	21	19	19
Nov.....	5.25	5.25	4.40A	4.35	6.00	....	....	70	....	80	85	14	81
Dec.....	5.65	6.55B	4.00A	6.70	5.29	....	....	1	....	2	82	81	82
Year....	3.00	6.55B	3.00	6.70	5.20	....	....	70	....	106	85	1	82

JUNE 1987 40 PUTS

Dec.....	.50	.50	.50	.50	.49	....	....	16	....	16	16	16	16
Year....	.50	.50	.50	.50	.49	....	....	16	....	16	16	16	16

JUNE 1987 42 PUTS

Oct.....	1.15	1.30	1.15	1.05	.88	....	....	2	....	2	2	2	2
Nov.....	....	....	....	.72	1.07	....	....	....	....	....	2	2	2
Dec.....	.70	1.00	.60A	1.00	.81	....	....	2	....	5	4	2	4
Year....	1.15	1.30	.60A	1.00	.92	....	....	2	....	7	4	2	4

JUNE 1987 44 PUTS

Nov.....	1.70	2.40	1.70	1.20	1.71	....	....	15	....	38	31	15	31
Dec.....	1.00	2.00	1.00	1.75	1.36	....	....	33	....	82	79	31	60
Year....	1.70	2.40	1.00	1.75	1.54	....	....	33	....	120	79	15	60

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE HOG OPTION ON FUTURES — PUTS

JUNE 1987 46 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.....	1.90	1.90	1.80	2.00	1.72	....	....	1	....	3	2	1	1
Oct.....	....	....	....	2.60	2.19	....	....	....	....	....	1	1	1
Nov.....	2.60	2.90	2.50	1.90	2.54	....	....	30	....	31	32	1	32
Dec.....	1.60	2.90	1.60	2.70	2.15	....	....	20	....	62	40	21	40
Year....	1.90	2.90	1.50	2.70	2.15	....	....	30	....	96	40	1	40

JUNE 1987 48 PUTS

Sep.....	2.20	2.40	2.00A	2.90	2.50	....	....	1	....	2	2	1	2
Oct.....	3.15	3.60B	2.80A	3.65	3.15	....	....	2	....	2	4	2	4
Nov.....	3.25	3.25	2.80A	2.80	3.57	....	....	5	....	7	11	4	11
Dec.....	2.60	3.80	2.60	3.85	3.14	....	....	13	....	61	55	11	45
Year....	2.20	3.80	2.00A	3.85	3.09	....	....	13	....	72	55	1	45

JUNE 1987 50 PUTS

Sep.....	3.00	3.75B	3.00	4.00	3.57	....	....	3	....	4	4	1	4
Oct.....	4.00	5.00B	4.00	4.95	4.30	....	....	1	....	1	4	4	4
Nov.....	5.50	5.80	5.10	3.90	4.80	....	....	23	....	41	31	4	27
Dec.....	4.10	5.10B	3.70	5.42	4.33	....	....	1	....	3	34	18	18
Year....	3.00	5.80	3.00	5.42	4.25	....	....	23	....	49	34	1	18

JULY 1987 44 PUTS

Dec.....	1.90	1.90	1.70A	1.85	1.69	....	....	1	....	1	1	1	1
Year....	1.90	1.90	1.70A	1.85	1.69	....	....	1	....	1	1	1	1

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

FROZEN PORK BELLY FUTURES PRICES

FEBRUARY 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	64.25	65.90	60.70	62.12	63.43	....	2	4,840	1,766	66,798	4,893	1,516	1,516
Feb.	61.90	62.00	54.75A	....	57.39	....	3	1,309	4	3,795	1,147	....	....
Year.	64.25	65.90	54.75A	....	60.41	....	5	4,840	4	70,593	4,893	....	....

MARCH 1986 FUTURES CONTRACT

Jan.	64.90	65.90	61.15	62.47	63.80	....	2	2,408	270	17,688	3,194	1,490	3,194
Feb.	62.40	62.40	52.55	54.07	57.40	....	4	3,908	1,552	44,444	4,191	1,210	1,210
Mar.	53.70	60.30B	52.35	....	57.03	1	....	978	6	3,551	935	....	....
Year.	64.90	65.90	52.35	....	59.41	1	6	3,908	6	65,683	4,191	....	....

MAY 1986 FUTURES CONTRACT

Jan.	65.50	66.90	62.35	63.50	64.84	....	2	560	23	3,801	1,293	719	1,293
Feb.	63.45	63.45	54.40	55.85	58.83	....	3	3,949	381	24,162	3,949	1,367	3,949
Mar.	55.60	61.67	54.37	55.87	58.39	1	2	4,351	1,316	55,546	4,681	3,362	3,362
Apr.	55.50	58.55	49.65	50.55	53.39	3	3	2,685	504	37,090	3,629	1,051	1,051
May.	58.80	65.75B	57.65	....	62.41	5	2	444	38	2,323	1,140	....	....
Year.	65.50	66.90	49.65	....	59.57	9	12	4,351	23	122,922	4,681	....	....

JULY 1986 FUTURES CONTRACT

Jan.	65.60	66.90	62.40	63.70	64.82	....	2	324	37	2,928	1,310	999	1,310
Feb.	63.70	63.70	55.40	57.10	59.45	....	3	997	147	7,232	1,889	1,334	1,863
Mar.	56.70	62.35	55.55	57.02	59.30	....	2	1,213	256	12,086	2,153	1,646	2,153
Apr.	56.70	59.32	51.05	59.32	54.42	2	3	3,831	967	46,920	5,349	2,266	4,890
May.	59.60	67.70	58.15	66.92	63.30	8	3	5,489	1,315	73,983	5,843	4,942	5,804
Jne.	67.10	83.70	66.55	83.60	72.37	7	1	3,927	257	50,772	5,961	3,157	3,157
Jly.	82.90	91.40	82.20	....	87.77	8	7	1,983	131	8,087	2,784	....	....
Year.	65.60	91.40	51.05	....	65.92	25	21	5,489	37	202,008	5,961	....	....

AUGUST 1986 FUTURES CONTRACT

Jan.	63.55	65.00	60.30	61.35	62.35	....	....	92	10	818	508	451	508
Feb.	61.50	61.50	54.30	55.67	58.05	....	....	222	20	1,930	713	516	713
Mar.	55.60	61.25	54.50	56.00	58.21	....	2	275	46	3,137	1,082	748	1,082
Apr.	55.65	57.35	49.90	57.35	52.97	3	3	828	198	8,824	1,768	1,112	1,768
May.	57.60	65.50	56.05	64.72	60.96	8	2	2,184	288	21,835	3,088	1,803	3,012
Jne.	64.80	80.45	64.45	80.42	69.99	9	....	3,513	275	35,204	4,833	3,049	4,833
Jly.	80.05	89.17	79.30	81.57	84.79	8	8	4,596	1,224	60,612	5,075	2,396	2,396
Aug.	82.90	85.57	77.40	....	80.92	3	2	1,411	158	8,980	2,216	....	....
Year.	63.55	89.17	49.90	....	66.03	31	17	4,596	10	141,340	5,075	....	....

FEBRUARY 1987 FUTURES CONTRACT

Feb.	61.25	62.50B	59.30A	60.75	60.96	....	....	57	....	205	91	....	91
Mar.	60.30	62.60	59.00	61.50	60.96	....	....	240	3	1,503	547	121	547
Apr.	61.50	62.40	56.40	60.87	58.46	1	....	614	62	3,742	1,237	612	1,237
May.	59.30	61.90	57.50	59.77	59.65	1	1	558	208	8,630	1,621	1,294	1,609
Jne.	59.85	71.40	56.95	69.62	62.06	7	2	1,441	334	13,704	2,549	1,575	2,510
Jly.	68.50	81.85	68.00	77.62	75.80	3	3	4,337	879	37,285	4,858	2,386	4,858
Aug.	78.00	79.50	71.80	75.82	74.75	4	3	4,634	1,559	63,896	5,856	4,273	5,856
Sep.	76.50	81.70	67.62	67.75	75.75	4	4	5,452	1,819	73,693	6,664	4,749	4,801
Oct.	68.10	71.35	64.95	68.10	68.05	2	5	4,606	1,460	69,752	5,553	4,594	5,384
Nov.	66.10	74.80	64.07	73.60	69.32	2	2	5,543	1,785	73,011	6,125	5,377	5,960
Dec.	73.40	74.25	65.20	66.85	69.43	1	2	4,981	853	69,899	6,314	4,912	5,301
Year.	61.25	81.85	56.40	66.85	66.83	25	22	5,543	....	415,320	6,664	....	5,301

MARCH 1987 FUTURES CONTRACT

Mar.	60.90	62.15B	60.90	61.77	61.83	....	....	2	....	4	1	....	....
Apr.	60.65	60.70	56.30A	60.70	57.53	1	1	16	....	55	32	1	32
May.	60.40	61.50	56.80A	58.80	58.91	3	1	29	....	170	86	34	86
Jne.	60.00	70.35	56.60	68.22	61.05	7	1	102	....	307	150	69	147
Jly.	66.40	80.50	66.22	76.72	74.78	4	4	208	22	1,529	479	144	479
Aug.	77.00	78.30	70.70	74.87	73.58	2	2	290	67	3,458	693	474	667
Sep.	75.25	80.67	66.55	66.62	74.73	4	4	964	146	7,824	1,144	688	1,000
Oct.	66.80	70.00	64.15	66.80	67.07	3	5	633	230	8,843	1,297	870	1,269
Nov.	65.05	73.40	63.10	72.22	68.15	2	2	1,125	267	9,779	1,766	1,201	1,766
Dec.	71.80	72.80	64.35	65.82	68.29	1	2	638	180	9,227	1,979	1,753	1,923
Year.	60.90	80.67	56.30A	65.82	66.62	27	22	1,125	....	41,196	1,979	....	1,923

MAY 1987 FUTURES CONTRACT

Mar.	61.50	63.15B	61.50	62.77	62.68	....	....	1	....	3	2	1	1
Apr.	62.70	63.20B	58.00A	62.20	59.93	1	1	5	....	11	10	2	9
May.	61.50	63.30B	59.20A	61.10	61.22	2	1	3	....	17	20	12	19
Jne.	60.00	70.80	58.20	66.92	62.75	5	3	61	....	321	181	43	181
Jly.	64.92	78.20B	64.92	75.40	72.87	2	3	229	31	2,183	682	190	682
Aug.	75.40	76.40B	69.85	73.85	72.50	1	2	180	55	2,194	955	687	926
Sep.	73.85	79.87	66.37	66.45	74.01	2	2	657	102	5,614	1,204	1,052	1,204
Oct.	67.00	69.70	63.90	66.25	66.98	3	4	416	118	5,056	1,153	908	1,130
Nov.	65.00	72.95	63.00	71.62	67.80	4	....	451	105	4,831	1,424	1,101	1,417
Dec.	71.65	72.20	65.20	65.77	68.37	....	2	352	40	4,036	1,600	1,430	1,562
Year.	61.50	79.87	58.00A	65.77	66.91	20	18	657	....	24,266	1,600	1	1,562

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

FROZEN PORK BELLY FUTURES PRICES

JULY 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.....	59.60	70.65	59.60	66.90	64.05	2	3	6	....	23	10	....	10
Jly.....	64.90	74.95B	63.30A	72.50	68.92	6	3	55	....	281	149	12	149
Aug.....	72.90	73.25	68.40	72.00	70.71	....	....	49	1	413	232	152	232
Sep.....	72.50	77.60B	65.45	65.57	72.86	2	2	323	50	3,133	607	284	544
Oct.....	65.80	68.45	63.25	64.70	65.92	2	2	192	41	2,137	834	571	754
Nov.....	63.80	71.50	62.25A	69.60	66.41	3	....	298	39	2,438	1,105	713	1,105
Dec.....	69.60	70.20B	63.30A	64.02	66.42	....	1	305	20	2,366	1,208	1,084	1,168
Year....	59.60	77.60B	59.60	64.02	67.90	15	11	323	....	10,791	1,208	....	1,168

AUGUST 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.....	71.40	71.40	68.80A	68.80	69.86	....	1	3	...	4	3	1	3
Aug.....	69.50	70.35B	65.52A	69.57	67.69	....	1	5	....	26	17	5	17
Sep.....	70.00	74.60	62.85	62.97	70.22	1	2	171	11	1,206	381	45	366
Oct.....	63.00	65.60	60.50	62.32	63.35	2	3	233	14	1,924	895	424	895
Nov.....	62.05	68.67	59.90A	67.40	64.05	1	....	208	18	1,720	1,205	834	1,205
Dec.....	66.85	67.75	60.75	61.70	64.14	....	1	141	20	1,335	1,246	1,098	1,099
Year....	71.40	74.60	59.90A	61.70	66.55	4	8	233	....	6,215	1,246	1	1,099

FEBRUARY 1988 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.....	56.00	58.30B	56.00	58.00	57.00	1	....	3	....	3	2	....	2
Year....	56.00	58.30B	56.00	58.00	57.00	1	....	3	....	3	2	....	2

MARCH 1988 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.....	55.55	58.00B	55.55	57.55	56.55	1	....	2	....	2	2	....	2
Year....	55.55	58.00B	55.55	57.55	56.55	1	....	2	....	2	2	....	2

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

FROZEN PORK BELLY OPTION ON FUTURES — CALLS

FEBRUARY 1987 66 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	3.50	6.60B	3.50	5.05	5.26	....	....	13	....	41	18	10	17
Nov.	4.20	8.80B	3.00A	8.50	5.72	....	....	5	....	17	20	18	18
Dec.	8.75	8.75	1.80	2.50	4.97	....	....	21	....	66	50	17	49
Year.	3.50	8.80B	1.80	2.50	5.32	....	....	21	....	124	50	10	49

FEBRUARY 1987 70 CALLS

Oct.	2.50	4.50	2.25	3.15	3.39	....	....	16	....	87	57	15	57
Nov.	2.50	5.80B	1.70A	5.62	3.60	....	....	8	....	52	63	50	59
Dec.	5.40	5.75	.85	1.00	2.89	....	....	30	....	111	71	37	71
Year.	2.50	5.80B	.85	1.00	3.29	....	....	30	....	250	71	15	71

FEBRUARY 1987 74 CALLS

Oct.	1.80	2.85	1.25	1.82	2.10	....	....	22	....	93	70	1	68
Nov.	1.50	3.60	.95A	3.42	2.09	....	....	36	....	98	102	67	101
Dec.	2.50	3.00	.25	.20	1.47	....	....	31	....	167	103	64	78
Year.	1.80	3.60	.25	.20	1.89	....	....	36	....	358	103	1	78

FEBRUARY 1987 78 CALLS

Oct.	.70	1.90	.70	1.02	1.21	....	....	26	....	147	116	4	116
Nov.	.75	2.00	.60A	1.92	1.17	....	....	17	....	62	116	87	87
Dec.	1.80	1.80	.05	.10	.73	....	....	37	....	95	119	88	116
Year.	.70	2.00	.05	.10	1.03	....	....	37	....	304	119	4	116

FEBRUARY 1987 82 CALLS

Oct.	.90	.90	.60A	.57	.68	....	....	7	....	12	12	3	12
Nov.	.45	.95	.25A	.97	.59	....	....	11	....	33	42	12	42
Dec.	.35	.95	.02	.02	.34	....	....	25	....	102	76	27	27
Year.	.90	.95	.02	.02	.54	....	....	25	....	147	76	3	27

MARCH 1987 70 CALLS

Nov.	4.00	5.25B	4.00	5.10	4.93	....	....	2	....	2	2	....	2
Dec.	2.50	2.50	.90A	1.50	2.94	....	....	5	....	6	8	2	8
Year.	4.00	5.25B	.90A	1.50	3.94	....	....	5	....	8	8	....	8

MARCH 1987 74 CALLS

Dec.	1.30	1.30	.65A	.70	.83	....	....	2	....	4	4	1	4
Year.	1.30	1.30	.65A	.70	.83	....	....	2	....	4	4	1	4

MARCH 1987 78 CALLS

Nov.	1.70	1.70	1.70	2.00	1.95	....	....	1	....	1	1	....	1
Dec.	1.20	1.85	.60	.30	.92	....	....	6	....	14	15	1	15
Year.	1.70	1.85	.60	.30	1.43	....	....	6	....	15	15	....	15

MARCH 1987 82 CALLS

Nov	.45	1.10B	.45	1.15	.96	....	....	19	....	22	22	19	22
Dec.	.80	.80	.25	.10	.47	....	....	19	....	45	28	9	28
Year.	.45	1.10B	.25	.10	.72	....	....	19	....	67	28	9	28

MAY 1987 66 CALLS

Oct.	4.90	7.00B	4.90	5.50	6.07	....	....	3	....	3	2	2	2
Nov.	....	9.50B	4.80A	8.35	6.23	....	....	....	....	....	2	2	2
Dec.	....	....	4.30A	4.10	6.10	....	....	....	....	....	2	2	2
Year.	4.90	8.50B	4.30A	4.10	6.13	....	....	3	....	3	2	2	2

MAY 1987 70 CALLS

Dec.	3.60	3.60	2.70A	2.50	3.32	....	....	5	....	14	14	3	14
Year.	3.60	3.60	2.70A	2.50	3.32	....	....	5	....	14	14	3	14

MAY 1987 74 CALLS

Dec.	2.40	2.40	1.50	1.50	2.20	....	....	8	....	21	21	8	21
Year.	2.40	2.40	1.50	1.50	2.20	....	....	8	....	21	21	8	21

MAY 1987 78 CALLS

Oct.	2.15	2.15	2.15	1.85	2.25	....	....	9	....	9	9	9	9
Nov.	1.25	3.00B	1.25	2.67	2.07	....	....	13	....	33	25	8	25
Dec.	2.10	2.40B	.80	.90	1.77	....	....	9	....	23	43	25	43
Year.	2.15	3.00B	.80	.90	2.03	....	....	13	....	65	43	8	43

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

FROZEN PORK BELLY OPTION ON FUTURES — CALLS

MAY 1987 82 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov.....	1.97	2.00B	1.80A	2.00	1.95	....	....	10	....	10	10	10	10
Dec.....	1.30	1.30	.65	.60	1.15	....	....	5	....	11	21	10	21
Year....	1.97	2.00B	.65	.60	1.55	....	....	10	....	21	21	10	21

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

FROZEN PORK BELLY OPTION ON FUTURES — PUTS

FEBRUARY 1987 54 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	50	50	20	.27	.26	....	....	10	....	11	11	1	11
Nov			25A	.07	.18	....	....	....	....	....	11	11	11
Dec	....	....	....	.02	.03	....	....	....	....	....	11	11	11
Year	50	50	.20	.02	.16	....	....	10	....	11	11	1	11

FEBRUARY 1987 58 PUTS

Oct	1.20	1.20B	50	70	72	....	....	15	....	32	28	....	26
Nov	70	95	10	12	49	....	....	10	....	18	40	26	38
Dec	12	20B	05A	05	14	....	....	25	....	25	63	38	63
Year	1.20	1.20B	05A	05	45	....	....	25	....	73	63	....	63

FEBRUARY 1987 62 PUTS

Oct	2.45	2.50	1.00	1.52	1.72	....	....	18	....	43	28	....	28
Nov	1.90	2.30	40A	32	1.17	....	....	12	....	53	53	28	53
Dec	30	85	30A	40	52	....	....	5	....	22	54	50	51
Year	2.45	2.50	30A	40	1.13	....	....	18	....	118	54	....	51

FEBRUARY 1987 66 PUTS

Oct	4.80	4.80	2.00	2.92	3.21	....	....	19	....	36	29	1	29
Nov	3.60	3.85B	75A	.90	2.36	....	....	8	....	36	39	29	39
Dec	.80	2.80	.80	1.65	1.55	....	....	20	....	67	55	39	41
Year	4.80	4.80	.75A	1.65	2.37	....	....	20	....	139	55	1	41

FEBRUARY 1987 70 PUTS

Oct	4.60	5.70B	3.90A	5.00	4.71	....	....	2	....	5	4	1	4
Nov	6.00	7.00B	1.40	2.02	4.20	....	....	8	....	34	23	4	23
Dec	3.25	4.85B	1.80A	4.15	3.38	....	....	9	....	36	30	20	27
Year	4.60	7.00B	1.40	4.15	4.10	....	....	9	....	75	30	1	27

FEBRUARY 1987 74 PUTS

Nov	4.25	4.25	3.20	3.82	4.25	....	....	2	....	5	4	2	4
Dec	7.60	7.60	3.70A	7.35	6.00	....	....	1	....	1	5	4	5
Year	4.25	7.60	3.20	7.35	5.12	....	....	2	....	6	5	2	5

MARCH 1987 54 PUTS

Oct	.25	.25	.25	.50	.50	....	....	20	20	20	20	20	20
Nov	.37	60B	.10	.10	.35	....	....	25	....	61	65	20	65
Dec	....	....	....	.20	.15	....	....	....	....	....	65	65	65
Year	.25	60B	.10	.20	.33	....	....	25	....	81	65	20	65

MARCH 1987 58 PUTS

Dec	.35	35B	30	40	48	....	....	50	....	50	50	....	50
Year	.35	35B	30	40	48	....	....	50	....	50	50	....	50

MARCH 1987 66 PUTS

Oct	4.95	4.95	3.50A	4.00	3.75	....	....	1	....	1	1	1	1
Nov	4.00	4.50B	1.60A	1.60	3.25	....	....	1	....	2	2	1	2
Dec	2.20	2.70B	1.90A	2.80	2.56	....	....	1	....	2	4	2	4
Year	4.95	4.95	1.60A	2.80	3.19	....	....	1	....	5	4	1	4

MARCH 1987 70 PUTS

Dec	2.90	5.30	2.90	5.67	4.64	....	....	1	....	2	1	1	1
Year	2.90	5.30	2.90	5.67	4.64	....	....	1	....	2	1	1	1

MAY 1987 54 PUTS

Oct	.90	.90	.90	1.10	.94	....	....	15	....	15	15	15	15
Nov	.80	.80	.55A	.40	.82	....	....	2	....	2	17	15	17
Dec	....	....	.65A	.55	.53	....	....	....	....	....	17	17	17
Year	.90	.90	.55A	.55	.76	....	....	15	....	17	17	15	17

MAY 1987 58 PUTS

Oct	1.50	1.50	1.50	2.05	1.70	....	....	1	....	1	1	1	1
Nov	....	....	.90A	.85	1.60	....	....	....	....	....	1	1	1
Dec	1.30	1.30	1.30	1.20	1.16	....	....	1	....	1	2	1	2
Year	1.50	1.50	.90A	1.20	1.49	....	....	1	....	2	2	1	2

MAY 1987 62 PUTS

Dec	2.50	2.50	2.25A	2.50	2.56	....	....	1	....	1	1	1	1
Year	2.50	2.50	2.25A	2.50	2.56	....	....	1	....	1	1	1	1

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

RANDOM LENGTH LUMBER FUTURES PRICES

JANUARY 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	146.00	147.20	138.00	....	144.72	....	....	658	148	2,860	1,602	....	....
Year.	146.00	147.20	138.00	....	144.72	....	....	658	148	2,860	1,602	....	....

MARCH 1986 FUTURES CONTRACT

Jan.	151.80	151.80	139.10	141.40	145.52	....	....	1,869	330	19,439	3,274	2,871	3,247
Feb.	141.20	158.90	136.60	157.70	146.76	1	1	1,386	294	13,000	3,259	1,018	1,018
Mar.	157.00	201.00	156.50	....	179.97	....	....	356	92	1,947	915	....	....
Year.	151.80	201.00	136.60	....	157.41	1	1	1,869	92	34,386	3,274	....	....

MAY 1986 FUTURES CONTRACT

Jan.	156.20	156.60	143.30	144.30	149.81	....	....	417	111	4,931	1,453	866	1,451
Feb.	144.30	161.90	140.00	159.90	149.49	....	1	1,785	177	16,267	3,752	1,473	3,752
Mar.	160.10	197.00	159.10	183.90	182.29	9	3	2,826	845	33,507	4,494	3,768	3,995
Apr.	186.40	196.50	169.00	177.40	181.31	2	4	1,934	482	22,941	4,133	1,739	1,739
May.	177.40	189.50	175.10	....	182.45	....	....	519	128	2,733	1,596	....	....
Year.	156.20	197.00	140.00	....	169.07	11	8	2,826	111	80,379	4,494	....	....

JULY 1986 FUTURES CONTRACT

Jan.	160.50	161.30	147.10	147.80	153.93	....	....	132	13	1,375	606	253	606
Feb.	147.90	163.50	144.00	161.50	152.15	1	1	488	35	4,062	1,421	617	1,421
Mar.	161.80	190.90	161.00	179.50	179.18	8	3	1,409	552	17,646	2,971	1,553	2,971
Apr.	181.00	189.60	165.80	178.20	176.65	4	3	2,738	786	32,885	4,941	3,052	4,941
May.	177.00	184.90	166.10	168.70	175.40	....	3	2,418	1,056	32,313	5,521	3,393	3,393
Jne.	169.00	181.40	155.10	161.30	166.03	4	5	2,097	323	22,038	3,489	1,096	1,096
Jly.	162.70	169.40	153.10	....	164.04	....	....	248	74	1,672	1,030	....	....
Year.	160.50	190.90	144.00	....	166.76	17	15	2,738	13	111,972	5,521	....	....

SEPTEMBER 1986 FUTURES CONTRACT

Jan.	162.60	163.70	149.20	150.50	157.00	....	....	129	....	701	359	194	359
Feb.	150.50	161.00	145.50	160.50	153.43	....	....	125	7	946	535	357	518
Mar.	161.00	182.40	160.00	173.50	173.28	4	2	493	140	5,160	1,320	611	1,289
Apr.	175.00	180.80B	162.40	172.80	171.21	2	1	534	103	4,612	1,387	1,203	1,347
May.	171.80	177.00	162.00	164.50	169.72	....	2	579	65	6,279	1,525	1,340	1,391
Jne.	164.80	177.00	154.60	157.10	163.52	2	3	1,840	383	20,675	2,751	1,400	2,529
Jly.	157.00	166.90	148.60	156.20	156.38	2	2	1,741	594	24,747	3,528	2,549	2,800
Aug.	155.60	188.50	155.60	185.50	170.40	5	1	1,548	471	19,667	2,842	1,419	1,419
Sep.	185.00	208.10	184.00	....	195.68	....	....	604	114	2,748	1,404	....	....
Year.	162.60	208.10	145.50	....	167.84	15	11	1,840	....	85,535	3,528	....	....

NOVEMBER 1986 FUTURES CONTRACT

Jan.	162.50	163.30B	149.00	149.80	157.28	....	1	51	....	231	191	80	91
Feb.	150.50	158.70B	146.00	157.30	152.07	....	....	34	1	300	175	90	175
Mar.	157.20	174.50	157.20	167.90	166.36	3	1	273	61	2,891	1,057	213	1,057
Apr.	169.00	174.00	157.50	166.30	165.20	1	....	354	38	3,301	1,267	1,019	1,065
May.	164.50	170.10	158.20	160.50	164.29	....	....	264	48	2,610	1,112	1,021	1,050
Jne.	161.00	171.80	154.70	155.80	161.74	1	2	512	120	5,977	1,338	1,007	1,338
Jly.	155.80	162.90	146.90	152.20	154.04	....	1	729	137	7,386	1,676	1,341	1,583
Aug.	152.00	181.60	151.60	175.20	164.73	3	1	2,103	294	18,275	3,706	1,591	3,706
Sep.	175.40	186.90	162.50	172.40	174.23	1	5	2,784	917	32,397	4,243	2,804	2,804
Oct.	173.50	183.30	163.10	182.90	172.56	1	3	1,469	296	18,936	2,875	1,657	1,657
Nov.	183.60	201.80	183.20	....	192.08	....	....	496	240	3,518	1,472	....	....
Year.	162.50	201.80	146.00	....	165.87	10	14	2,784	....	95,822	4,243	....	....

JANUARY 1987 FUTURES CONTRACT

Jan.	167.10	169.50B	152.50A	152.50	161.32	....	1	5	....	27	26	20	25
Feb.	152.80	161.40B	150.00A	160.90	155.34	....	....	10	....	50	39	24	39
Mar.	160.90	175.00B	160.90	170.50	168.81	2	3	100	....	386	125	62	123
Apr.	168.00	175.00	161.00	171.00	168.41	1	....	54	....	301	194	121	194
May.	168.00	173.00B	162.00	164.30	167.64	....	1	74	3	498	298	200	298
Jne.	163.70	173.50	158.50	160.00	165.29	....	1	97	8	843	351	289	347
Jly.	160.80	166.40	151.00	156.60	158.03	....	1	113	9	951	406	338	364
Aug.	158.50	178.70	156.00	172.10	165.82	....	....	370	32	3,156	792	375	792
Sep.	172.20	182.00	160.30	167.40	169.61	1	1	614	104	7,678	1,338	784	1,338
Oct.	167.00	178.00	160.80	172.20	168.48	1	2	1,360	167	13,938	2,934	1,369	2,934
Nov.	173.00	180.40	168.30	180.30	173.55	1	2	2,852	451	18,741	3,823	2,895	3,539
Dec.	179.50	189.50	166.10	167.10	174.36	1	2	1,585	64	15,065	3,846	1,794	1,794
Year.	167.10	189.50	150.00A	167.10	166.38	7	14	2,852	....	61,634	3,846	20	1,794

MARCH 1987 FUTURES CONTRACT

Jan.	166.00	168.00B	155.50A	155.50	161.11	....	1	4	....	5	4	1	4
Feb.	154.70	164.20B	153.00A	161.90	158.28	....	....	6	....	22	14	4	13
Mar.	163.80	175.50B	163.00	169.30	169.49	3	2	57	....	168	128	21	128
Apr.	170.00	175.20	162.40	172.00	168.96	2	....	13	....	123	162	133	162
May.	171.00	173.40B	162.50	165.80	168.50	....	1	44	....	273	184	153	167
Jne.	164.80	174.50B	161.30A	162.40	166.55	....	....	34	....	281	167	139	142
Jly.	161.90	168.00B	154.50	158.90	160.66	....	....	46	....	366	209	148	209
Aug.	159.50	178.30	158.50A	171.70	167.15	1	....	110	4	860	277	158	277

(Continued on Next Page)

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

RANDOM LENGTH LUMBER FUTURES PRICES

MARCH 1987 FUTURES CONTRACT (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. En Open Interes
Sep.....	172.50	180.50	161.30	166.40	169.84	....	....	152	33	1,690	467	303	45
Oct.....	165.50	175.40	161.40	171.00	168.16	....	1	239	35	2,394	784	443	78
Nov.....	171.20	173.90	163.50	167.90	168.75	....	1	863	101	5,281	1,417	760	1,41
Dec.....	167.90	178.50	159.30	160.40	167.08	1	2	1,330	78	11,124	2,545	1,378	2,54
Year....	166.00	180.50	153.00A	160.40	166.12	7	8	1,330	....	22,587	2,545	1	2,54
MAY 1987 FUTURES CONTRACT													
Mar.....	169.50	173.00	160.00A	167.00	166.21	1	....	3	....	13	8	3	
Apr.....	168.50	172.50	161.00A	166.00	165.63	3	1	6	....	33	23	10	2
May.....	170.00	172.00B	163.20A	166.30	167.56	1	1	21	....	72	44	25	4
Jne.....	163.20	174.50	162.30A	163.50	167.18	1	....	14	....	87	60	43	5
Jly.....	166.60	169.40B	155.50A	159.90	161.73	....	....	16	....	58	65	46	6
Aug.....	163.00	177.10B	159.00A	172.00	167.99	....	....	39	....	152	119	50	11
Sep.....	172.50	179.00B	162.00	166.60	169.95	....	1	44	....	321	142	122	12
Oct.....	167.20	176.00	162.00	170.50	168.83	....	....	41	1	406	222	133	18
Nov.....	171.50	172.10B	163.00	165.60	168.24	....	1	147	8	1,057	448	185	44
Dec.....	166.50	173.50B	159.50	160.00	165.26	....	1	343	11	2,752	842	521	84
Year....	169.50	179.00B	155.50A	160.00	166.85	6	5	343	....	4,951	842	3	84
JULY 1987 FUTURES CONTRACT													
Jne.....	164.30	175.50	162.00A	165.00	168.33	1	....	6	....	28	17	1	1
Jly.....	166.10	170.20B	155.10A	159.90	162.72	....	....	5	....	23	22	14	2
Aug.....	161.30	177.00B	159.00A	173.60	168.44	....	....	15	....	81	32	19	2
Sep.....	175.00	177.80B	163.00A	166.30	170.02	....	1	18	....	78	39	29	3
Oct.....	167.00	174.00B	163.60A	172.50	169.49	....	....	15	....	77	46	33	4
Nov.....	173.00	173.50B	163.00	163.30	168.47	....	1	42	....	229	118	48	11
Dec.....	166.30	169.00	159.70	160.20	164.09	....	1	109	11	1,041	497	124	49
Year....	164.30	177.80B	155.10A	160.20	167.36	1	3	109	....	1,557	497	1	49
SEPTEMBER 1987 FUTURES CONTRACT													
Aug.....	163.50	177.00	163.50	174.50	171.43	....	4	7	....	21	14	....	1
Sep.....	175.00	177.90B	163.50	166.50	170.41	....	1	7	....	40	23	15	1
Oct.....	167.50	174.00B	163.60A	172.50	169.97	....	1	51	....	90	62	20	6
Nov.....	173.00	174.00	161.70	165.00	167.85	....	....	16	....	85	115	66	11
Dec.....	164.50	165.60	159.90	160.70	163.06	....	....	85	....	554	155	96	14
Year....	163.50	177.90B	159.90	160.70	168.54	....	6	85	....	790	155	....	14
NOVEMBER 1987 FUTURES CONTRACT													
Sep.....	165.00	166.00B	161.40A	164.70	164.07	....	....	7	....	9	6	2	
Oct.....	168.50	171.00B	163.00A	170.90	168.51	....	1	3	....	6	8	6	
Nov.....	168.00	173.00B	161.00A	166.00	167.62	....	....	1	....	1	9	8	
Dec.....	163.10	163.90B	156.80A	158.50	160.86	....	1	8	....	36	17	9	1
Year....	165.00	173.00B	156.80A	158.50	165.26	....	2	8	....	54	17	2	1
JANUARY 1988 FUTURES CONTRACT													
Dec.....	160.00	163.50B	159.00A	160.00	160.45	....	....	1	....	3	2	1	
Year....	160.00	163.50B	159.00A	160.00	160.45	....	....	1	....	3	2	1	

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES

MARCH 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	92.56	92.59B	92.06	92.43	92.32	....	....	125	2	962	526	440	469
Feb.	92.43	92.61	92.17A	92.55	92.38	....	....	100	....	515	474	297	297
Mar.	92.62	92.90	92.60A	....	92.79	....	....	70	....	280	299	....	....
Year	92.56	92.90	92.06	....	92.49	....	....	125	....	1,757	526	....	....

JUNE 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	92.42	92.49B	91.93	92.33	92.17	....	....	25	....	61	189	164	164
Feb.	92.14	92.84B	92.14	92.72	92.42	....	....	100	....	275	313	164	313
Mar.	92.73	93.31	92.73	93.33	93.04	....	....	44	....	145	308	278	278
Apr.	93.39	93.93	93.29A	93.55	93.60	....	....	70	....	194	208	144	144
May	93.54	93.63	93.14	93.24	93.39	....	....	45	....	146	169	129	129
Jne.	93.22	93.65	93.18A	....	93.30	....	....	45	....	64	129	....	....
Year	92.42	93.93	91.93	....	92.98	....	....	100	....	885	313	....	....

SEPTEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	91.95	92.12	91.88A	92.14	91.95	....	....	2	....	3	168	163	163
Feb.	92.11	92.11	92.11	92.66	92.27	....	....	....	....	....	163	163	163
Mar.	93.33	93.34B	93.33	93.36	93.00	....	....	....	....	....	163	163	163
Apr.	93.42	93.87B	93.31A	93.56	93.62	....	....	157	....	168	163	5	6
May	93.14	93.22B	93.10	93.14	93.37	....	....	13	....	19	21	6	21
Jne.	92.97	93.80	92.97	93.77	93.37	....	....	4	....	12	26	21	24
Jly.	93.70	94.01B	93.70	93.98	93.87	....	....	7	....	22	27	21	23
Aug.	93.82	94.50	93.82	94.65	94.19	....	....	10	....	27	23	4	4
Sep.	94.49	94.49	94.22A	94.32	94.36	....	....	23	....	28	25	....	....
Year	91.95	94.50	91.88A	94.32	93.33	....	....	157	....	279	168	....	....

DECEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	91.73	91.73	91.73	91.91	91.71	....	....	1	....	2	37	36	36
Feb.	....	....	....	92.49	92.06	....	....	....	....	....	36	36	36
Mar.	....	....	....	93.27	92.86	....	....	....	....	....	36	36	36
Apr.	93.58	93.80	93.26A	93.43	93.51	....	....	36	....	38	36	2	2
May	....	....	....	92.97	93.24	....	....	....	....	....	2	1	1
Jne.	....	93.50B	....	93.65	93.21	....	....	....	....	....	1	1	1
Jly.	....	93.90B	....	93.96	93.79	....	....	....	....	....	1	1	1
Aug.	94.28	94.50	94.28	94.72	94.21	....	....	11	....	13	14	1	14
Sep.	....	....	....	94.36	94.32	....	....	....	....	....	14	14	14
Oct.	94.30	94.48B	94.30	94.50	94.45	....	....	2	....	2	14	12	12
Nov.	94.40	94.40	94.40	94.35	94.38	....	....	10	....	10	12	2	2
Dec.	94.33	94.33	94.00A	94.02	94.19	....	....	1	....	2	2	....	....
Year	91.73	94.50	91.73	94.02	93.49	....	....	36	....	67	37	....	....

MARCH 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	....	....	....	91.66	91.45	....	....	....	....	....	50	50	50
Feb.	....	....	....	92.27	91.83	....	....	....	....	....	50	50	50
Mar.	92.63	92.63	92.63	93.10	92.67	....	....	2	....	2	50	50	50
Apr.	93.39	93.77	93.39	93.17	93.31	....	....	50	....	52	50	....	....
Nov.	94.40	94.40	94.40	94.37	94.38	....	....	10	....	10	10	10	10
Dec.	....	94.41B	....	94.30	94.33	....	....	....	....	....	10	10	10
Year	92.63	94.41B	92.63	94.30	92.99	....	....	50	....	64	50	....	10

SEPTEMBER 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	91.15	91.15	91.15	91.20	90.97	....	....	10	....	10	10	10	10
Feb.	....	....	....	91.85	91.40	....	....	....	....	....	10	10	10
Mar.	....	....	....	92.80	92.33	....	....	....	....	....	10	10	10
Apr.	....	....	....	92.72	92.90	....	....	....	....	....	10	10	10
May	....	....	....	92.11	92.46	....	....	....	....	....	10	10	10
Jne.	....	....	....	92.82	92.35	....	....	....	....	....	10	10	10
Jly.	....	93.14B	....	93.38	93.09	....	....	....	....	....	10	10	10
Aug.	....	....	....	94.15	93.65	....	....	....	....	....	10	10	10
Sep.	....	....	....	93.68	93.63	....	....	....	....	....	10	10	10
Oct.	....	....	....	94.00	93.85	....	....	....	....	....	10	10	10
Nov.	....	....	....	94.20	94.05	....	....	....	....	....	10	10	10
Dec.	....	....	....	94.17	94.24	....	....	....	....	....	10	10	10
Year	91.15	93.14B	91.15	94.17	92.91	....	....	10	....	10	10	10	10

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

90 DAY U.S. TREASURY BILL FUTURES PRICES

MARCH 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	93.20	93.26	92.84	93.20	93.07	....	....	12,067	1,372	140,197	29,450	23,807	23,807
Feb.	93.20	93.28	92.93	93.10	93.10	....	....	8,996	2,182	98,121	24,389	11,210	11,210
Mar.	93.10	93.46	93.08	....	93.31	....	....	4,530	1,557	21,063	10,367	....	....
Year	93.20	93.46	92.84	....	93.16	....	....	12,067	1,372	259,381	29,450	....	....

JUNE 1986 FUTURES CONTRACT

Jan.	93.15	93.18	92.63	93.13	92.94	....	....	2,458	239	30,181	10,895	5,097	10,895
Feb.	93.15	93.53	92.93	93.39	93.19	....	....	11,725	1,437	109,715	31,052	11,019	31,052
Mar.	93.42	94.07	93.38	94.07	93.76	....	....	12,750	2,105	111,098	39,581	32,496	39,507
Apr.	94.12	94.71	93.96	94.11	94.29	....	....	13,594	3,585	164,804	42,053	32,302	32,302
May	94.09	94.20	93.68	93.71	93.92	....	....	8,954	1,470	82,057	31,456	11,959	11,959
Jne.	93.72	93.74	93.48	....	93.57	....	....	6,591	2,685	13,807	8,568	....	....
Year	93.15	94.71	92.63	....	93.61	....	....	13,594	239	511,662	42,053	....	....

SEPTEMBER 1986 FUTURES CONTRACT

Jan.	92.93	93.03	92.43	92.96	92.76	....	....	360	33	3,369	1,978	1,582	1,938
Feb.	92.96	93.54	92.80	93.39	93.10	....	....	882	19	5,746	3,416	1,950	3,416
Mar.	93.42	94.16	93.40A	94.16	93.77	....	....	1,356	193	12,978	6,375	3,537	6,368
Apr.	94.20	94.86	94.05	94.29	94.41	....	....	3,125	540	36,565	9,991	6,512	9,991
May	94.25	94.43	93.71	93.77	94.06	....	....	7,027	1,290	76,373	20,791	10,444	20,791
Jne.	93.76	94.43	93.46	94.41	94.01	....	....	11,065	1,732	119,596	28,433	22,971	28,433
Jly.	94.47	94.62	94.22	94.46	94.42	....	....	6,680	1,912	85,773	29,020	26,188	26,188
Aug.	94.50	94.95	94.37	94.94	94.61	....	....	5,886	2,061	71,429	26,380	12,543	12,543
Sep.	94.97	94.97	94.67	....	94.79	....	....	3,432	157	24,263	12,113	....	....
Year	92.93	94.97	92.43	....	93.99	....	....	11,065	19	436,092	29,020	....	....

DECEMBER 1986 FUTURES CONTRACT

Jan.	92.85	92.81	92.22	92.74	92.54	....	....	76	6	726	644	429	644
Feb.	92.73	93.43	92.62	93.25	92.91	....	....	203	7	1,202	973	668	973
Mar.	93.29	94.10	93.28A	94.10	93.67	....	....	534	62	3,342	2,035	991	2,035
Apr.	94.17	94.75	93.96	94.20	94.33	....	....	694	171	8,950	3,350	2,129	3,350
May	94.15	94.33	93.63	93.69	93.99	....	....	987	146	8,842	5,080	3,413	5,080
Jne.	93.70	94.45	93.38A	94.43	93.96	....	....	1,339	349	16,903	8,170	5,586	8,170
Jly.	94.50	94.71	94.28	94.54	94.46	....	....	2,310	417	27,249	10,709	8,273	10,709
Aug.	94.60	95.07	94.42	95.06	94.72	....	....	4,623	686	57,063	21,083	10,981	20,836
Sep.	95.08	95.08	94.60	94.83	94.76	....	....	9,465	2,997	121,959	25,831	21,657	25,595
Oct.	94.88	95.12	94.66	94.87	94.89	....	....	8,962	842	98,124	26,766	23,181	23,181
Nov.	94.91	94.92	94.60	94.71	94.74	....	....	7,243	1,278	64,886	22,667	11,799	11,799
Dec.	94.68	94.76	94.35	....	94.55	....	....	2,859	1,134	26,121	11,146	....	....
Year	92.65	95.12	92.22	....	94.12	....	....	9,465	6	435,367	26,766	....	....

MARCH 1987 FUTURES CONTRACT

Jan.	92.47	92.59	92.05	92.52	92.31	....	....	25	....	169	163	114	151
Feb.	92.50	93.21B	92.41A	93.05	92.70	....	....	48	....	245	239	151	239
Mar.	93.10	93.97B	93.10	93.97	93.51	....	....	146	1	560	488	252	488
Apr.	94.10	94.56	93.75	94.00	94.16	....	....	169	6	1,287	826	485	819
May	93.96	94.11B	93.43A	93.48	93.79	....	....	235	11	1,500	923	688	916
Jne.	93.41	94.30	93.20A	94.28	93.79	....	....	250	10	1,742	1,079	827	1,079
Jly.	94.37	94.59B	94.12	94.49	94.35	....	....	559	32	3,040	1,988	1,148	1,988
Aug.	94.54	95.05	94.37A	95.04	94.69	....	....	708	29	5,452	3,612	2,027	3,612
Sep.	95.05	95.07	94.51	94.76	94.70	....	....	1,613	152	12,422	6,433	3,551	6,433
Oct.	94.82	95.07	94.65	94.88	94.86	....	....	1,205	132	13,133	9,833	6,505	9,833
Nov.	94.90	94.95	94.62	94.84	94.80	....	....	4,333	631	35,597	19,646	10,175	19,646
Dec.	94.80	94.95	94.57	94.63	94.73	....	....	6,388	349	68,333	28,552	20,115	28,552
Year	92.47	95.07	92.05	94.63	94.03	....	....	6,388	....	143,480	28,552	114	28,552

JUNE 1987 FUTURES CONTRACT

Jan.	92.17	92.39	91.83	92.31	92.10	....	....	122	....	205	378	282	377
Feb.	92.31	93.10B	92.19	92.86	92.51	....	....	98	....	300	490	378	490
Mar.	92.92	93.84B	92.92	93.84	93.36	....	....	107	....	325	593	505	593
Apr.	93.97	94.38B	93.55A	93.78	93.98	....	....	159	2	704	736	599	722
May	93.75	93.89B	93.17	93.22	93.55	....	....	164	1	616	783	651	684
Jne.	93.23	94.06B	92.94A	94.03	93.52	....	....	68	....	373	789	686	771
Jly.	94.09	94.37	93.91A	94.31	94.15	....	....	202	4	1,001	1,049	869	948
Aug.	94.30	94.89	94.22A	94.89	94.53	....	....	205	....	1,063	1,316	961	1,316
Sep.	94.88	94.92B	94.35A	94.57	94.52	....	....	156	16	1,358	1,616	1,298	1,616
Oct.	94.62	94.90B	94.50	94.75	94.69	....	....	355	5	2,344	2,371	1,626	2,371
Nov.	94.79	94.91	94.55	94.83	94.75	....	....	764	41	4,847	4,048	2,457	4,048
Dec.	94.78	94.95	94.62	94.66	94.76	....	....	866	54	8,973	6,500	4,206	6,495
Year	92.17	94.95	91.83	94.66	93.86	....	....	866	....	22,109	6,500	282	6,495

SEPTEMBER 1987 FUTURES CONTRACT

Jan.	91.95	92.21B	91.63	92.12	91.90	....	....	92	....	169	148	104	112
Feb.	92.23	92.92B	92.04A	92.69	92.33	....	....	22	....	89	168	110	168
Mar.	92.74	93.73B	92.73A	93.73	93.22	....	....	17	....	101	187	174	175
Apr.	93.84	94.20B	93.31	93.56	93.81	....	....	82	....	402	314	190	307
May	93.55	93.67	92.93	92.96	93.31	....	....	61	....	218	332	288	326
Jne.	92.97	93.78B	92.66A	93.76	93.25	....	....	107	....	364	463	319	362

(Continued on Next Page)

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

90 DAY U.S. TREASURY BILL FUTURES PRICES

SEPTEMBER 1987 FUTURES CONTRACT (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.....	93.74	94.13	93.64	94.10	93.91	....	....	107	....	256	471	362	462
Aug.....	94.08	94.65B	93.98A	94.65	94.31	....	....	94	....	447	651	459	623
Sep.....	94.64	94.66	94.06A	94.26	94.24	....	....	47	2	430	683	627	670
Oct.....	94.31	94.60B	94.24A	94.50	94.42	....	....	67	....	200	720	666	698
Nov.....	94.51	94.73B	94.39A	94.68	94.55	....	....	46	....	206	690	643	690
Dec.....	94.65	94.83B	94.58	94.61	94.69	....	....	109	4	729	930	687	930
Year....	91.95	94.83B	91.63	94.61	93.66	....	....	109	....	3,611	930	104	930
DECEMBER 1987 FUTURES CONTRACT													
Jan.....	91.74	92.04B	91.48A	91.94	91.71	....	....	4	....	6	6	4	6
Feb.....	92.01	92.61B	91.89A	92.52	92.16	....	....	10	....	14	16	6	16
Mar.....	93.14	93.63B	92.67A	93.63	93.09	....	....	6	....	19	21	16	21
Apr.....	93.67	94.05B	93.18A	93.37	93.67	....	....	52	....	68	69	20	69
May.....	93.27	93.46B	92.70A	92.71	93.09	....	....	50	....	62	120	69	120
Jne.....	92.71	93.54B	92.40A	93.52	92.99	....	....	20	....	67	139	117	125
Jly.....	93.50	93.88B	93.40A	93.88	93.67	....	....	50	....	213	221	125	208
Aug.....	93.85	94.36B	93.75A	94.33	94.05	....	....	20	....	110	313	208	313
Sep.....	94.31	94.31	93.73A	93.90	93.90	....	....	26	....	147	312	272	312
Oct.....	93.97	94.26B	93.87A	94.15	94.07	....	....	35	....	187	458	312	458
Nov.....	94.20	94.44B	94.08A	94.42	94.25	....	....	210	1	581	906	465	905
Dec.....	94.39	94.62B	94.39	94.46	94.50	....	....	111	....	402	963	888	903
Year....	91.74	94.62B	91.48A	94.46	93.42	....	....	210	....	1,876	963	4	903
MARCH 1988 FUTURES CONTRACT													
Mar.....	93.15	93.54B	93.15	93.54	93.32	....	....	2	....	4	2	2	2
Apr.....	93.80	93.91B	93.02A	93.20	93.53	....	....	2	....	2	3	2	3
May.....	93.01	93.28B	92.50A	92.48	92.89	....	....	2	....	4	6	3	6
Jne.....	92.35	93.28B	92.18A	93.25	92.73	....	....	5	....	13	13	6	13
Jly.....	93.29	93.67B	93.16A	93.67	93.44	....	....	200	....	228	218	14	213
Aug.....	93.66	94.10B	93.52A	94.00	93.81	....	....	21	....	82	251	215	251
Sep.....	94.01	94.01	93.40A	93.54	93.55	....	....	53	....	230	309	258	306
Oct.....	93.57	93.89B	93.51A	93.78	93.70	....	....	15	....	83	345	310	342
Nov.....	93.84	94.10B	93.74A	94.10	93.90	....	....	11	....	45	369	342	369
Dec.....	94.07	94.41B	94.07	94.22	94.26	....	....	153	....	475	513	379	513
Year....	93.15	94.41B	92.18A	94.22	93.51	....	....	200	....	1,166	513	2	513
JUNE 1988 FUTURES CONTRACT													
Aug.....	93.46	93.85B	93.46	93.68	93.64	....	....	20	....	59	58	3	58
Sep.....	93.41	93.51B	93.05	93.18	93.20	....	....	3	....	11	61	57	60
Oct.....	93.25	93.55B	93.16A	93.43	93.35	....	....	101	....	125	145	62	144
Nov.....	93.50	93.78B	93.39A	93.78	93.58	....	....	50	....	107	148	143	144
Dec.....	93.77	94.12B	93.76A	93.95	93.98	....	....	31	....	116	165	143	165
Year....	93.46	94.12B	93.05	93.95	93.55	....	....	101	....	418	165	3	165

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

JUNE 1986 9350 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.....	.94	1.24B	.91	....	1.03	....	....	4	....	4	2	....	....
Year....	.94	1.24B	.91	....	1.03	....	....	4	....	4	2	....	....

JUNE 1986 9375 CALLS

Apr.....	.96	.96	.85A	.83	.88	....	....	20	....	20	20	....	....
Year....	.96	.96	.85A	.83	.88	....	....	20	....	20	20	....	....

JUNE 1986 9400 CALLS

Apr.....	.40	.68B	.14A	.17	.39	....	....	221	....	692	289	101	289
May.....	.14	.22	.01A	....	.11	....	....	223	....	919	422	....	....
Year....	.40	68B	.01A	....	.25	....	....	223	....	1,611	422	....	....

JUNE 1986 9425 CALLS

Apr.....	.19	.49	.05	.07	.21	....	....	161	....	832	596	107	596
May.....	.06	.06	CAB	CAB	.03	....	....	103	1	485	894	....	....
Year....	.19	.49	CAB	CAB	.12	....	....	161	....	1,317	894	....	....

JUNE 1986 9450 CALLS

Apr.....	.07	.30	.02	.03	.10	....	....	738	40	4,272	1,745	263	1,713
May.....	.02	.03	CAB	CAB	.00	....	....	316	....	565	1,885	....	....
Year....	.07	.30	CAB	CAB	.05	....	....	738	....	4,837	1,885	....	....

JUNE 1986 9475 CALLS

Apr.....	.04	.15	.01	.01	.04	....	....	2,112	....	8,211	4,775	2,106	4,713
May.....	.01	.01	CAB	CAB	.00	....	....	25	25	50	4,775	4,660	4,660
Year....	.04	.15	CAB	CAB	.02	....	....	2,112	....	8,261	4,775	2,106	4,660

JUNE 1986 9500 CALLS

Apr.....	.02	.07	CAB	CAB	.01	....	....	350	....	1,058	572	1	562
May.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	591	561	561
Year....	.02	.07	CAB	CAB	.00	....	....	350	....	1,058	591	1	561

SEPTEMBER 1986 9325 CALLS

Jne.....	.64	1.12B	.57A	1.16	.89	....	....	5	....	5	5	5	5
Jly.....	....	1.34B	1.03A	1.21	1.16	....	....	....	....	....	5	5	5
Aug.....	....	1.42B	1.20A	....	1.30	....	....	....	....	....	5	....	....
Year....	.64	1.42B	.57A	....	1.11	....	....	5	....	5	5	....	....

SEPTEMBER 1986 9350 CALLS

Jne.....	.27	.94	.27	.93	.64	....	....	76	...	170	91	76	88
Jly.....	.95	1.09B	.78A	.96	.92	....	....	5	....	9	79	75	79
Aug.....	1.11	1.17B	.94A	....	1.05	....	....	4	....	4	79	....	....
Year....	.27	1.17B	.27	....	.87	....	....	76	....	183	91	....	....

SEPTEMBER 1986 9375 CALLS

May.....	.30	.43	.30	.28	.36	....	....	5	....	9	7	5	5
Jne.....	.22	.64B	.19A	.69	.43	....	....	26	....	76	46	5	43
Jly.....	.67	.84B	.54A	.71	.68	....	....	6	....	8	44	37	37
Aug.....	.69	.92B	.69A	1.01	.80	....	....	1	....	1	37	....	....
Year....	.30	.92B	.19A	1.01	.56	....	....	26	....	94	46	....	....

SEPTEMBER 1986 9400 CALLS

Apr.....	.43	.46B	.41	.48	.44	....	....	5	....	5	5	5	5
May.....	.40	.52B	.16	.17	.33	....	....	80	....	125	121	5	121
Jne.....	.12	.45	.11A	.47	.28	....	....	49	....	132	205	146	15[illegible]
Jly.....	.47	.59B	.28	.46	.45	....	....	24	....	76	201	162	162
Aug.....	.42	.72B	.39A	....	.55	....	....	82	....	114	164	....	....
Year....	.43	.72B	.11A	....	.41	....	....	82	....	452	205	....	....

SEPTEMBER 1986 9425 CALLS

Apr.....	.32	.33	.32	.34	.33	....	....	33	16	49	49	16	49
May.....	.32	.35	.11A	.11	.21	....	....	100	....	287	255	70	231
Jne.....	.09	.30	.05	.29	.16	....	....	100	....	261	379	231	379
Jly.....	.29	.37	.12	.23	.25	....	....	50	....	245	380	331	362
Aug.....	.25	.47	.15	....	.31	....	....	106	....	208	360	....	....
Year....	.32	.47	.05	....	.25	....	....	106	....	1,050	380	....	....

SEPTEMBER 1986 9450 CALLS

Apr.....	.33	.57B	.20	.23	.31	....	....	330	....	981	513	272	513
May.....	.19	.24B	.04	.06	.13	....	....	196	..	474	548	372	377
Jne.....	.05	.15	.04	.15	.09	....	....	801	....	2,372	1,850	375	1,850
Jly.....	.16	.18	.04	.09	.11	....	....	161	....	1,024	2,027	1,807	1,901

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1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9450 CALLS (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	.09	.25	04A	....	.11	....	....	963	....	1,505	1,949	....	....
Year	.33	.57B	04	....	.15	....	....	963	....	6,358	2,027	....	....

SEPTEMBER 1986 9475 CALLS

Apr	.17	.43	.12	.15	.21	....	....	97	....	396	231	14	231
May	.13	.13	04A	.04	.08	....	....	88	....	92	231	227	227
Jne	.08	.08	05	.06	.04	....	....	200	....	236	311	227	311
Jly	.07	.09	02	.02	.04	....	....	114	....	527	702	311	702
Aug	.01	.03	CAB	CAB	.01	....	....	209	....	282	719	....	....
Year	.17	.43	CAB	CAB	.07	....	....	209	....	1,533	719	....	....

SEPTEMBER 1986 9500 CALLS

Apr	.10	.31	.07	.09	.13	....	....	817	21	4,314	1,820	222	1,820
May	.09	.10	.03	.02	.05	....	....	470	....	1,506	2,620	1,993	2,620
Jne	.02	.05	.01	.02	.02	....	....	300	....	785	2,628	2,601	2,601
Jly	.03	.04	CAB	CAB	.01	....	....	550	....	1,252	2,778	2,719	2,773
Aug	CAB	CAB	CAB	CAB	.00	....	....	44	....	97	2,804	2,707	2,707
Year	.10	.31	CAB	CAB	.04	....	....	817	....	7,954	2,804	222	2,707

SEPTEMBER 1986 9525 CALLS

Apr	.06	.22	05A	.05	.08	....	....	1,288	....	2,270	1,832	30	1,832
May	.06	.06	.02	.01	.03	....	....	125	....	291	2,192	1,832	1,993
Jne	CAB	....	CAB	.01	.01	....	....	....	....	....	1,993	1,993	1,993
Jly	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,993	1,993	1,993
Aug	CAB	CAB	CAB	CAB	.00	....	....	15	....	15	1,993	1,993	1,993
Year	.05	.22	CAB	CAB	.02	....	....	1,288	....	2,576	2,192	30	1,993

SEPTEMBER 1986 9550 CALLS

Apr	.09	.15	.04	.03	.05	....	....	791	....	1,134	929	17	926
May	.02	.04	CAB	CAB	.02	....	....	100	....	126	995	926	995
Jne	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	995	995	995
Jly	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,005	995	995
Aug	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	995	995	995
Year	.09	.15	CAB	CAB	.01	....	....	791	....	1,260	1,005	17	995

SEPTEMBER 1986 9575 CALLS

Apr	.04	.09	.02	.02	.03	....	....	317	....	334	284	....	274
May	.02	.03	CAB	CAB	.01	....	....	20	....	30	386	286	286
Jne	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	286	286	286
Jly	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	286	286	286
Aug	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	286	286	286
Year	.04	.09	CAB	CAB	.00	....	....	317	....	364	386	....	286

DECEMBER 1986 9350 CALLS

Jly	1.13	1.13	1.08	93	1.05	....	....	1	....	2	1	....	....
Year	1.13	1.13	1.08	93	1.05	....	....	1	....	2	1	....	....

DECEMBER 1986 9375 CALLS

Jne	83	83	79	79	79	....	....	4	4	4	2	2	2
Jly	75	97B	71A	83	79	....	....	1	....	1	3	2	3
Aug	....	1.19B	76A	1.31	99	....	....	....	....	....	3	3	3
Sep	....	1.15B	89A	1.08	1.01	....	....	....	....	....	3	3	3
Oct	....	1.12B	1.05A	1.25	1.24	....	....	....	....	....	3	....	....
Year	83	1.19B	71A	1.25	96	....	....	4	....	6	3	....	....

DECEMBER 1986 9400 CALLS

Jne	28	61	28	61	44	....	....	5	....	16	16	3	16
Jly	55	76B	49A	62	60	....	....	20	....	37	35	16	35
Aug	56	1.03B	56A	1.06	76	....	....	12	....	25	35	24	29
Sep	89	90B	65A	83	77	....	....	3	....	8	34	29	31
Oct	70	96B	70	87	89	....	....	2	....	3	31	23	23
Nov	65	88B	64A	....	73	....	....	2	....	2	23	....	....
Year	28	1.03B	28	....	69	....	....	20	....	91	35	....	....

DECEMBER 1986 9425 CALLS

May	23	23	22A	19	23	....	....	5	....	5	5	5	5
Jne	16	44	16	45	28	....	....	143	....	319	302	5	296
Jly	51	56B	30	44	43	....	....	69	....	168	307	208	208
Aug	42	77B	38A	82	55	....	....	165	....	256	178	114	114
Sep	80	80	45A	59	54	....	....	54	....	76	125	113	115
Oct	80	81	45	62	64	....	....	11	....	21	115	104	105
Nov	57	63B	38	....	48	....	....	4	....	7	109	....	....
Year	23	81	16	....	45	....	....	165	....	852	307	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

DECEMBER 1986 9450 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	19	.34	16A	.31	.23	....	....	104	....	133	127	5	127
Jly	.35	.42	.19A	.29	.29	....	....	85	....	196	137	85	88
Aug	28	.55	22	.58	.36	....	....	12	....	81	106	86	86
Sep	44	.47	.25A	.38	.34	....	....	6	....	29	89	86	88
Oct	35	.59	.22A	.37	.40	....	....	19	....	38	88	88	88
Nov	22	.38B	.09	....	.24	....	....	8	....	12	90	....	....
Year	19	.59	.09	....	.31	....	....	104	....	489	137	....	....

DECEMBER 1986 9475 CALLS

Jne	22	22	21A	22	.19	....	....	1	....	1	1	1	1
Jly	24	28	12A	18	.19	....	....	14	....	43	38	1	38
Aug	17	36	10A	36	.21	....	....	158	....	491	370	38	338
Sep	25	29B	.13	.21	.18	....	....	195	....	744	500	289	500
Oct	24	36	08	.16	.20	....	..	981	....	3,660	1,053	580	1,039
Nov	16	17B	CAB	CAB	.06	....	....	152	....	449	1,054	....	....
Year	22	36	CAB	CAB	.17	....	....	981	....	5,388	1,054	....	....

DECEMBER 1986 9500 CALLS

Jne	14	14	.14	14	14	....	....	2	2	2	2	2	2
Jly	15	16	07A	08	.11	....	....	5	....	8	8	2	6
Aug	08	19B	07A	21	.11	....	....	43	....	185	119	7	102
Sep	20	22	05	09	08	....	..	71	....	398	306	105	296
Oct	11	20	02	04	08	....	....	90	....	403	309	202	251
Nov	01	01	CAB	CAB	.00	....	....	1	....	1	251	251	251
Year	14	22	CAB	CAB	08	....	....	90	....	987	309	2	251

DECEMBER 1986 9525 CALLS

Jne	08	08	08	10	08	....	....	5	....	5	5	5	5
Jly	10	10	03A	03	.07	....	....	300	....	303	305	5	305
Aug	04	06	03	10	05	....	....	18	....	50	324	301	322
Sep	09	09	03	03	03	....	....	10	....	31	326	318	318
Oct	04	06	CAB	CAB	02	....	....	60	....	196	408	319	406
Nov	CAB	CAB	CAB	CAB	00	....	....	....	....	....	406	406	406
Year	08	10	CAB	CAB	04	....	....	300	....	585	408	5	406

DECEMBER 1986 9550 CALLS

Sep	02	02	CAB	01	01	....	....	1	....	1	1	1	1
Oct	CAB	CAB	CAB	CAB	00	....	....	....	....	....	1	1	1
Nov	CAB	CAB	CAB	CAB	00	....	....	....	....	....	1	1	1
Year	02	02	CAB	CAB	00	....	....	1	....	1	1	1	1

MARCH 1987 9400 CALLS

Nov	94	94	86A	85	87	....	....	1	....	1	1	....	1
Dec	81	93B	78A	78	81	....	....	1	....	1	1	....	....
Year	94	94	78A	78	84	....	....	1	....	2	1	....	....

MARCH 1987 9450 CALLS

Nov	37	47B	36A	41	41	....	....	4	....	4	4	4	4
Dec	46	46	21	22	31	....	....	13	....	28	11	4	9
Year	37	47B	21	22	36	....	....	13	....	32	11	4	9

MARCH 1987 9475 CALLS

Nov	22	29B	22	23	24	....	....	53	....	121	88	6	49
Dec	25	26	08	09	15	....	....	1,041	....	1,267	1,128	49	1,083
Year	22	29B	08	09	19	....	....	1,041	....	1,388	1,128	6	1,083

MARCH 1987 9500 CALLS

Jly	18	20	18	19	17	....	....	23	....	72	72	2	72
Aug	31	31	25A	31	22	....	....	1	....	1	73	72	73
Sep	17	19B	16A	19	17	....	....	1	....	1	74	73	74
Oct	27	28	14	19	19	....	....	15	....	37	94	74	94
Nov	11	17	10A	11	13	....	....	38	....	127	140	94	140
Dec	07	10	04	02	06	....	....	200	....	385	372	140	372
Year	18	31	04	02	15	....	....	200	....	623	372	2	372

MARCH 1987 9525 CALLS

Oct	10	16	10	10	10	....	....	12	9	21	13	12	13
Nov	05	06	04A	04	06	....	....	50	....	96	55	13	55
Dec	04	04	CAB	CAB	01	....	....	25	....	53	38	30	33
Year	10	16	CAB	CAB	05	....	....	50	....	170	55	12	33

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

MARCH 1987 9550 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.....	.05	.06B	.04	.07	.04	....	....	23	....	66	68	2	68
Aug.....	....	....	10A	.12	.09	....	....	....	....	....	68	68	68
Sep.....	.05	.05	.04A	.05	.04	....	....	5	....	5	68	68	68
Oct.....	.08	.08	.04	.04	.05	....	....	20	....	22	68	67	67
Nov.....	.03	.03	.01	.01	.02	....	....	10	....	12	75	67	74
Dec.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	74	73	73
Year.....	.05	.08	CAB	CAB	.04	....	....	23	....	107	75	2	73

JUNE 1987 9450 CALLS

Dec.....	.41	.41	.41	.34	.39	....	....	3	....	3	3	3	3
Year.....	.41	.41	.41	.34	.39	....	....	3	....	3	3	3	3

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

90 DAY U.S. TREASURY BILL OPTION ON FUTURES -- PUTS

JUNE 1986 9375 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	....	.06	.04A	.03	.03	....	....	50	....	50	50	50	50
May	.01	.05	.01	....	.01	....	....	25	....	36	60	....	....
Year	.01	.06	.01	....	.02	....	....	50	....	86	60	....	....

JUNE 1986 9400 PUTS

Apr	.02	.15B	.01	.06	.04	....	....	158	....	224	200	2	200
May	.07	.27B	.03	....	.08	....	....	198	1	723	352	....	....
Year	.02	.27B	.01	....	.06	....	....	198	....	947	352	....	....

JUNE 1986 9425 PUTS

Apr	.06	.32B	.03	.21	.12	....	....	408	....	1,866	721	382	389
May	.22	.50B	.13	....	.26	....	....	20	....	44	386	....	....
Year	.06	.50B	.03	....	.19	....	....	408	....	1,910	721	....	....

JUNE 1986 9450 PUTS

Apr	.16	.52B	.08	.42	.25	....	....	504	....	1,739	633	50	379
May	.46	.77	.35	....	.49	....	....	55	....	178	359	....	....
Year	.16	.77	.08	....	.37	....	....	504	....	1,917	633	....	....

JUNE 1986 9475 PUTS

Apr	.24	.75B	.22A	.65	.51	....	....	1	....	2	1	....	....
Year	.24	.75B	.22A	.65	.51	....	....	1	....	2	1	....	....

SEPTEMBER 1986 9275 PUTS

May	.03	.03	.02	.04	.03	....	....	6	....	6	6	6	6
Jne	.07	.07	CAB	CAB	.01	....	....	6	....	6	6	3	3
Jly	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	3	3	3
Aug	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	3	3	3
Year	.03	.07	CAB	CAB	.01	....	....	6	....	12	6	3	3

SEPTEMBER 1986 9300 PUTS

Jne	.08	.10B	CAB	CAB	.03	....	....	160	....	300	200	100	100
Jly	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	100	100	100
Aug	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	100	100	100
Year	.08	.10B	CAB	CAB	.01	....	....	160	....	300	200	100	100

SEPTEMBER 1986 9325 PUTS

Jne	.06	.06	.06	.01	.02	....	....	200	....	200	200	200	200
Jly	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	200	200	200
Aug	CAB	....	CAB	CAB	.00	....	....	....	....	....	200	....	....
Year	.06	.06	CAB	CAB	.00	....	....	200	....	200	200	....	....

SEPTEMBER 1986 9350 PUTS

May	.13	.18	.10A	.17	.14	....	....	200	....	206	202	200	202
Jne	.20	.27B	.03A	.02	.10	....	....	190	....	352	207	168	193
Jly	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	193	193	193
Aug	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	193	193	193
Year	.13	.27B	CAB	CAB	.06	....	....	200	....	558	207	168	193

SEPTEMBER 1986 9375 PUTS

Apr	.18	.19B	.14A	.14	.16	....	....	25	....	25	25	25	25
May	.10	.30	.07	.26	.17	....	....	80	....	405	233	25	223
Jne	.30	.42	.06A	.04	.16	....	....	55	....	234	240	212	212
Jly	.02	.02	CAB	CAB	.01	....	....	1	....	1	212	212	212
Aug	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	212	212	212
Year	.18	.42	CAB	CAB	.10	....	....	80	....	665	240	25	212

SEPTEMBER 1986 9400 PUTS

Apr	....	.26	.21A	.20	.24	....	....	1	....	1	1	1	1
May	.23	.46	.15A	.39	.29	....	....	277	....	1,306	433	1	248
Jne	.48	.60	.08A	.07	.26	....	....	132	....	306	259	234	238
Jly	.07	.07	.02A	.01	.03	....	....	1	....	3	239	238	239
Aug	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	239	239	239
Year	.23	.60	CAB	CAB	.15	....	....	277	....	1,616	433	1	239

SEPTEMBER 1986 9425 PUTS

Apr	.11	.39	.10	.30	.24	....	....	165	....	443	210	30	190
May	.32	.54B	.24A	.58	.39	....	....	10	....	24	194	192	193
Jne	.74	.79B	.15A	.13	.39	....	....	14	....	22	194	192	192
Jly	.14	.16	.03	.04	.08	....	....	50	....	86	242	192	242
Aug	.01	.01	CAB	CAB	.01	....	....	7	....	14	242	238	238
Year	.11	.79B	CAB	CAB	.22	....	....	165	....	589	242	30	238

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9450 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.22	.54	.17	.43	.34	....	....	85	....	386	248	50	204
May.	.42	.80B	.36A	.78	.56	....	....	12	....	49	218	197	198
Jne.	.94	1.01B	.25	.24	.56	....	....	17	....	25	213	198	213
Jly.	.20	.29B	.10A	.13	.19	....	....	75	....	105	213	200	213
Aug.	.11	.11	.01A	....	.07	....	....	109	....	165	344	213	344
Year.	.22	1.01B	.01A	....	.34	....	....	109	....	730	344	50	344

SEPTEMBER 1986 9475 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.36	.77	.29A	.60	.49	....	....	97	....	184	173	6	173
May.	.69	1.02B	.52A	1.00	.75	....	....	86	....	117	187	164	164
Jne.	1.20	1.23B	.43A	.40	.76	....	....	3	....	5	168	164	168
Jly.	.36	.51	.25A	.31	.37	....	....	62	....	103	230	187	228
Aug.	.35	.35	.04	....	.22	....	....	153	....	255	264	....	....
Year.	.36	1.23B	.04	....	.51	....	....	153	....	664	264	....	....

SEPTEMBER 1986 9500 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.55	.86	.43A	.78	.65	....	....	2	....	8	8	2	8
May.	1.07	1.22B	.71A	1.23	.96	....	....	6	....	8	11	6	11
Jne.	....	1.48B	.64A	.61	.99	....	....	....	....	....	11	11	11
Jly.	....	.72B	.44A	.54	.58	....	....	....	....	....	11	11	11
Aug.	....	.56B	.27A	....	.44	....	....	....	....	....	11	....	....
Year.	.55	1.48B	.27A	....	.72	....	....	6	....	16	11	....	....

DECEMBER 1986 9300 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	.18	.18	.06A	.04	.07	....	....	1	....	1	1	1	1
Jly.	....	....	....	.01	.02	....	....	....	....	....	1	1	1
Aug.	CAB	.01	CAB	CAB	.00	....	....	1	....	1	1	1	1
Sep.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1	1	1
Oct.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1	1	1
Nov.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1	1	1
Year.	.18	.18	CAB	CAB	.01	....	....	1	....	2	1	1	1

DECEMBER 1986 9325 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	.23	.23	.07A	.06	.10	....	....	1	....	1	1	1	1
Jly.	....	....	.04A	.02	.04	....	....	....	....	....	1	1	1
Aug.	CAB	.01	CAB	CAB	.00	....	....	1	....	1	1	1	1
Sep.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1	1	1
Oct.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1	1	1
Nov.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1	1	1
Year.	.23	.23	CAB	CAB	.02	....	....	1	....	2	1	1	1

DECEMBER 1986 9350 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May.	.31	.32	.31	.31	.31	....	....	7	7	7	7	7	7
Jne.	.30	.35B	.11A	.08	.22	....	....	5	....	6	13	12	13
Jly.	....	.06B	.04A	.04	.06	....	....	....	....	....	13	13	13
Aug.	.01	.01	CAB	CAB	.01	....	....	5	....	5	13	13	13
Sep.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	13	13	13
Oct.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	13	13	13
Nov.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	13	13	13
Year.	.31	.35B	CAB	CAB	.08	....	....	7	....	18	13	7	13

DECEMBER 1986 9400 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	.09	.09	.09	.10	.10	....	....	34	34	34	34	34	34
Aug.	.13	.13	.04	....	.04	....	....	5	....	11	38	34	38
Sep.	CAB	.02	CAB	.01	.01	....	....	1	....	1	38	37	38
Oct.	.01	.01	CAB	CAB	.00	....	....	34	....	34	38	38	38
Nov.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	38	38	38
Year.	.09	.13	CAB	CAB	.03	....	....	34	....	80	38	34	38

DECEMBER 1986 9425 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	.27	.29B	.16A	.16	.23	....	....	50	....	50	50	....	50
Aug.	.15	.16B	.02A	.01	.08	....	....	100	....	150	200	40	40
Sep.	.06	.07	.05A	.02	.03	....	....	1	....	2	41	40	41
Oct.	.03	.05	CAB	CAB	.00	....	....	11	....	15	53	41	53
Nov.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	53	53	53
Year.	.27	.29B	CAB	CAB	.06	....	....	100	....	217	200	....	53

DECEMBER 1986 9450 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	.40	.40	40	.38	.38	....	....	1	1	1	1	1	1
Jly.	.28	43	26A	.25	.32	....	....	1	....	3	4	1	4
Aug.	.27	.27	03	.03	.14	....	....	161	....	330	216	4	216
Sep.	.06	.13	.04	05	.08	....	....	26	....	68	225	216	225
Oct.	.04	.05	CAB	CAB	01	....	....	92	....	146	275	135	153
Nov.	CAB	.02	CAB	CAB	.00	....	....	93	....	100	203	153	203
Year.	.40	.43	CAB	CAB	.15	....	....	161	....	648	275	1	203

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

DECEMBER 1986 9475 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	.45	.57B	.34A	.38	.43	....	....	1	....	1	1	....	1
Aug	.29	.41B	.10	.07	.24	....	....	44	....	206	136	1	136
Sep	.13	.25	.12	.13	.17	....	....	30	....	99	172	134	135
Oct	.11	.14	.02A	.04	.06	....	....	149	....	595	430	135	428
Nov	.05	.12	.03A	....	.07	....	....	89	....	280	457	....	....
Year	.45	.57B	.02A	....	.19	....	....	149	....	1,181	457	....	....

DECEMBER 1986 9500 PUTS

Aug	.43	.43B	.18	.16	.28	....	....	14	....	45	42	1	42
Sep	.25	.40B	.24	.26	.32	....	....	13	....	30	50	42	49
Oct	.18	.27	.09	.17	.19	....	....	29	....	100	99	49	56
Nov	.26	.37	.15A	....	.26	....	....	30	....	49	56	....	....
Year	.43	.43B	.09	....	.26	....	....	30	....	224	99	....	....

MARCH 1987 9400 PUTS

Oct	.05	.06	.05	.03	.04	....	....	500	....	507	505	500	505
Nov	.04	.04	.01A	.01	.02	....	....	194	....	209	706	505	706
Year	.05	.06	.01A	.01	.03	....	....	500	....	716	706	500	706

MARCH 1987 9425 PUTS

Sep	.17	.22	.16A	.12	.15	....	....	5	....	7	7	5	7
Oct	.07	.07	.07	.06	.07	....	....	3	....	3	10	7	10
Nov	.04	.04	.03	.03	.05	....	....	30	....	55	65	10	65
Dec	.03	.03	.03	.03	.02	....	....	100	....	200	153	15	153
Year	.17	.22	.03	.03	.07	....	....	100	....	265	153	5	153

MARCH 1987 9450 PUTS

Sep	.28	.30	.24A	.19	.23	....	....	12	....	16	16	4	16
Oct	.13	.20	.10	.11	.13	....	....	5	....	8	24	16	24
Nov	.16	.21	.05	.07	.10	....	....	38	....	135	120	23	120
Dec	.08	.10	.07	.09	.07	....	....	24	....	54	120	110	113
Year	.28	.30	.05	.09	.13	....	....	38	....	214	120	4	113

MARCH 1987 9475 PUTS

Sep	.37	.40B	.34A	.29	.34	....	....	2	....	3	3	1	3
Oct	.20	.30	.13	.19	.21	....	....	4	....	8	10	3	9
Nov	.22	.29	.12	.14	.19	....	....	57	....	141	122	9	120
Dec	.18	.20	13	.21	.16	....	....	67	....	105	182	121	173
Year	.37	.40B	.12	.21	.22	....	....	67	....	257	182	1	173

MARCH 1987 9500 PUTS

Sep	.37	.55B	.37	.42	.48	....	....	3	....	3	3	3	3
Oct	.27	.43B	.27	.30	.33	....	....	4	....	6	9	3	9
Nov	.34	.44B	.23	.27	.32	....	....	3	....	8	13	9	13
Dec	.28	.40	.22A	.39	.32	....	....	2	....	3	14	13	13
Year	.37	.55B	.22A	.39	.36	....	....	4	....	20	14	3	13

MARCH 1987 9525 PUTS

Oct	.52	.60B	.41A	.46	.53	....	....	1	....	1	1	....	1
Nov	....	.63B	.40A	.45	.49	....	....	....	....	....	1	1	1
Dec	....	.58B	.37A	.62	.53	....	....	....	....	....	1	1	1
Year	.52	.63B	.37A	.62	.51	....	....	1	....	1	1	....	1

JUNE 1987 9450 PUTS

Dec	13	16B	13	18	15	....	....	50	....	50	50	50	50
Year	13	16B	13	18	15	....	....	50	....	50	50	50	50

JUNE 1987 9475 PUTS

Dec	26	27B	23A	30	25	....	....	1	....	1	1	....	1
Year	26	27B	23A	30	25	....	....	1	....	1	1	....	1

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES

MARCH 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.....	92.25	92.30	91.74	92.12	92.01	....	....	67,799	7,140	681,278	72,452	65,513	69,440
Feb.....	92.12	92.34	91.81	92.24	92.06	....	....	40,875	5,967	327,054	67,971	43,786	43,786
Mar.....	92.25	92.62	92.24	....	92.49	....	....	8,410	2,330	50,873	42,130	....	....
Year....	92.25	92.62	91.74	....	92.18	....	....	67,799	2,330	1059,205	72,452	....	....

JUNE 1986 FUTURES CONTRACT

Jan.....	92.15	92.19	91.53	92.02	91.86	....	....	11,760	1,348	141,118	38,200	25,666	38,200
Feb.....	92.03	92.55	91.76	92.39	92.09	....	....	55,392	4,636	423,621	63,207	38,337	63,207
Mar.....	92.42	93.04	92.39	93.03	92.74	....	....	41,360	10,155	426,300	75,248	63,313	75,248
Apr.....	93.09	93.69	92.95	93.25	93.29	....	....	42,445	13,350	594,845	79,479	71,719	72,262
May.....	93.26	93.42	92.91	92.93	93.08	....	....	29,488	3,082	325,949	72,034	47,298	47,298
Jne.....	92.96	93.02	92.82	....	92.93	....	....	9,572	2,738	63,428	44,876	....	....
Year....	92.15	93.69	91.53	....	92.66	....	....	55,392	1,348	1975,261	79,479	....	....

SEPTEMBER 1986 FUTURES CONTRACT

Jan.....	91.91	92.00	91.30	91.94	91.64	....	....	3,361	370	34,122	16,201	11,258	16,201
Feb.....	91.85	92.51	91.60	92.36	91.97	....	....	4,506	833	39,702	20,799	16,005	20,799
Mar.....	92.39	93.06	92.37	93.06	92.70	....	....	6,764	3,098	87,636	31,346	21,382	31,346
Apr.....	93.12	93.75	92.94	93.26	93.32	....	....	20,047	5,406	223,491	39,642	33,835	39,278
May.....	93.25	93.47	92.71	92.84	93.07	....	....	47,573	9,826	550,978	63,812	39,276	63,812
Jne.....	92.85	93.47	92.57	93.45	93.06	....	....	66,158	16,068	777,780	80,103	64,414	74,897
Jly.....	93.49	93.67	93.32	93.57	93.51	....	....	37,194	7,435	468,153	77,432	67,256	67,256
Aug.....	93.62	94.30	93.49	94.29	93.84	....	....	18,607	5,051	218,606	68,160	50,500	50,500
Sep.....	94.30	94.36	93.92	....	94.06	....	....	14,116	4,772	82,028	50,014	....	16
Year....	91.91	94.36	91.30	....	93.01	....	....	66,158	370	2482,496	80,103	....	16

DECEMBER 1986 FUTURES CONTRACT

Jan.....	91.84	91.75	91.06	91.61	91.40	....	....	1,430	129	14,773	8,425	7,811	8,022
Feb.....	91.61	92.39	91.40	92.19	91.76	....	....	2,389	381	16,556	10,467	7,819	10,467
Mar.....	92.23	92.97	92.22A	92.96	92.56	....	....	2,958	981	31,250	14,244	10,256	14,244
Apr.....	93.04	93.62	92.87	93.13	93.21	....	....	4,040	1,761	59,137	19,219	14,856	19,219
May.....	93.12	93.31	92.56	92.67	92.93	....	....	4,539	1,125	54,121	24,463	19,609	24,463
Jne.....	92.69	93.40	92.39	93.35	92.91	....	....	7,398	3,014	105,318	34,130	25,760	34,130
Jly.....	93.41	93.67	93.28	93.58	93.46	....	....	19,687	3,781	207,561	49,482	34,509	49,482
Aug.....	93.62	94.39	93.45	94.36	93.85	....	....	39,385	12,529	512,213	82,672	51,408	82,672
Sep.....	94.37	94.41	93.71	94.01	93.98	....	....	77,790	24,421	995,319	116,508	86,053	115,954
Oct.....	94.06	94.32	93.86	94.11	94.08	....	....	60,185	6,490	816,421	118,371	98,225	100,286
Nov.....	94.12	94.17	93.82	93.97	93.99	....	....	44,520	6,007	386,292	97,322	58,889	58,889
Dec.....	93.93	94.00	93.75	93.74	93.87	....	....	10,923	....	84,380	55,665	....	....
Year....	91.84	94.41	91.06	93.74	93.16	....	....	77,790	....	3283,361	118,371	....	....

MARCH 1987 FUTURES CONTRACT

Jan.....	91.37	91.48B	90.83A	91.36	91.15	....	....	649	89	6,632	4,740	3,784	4,740
Feb.....	91.37	92.15	91.17	91.97	91.53	....	....	1,211	51	6,357	5,720	4,721	5,711
Mar.....	92.04	92.81	92.00A	92.80	92.37	....	....	1,578	325	13,859	7,799	5,832	7,799
Apr.....	92.88	93.42	92.67	92.90	93.01	....	....	1,920	407	22,959	11,445	8,215	11,445
May.....	92.88	93.06	92.32	92.41	92.70	....	....	2,247	382	23,619	14,312	11,929	14,183
Jne.....	92.45	93.20	92.15	93.14	92.67	....	....	2,619	554	34,121	19,117	15,029	19,114
Jly.....	93.20	93.50	93.08	93.48	93.29	....	....	4,352	804	40,321	21,254	18,576	21,236
Aug.....	93.51	94.29	93.33	94.27	93.76	....	....	4,858	1,114	56,253	27,393	21,140	27,393
Sep.....	94.29	94.32	93.56	93.89	93.84	....	....	8,763	2,925	107,494	38,258	27,922	37,324
Oct.....	93.95	94.22	93.76	94.10	94.00	....	....	20,974	652	147,903	52,790	38,535	52,790
Nov.....	94.09	94.18	93.83	94.07	94.02	....	....	38,661	3,523	343,093	86,302	53,231	86,053
Dec.....	94.04	94.20	93.85	93.89	93.97	....	....	63,087	1,692	512,389	109,365	86,411	109,365
Year....	91.37	94.32	90.83A	93.89	93.02	....	....	63,087	51	1315,000	109,365	3,784	109,365

JUNE 1987 FUTURES CONTRACT

Jan.....	91.10	91.24B	90.59	91.12	90.90	....	....	401	29	4,048	3,829	2,835	3,829
Feb.....	91.12	91.94B	90.94A	91.75	91.31	....	....	484	52	4,320	4,865	3,890	4,865
Mar.....	91.80	92.66	91.80	92.65	92.19	....	....	663	64	7,131	5,504	4,861	5,363
Apr.....	92.75	93.20	92.44	92.65	92.80	....	....	911	213	10,365	7,849	5,589	7,842
May.....	92.63	92.81B	92.00	92.10	92.42	....	....	969	129	9,697	8,999	8,014	8,953
Jne.....	92.13	92.90	91.82	92.84	92.36	....	....	1,690	254	14,869	10,436	9,115	10,436
Jly.....	92.90	93.28	92.80	93.28	93.05	....	....	1,265	352	16,278	12,407	10,178	12,264
Aug.....	93.33	94.10	93.13	94.08	93.57	....	....	2,304	421	25,046	15,651	12,241	15,651
Sep.....	94.07	94.13	93.35	93.66	93.61	....	....	3,522	901	38,482	24,110	15,757	24,110
Oct.....	93.74	94.02	93.56	93.91	93.79	....	....	3,368	126	34,647	28,654	23,890	28,654
Nov.....	93.92	94.08	93.71	94.01	93.91	....	....	3,912	563	44,131	34,965	28,720	34,965
Dec.....	93.98	94.15	93.84	93.86	93.96	....	....	8,206	187	84,499	41,408	34,949	41,408
Year....	91.10	94.15	90.59	93.86	92.82	....	....	8,206	29	293,513	41,408	2,835	41,408

SEPTEMBER 1987 FUTURES CONTRACT

Jan.....	90.86	91.03B	90.36	90.90	90.67	....	....	736	17	5,054	4,102	3,196	4,060
Feb.....	90.92	91.73B	90.73A	91.55	91.10	....	....	928	26	5,182	5,191	4,094	5,191
Mar.....	91.60	92.50B	91.59A	92.50	92.03	....	....	728	67	5,977	6,586	5,410	6,586
Apr.....	92.61	92.99	92.19A	92.42	92.60	....	....	804	49	9,405	7,799	6,785	7,799
May.....	92.40	92.53	91.71	91.81	92.16	....	....	863	63	6,440	7,842	6,428	6,443
Jne.....	91.82	92.59	91.51	92.52	92.05	....	....	749	146	8,538	6,353	5,910	6,353

(Continued on Next Page)

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES

SEPTEMBER 1987 FUTURES CONTRACT (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.....	92.58	93.02	92.51	93.02	92.77	....	....	754	57	8,838	7,852	6,509	7,703
Aug.....	93.05	93.81	92.86	93.79	93.30	....	....	1,360	57	11,517	9,572	7,824	9,572
Sep.....	93.80	93.82	93.02A	93.31	93.26	....	....	3,420	373	25,327	17,088	10,166	17,082
Oct.....	93.40	93.72	93.26	93.61	93.47	....	....	1,811	38	16,997	19,092	16,854	18,905
Nov.....	93.63	93.84	93.46	93.82	93.67	....	....	2,186	327	23,643	22,030	18,909	22,003
Dec.....	93.78	93.98	93.76	93.76	93.85	....	....	3,469	68	35,898	25,888	21,892	25,888
Year....	90.86	93.98	90.36	93.76	92.57	....	....	3,469	17	162,816	25,888	3,196	25,888
DECEMBER 1987 FUTURES CONTRACT													
Jan.....	90.56	90.84B	90.18A	90.70	90.46	....	....	224	....	1,464	786	329	786
Feb.....	90.90	91.56	90.53A	91.37	90.91	....	....	471	....	2,295	1,258	785	1,258
Mar.....	91.45	92.37B	91.42A	92.37	91.88	....	....	807	19	4,426	1,881	1,477	1,842
Apr.....	92.46	92.80	91.97	92.21	92.42	....	....	836	69	8,970	4,335	2,229	3,921
May.....	92.16	92.30	91.44	91.54	91.92	....	....	543	56	4,602	4,502	3,888	4,259
Jne.....	91.54	92.28	91.23A	92.22	91.75	....	....	620	27	5,348	4,835	4,233	4,835
Jly.....	92.30	92.75B	92.22	92.76	92.50	....	....	437	54	5,757	5,554	4,317	5,493
Aug.....	92.79	93.47B	92.59	93.43	93.01	....	....	1,162	45	9,592	7,429	5,510	7,429
Sep.....	93.43	93.44	92.67	92.91	92.90	....	....	1,764	213	17,866	9,170	8,046	8,839
Oct.....	92.99	93.33	92.87	93.23	93.08	....	....	1,123	27	11,152	10,056	8,502	10,027
Nov.....	93.28	93.52	93.14A	93.52	93.32	....	....	1,709	221	15,738	12,155	10,088	12,067
Dec.....	93.49	93.75	93.48	93.57	93.63	....	....	1,365	45	17,395	14,697	12,069	14,459
Year....	90.56	93.75	90.18A	93.57	92.31	....	....	1,764	....	104,603	14,697	329	14,459
MARCH 1988 FUTURES CONTRACT													
Mar.....	91.82	92.25B	91.82	92.25	91.96	....	....	123	5	443	279	10	279
Apr.....	92.40	92.62	91.77A	92.01	92.25	....	....	651	25	4,567	2,444	293	2,276
May.....	91.94	92.12B	91.20A	91.29	91.69	....	....	1,063	59	7,206	4,608	2,314	4,477
Jne.....	91.31	92.00	90.94	91.94	91.48	....	....	1,173	13	6,277	4,804	3,923	4,684
Jly.....	92.00	92.50B	91.95	92.51	92.23	....	....	471	23	5,269	5,577	4,731	5,577
Aug.....	92.52	93.14B	92.33	93.06	92.72	....	....	791	103	8,895	6,688	5,608	6,658
Sep.....	93.08	93.08	92.32	92.51	92.52	....	....	1,656	202	10,888	8,132	6,690	7,265
Oct.....	92.59	92.93	92.47	92.82	92.68	....	....	664	....	8,275	7,777	6,995	7,715
Nov.....	92.87	93.17	92.75	93.16	92.94	....	....	956	139	10,396	9,377	7,708	9,377
Dec.....	93.14	93.50	93.12	93.31	93.34	....	....	1,325	60	15,197	10,390	9,406	10,259
Year....	91.82	93.50	90.94	93.31	92.38	....	....	1,656	....	77,413	10,390	10	10,259
JUNE 1988 FUTURES CONTRACT													
Jne.....	91.30	91.72	91.30	91.68	91.51	....	....	803	10	2,397	1,467	663	1,467
Jly.....	91.75	92.24	91.69	92.26	91.98	....	....	409	5	3,094	2,465	1,458	2,465
Aug.....	92.26	92.79B	92.08	92.70	92.44	....	....	422	50	5,102	3,628	2,472	3,628
Sep.....	92.68	92.69	91.96A	92.12	92.14	....	....	1,306	81	9,152	5,319	3,775	4,691
Oct.....	92.18	92.52	92.08	92.42	92.29	....	....	692	1	6,549	5,411	4,671	5,411
Nov.....	92.47	92.78	92.37	92.78	92.55	....	....	708	36	6,329	6,116	5,417	6,105
Dec.....	92.75	93.17	92.74	92.99	93.01	....	....	1,154	19	10,510	6,833	5,960	6,833
Year....	91.30	93.17	91.30	92.99	92.27	....	....	1,306	1	43,133	6,833	663	6,833
SEPTEMBER 1988 FUTURES CONTRACT													
Sep.....	91.70	91.87	91.61A	91.75	91.69	....	....	698	6	2,173	1,368	6	1,368
Oct.....	91.81	92.17	91.70A	92.04	91.92	....	....	439	35	4,750	3,576	1,559	3,576
Nov.....	92.09	92.42B	91.99	92.40	92.17	....	....	991	28	6,658	4,840	3,575	4,840
Dec.....	92.36	92.86	92.36	92.66	92.68	....	....	958	38	11,363	5,218	4,419	4,487
Year....	91.70	92.86	91.61A	92.66	92.11	....	....	991	6	24,944	5,218	6	4,487
DECEMBER 1988 FUTURES CONTRACT													
Dec.....	92.37	92.54	92.25	92.33	92.39	....	....	1,030	21	3,169	1,702	207	1,702
Year....	92.37	92.54	92.25	92.33	92.39	....	....	1,030	21	3,169	1,702	207	1,702

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1986 9100 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.....	.90	1.28B	.80	1.12	1.01	....	....	101	....	181	1,015	953	1,003
Feb.....	1.19	1.19	.88A	1.24	1.06	....	....	110	....	150	1,017	882	882
Mar.....	1.31	1.59B	1.31	....	1.49	....	....	456	....	906	882	....	....
Year....	.90	1.59B	.80	....	1.18	....	....	456	....	1,237	1,017	....	....

MARCH 1986 9150 CALLS

Jan.....	.70	.79B	.40A	.64	.56	....	....	161	....	982	931	576	931
Feb.....	.46	.80	.40A	.75	.58	....	....	82	....	356	953	871	871
Mar.....	.76	1.09B	.76	....	.99	....	....	54	....	108	885	....	....
Year....	.70	1.09B	.40A	....	.71	....	....	161	....	1,446	953	....	....

MARCH 1986 9200 CALLS

Jan.....	.37	.39	.12	.21	.21	....	....	3,714	142	31,384	8,761	3,813	6,048
Feb.....	.23	.38	.07	.27	.15	....	....	4,164	354	29,264	10,403	6,420	7,087
Mar.....	.27	.61B	.26	....	.50	....	....	523	32	2,529	6,889	....	....
Year....	.37	.61B	.07	....	.28	....	....	4,164	32	63,197	10,403	....	....

MARCH 1986 9250 CALLS

Jan.....	.12	.13	.03	.04	.05	....	....	4,345	91	20,994	6,220	4,794	5,572
Feb.....	.04	.07	.01	.04	.02	....	....	1,908	....	7,550	7,291	5,646	7,291
Mar.....	.04	.12	.02	....	.07	....	....	2,961	252	11,575	7,317	....	....
Year....	.12	.13	.01	....	.04	....	....	4,345	....	40,119	7,317	....	....

MARCH 1986 9300 CALLS

Jan.....	.03	.04	CAB	.01	.01	....	....	389	....	1,382	3,034	2,438	2,438
Feb.....	.01	.01	CAB	.01	.00	....	....	115	....	249	2,506	2,371	2,436
Mar.....	.01	.01	CAB	CAB	.00	....	....	101	....	245	2,568	....	....
Year....	.03	.04	CAB	CAB	.00	....	....	389	....	1,876	3,034	....	....

MARCH 1986 9350 CALLS

Jan.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	25	25	25
Feb.....	CAB	.01	CAB	CAB	.00	....	....	2	....	3	28	25	28
Mar.....	CAB	CAB	CAB	CAB	.00	....	....	2	....	2	28	26	26
Year....	....	.01	CAB	CAB	.00	....	....	2	....	5	28	25	26

JUNE 1986 9000 CALLS

Jan.....	....	2.10B	1.69A	1.92	1.85	....	....	....	....	....	5	5	5
Feb.....	....	2.30B	1.84A	2.39	2.09	....	....	....	....	....	5	5	5
Mar.....	....	2.90B	2.40A	3.03	2.74	....	....	....	....	....	5	5	5
Apr.....	....	3.70B	2.98A	3.25	3.29	....	....	....	....	....	5	5	5
May.....	....	3.24B	2.88A	2.93	3.08	....	....	....	....	....	5	5	5
Jne.....	....	2.94B	....	....	2.93	....	....	....	....	....	5	....	....
Year....	....	3.70B	1.69A	....	2.66	....	....	....	....	....	5	....	....

JUNE 1986 9050 CALLS

Jan.....	1.59	1.61B	1.21A	1.52	1.36	....	....	2	....	2	85	85	85
Feb.....	....	1.80B	1.35A	1.89	1.59	....	....	....	....	....	85	69	69
Mar.....	....	2.40B	1.90A	2.53	2.24	....	....	....	....	....	69	69	69
Apr.....	2.88	3.20B	2.48A	2.75	2.79	....	....	60	....	105	127	67	67
May.....	....	2.90B	2.38A	2.43	2.59	....	....	....	....	....	67	15	15
Jne.....	....	2.44B	....	....	2.43	....	....	....	....	....	15	....	....
Year....	1.59	3.20B	1.21A	....	2.16	....	....	60	....	107	127	....	....

JUNE 1986 9100 CALLS

Jan.....	1.12	1.12	.75A	1.05	.92	....	....	66	....	158	115	63	115
Feb.....	.93	1.30B	.86A	1.39	1.10	....	....	10	....	10	125	115	125
Mar.....	....	1.90B	1.40A	2.03	1.74	....	....	....	....	....	113	66	66
Apr.....	2.38	2.70B	1.98A	2.25	2.29	....	....	65	....	105	130	64	64
May.....	2.26	2.40B	1.88A	1.93	2.08	....	....	3	....	3	64	18	18
Jne.....	....	1.94B	....	....	1.93	....	....	....	....	....	18	....	....
Year....	1.12	2.70B	.75A	....	1.67	....	....	66	....	276	130	....	....

JUNE 1986 9150 CALLS

Jan.....	.74	.74	.43A	.63	.56	....	....	525	....	829	865	253	865
Feb.....	.72	.98	.47	.90	.66	....	....	86	....	464	971	842	955
Mar.....	.95	1.40B	.92	1.53	1.24	....	....	34	....	118	963	288	288
Apr.....	1.97	2.20B	1.48A	1.75	1.79	....	....	1	....	1	191	132	133
May.....	1.76	1.90B	1.37	1.43	1.58	....	....	22	....	25	134	130	130
Jne.....	....	1.44B	....	....	1.43	....	....	....	....	....	130	....	....
Year....	.74	2.20B	.43A	....	1.21	....	....	525	....	1,437	971	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1986 9200 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.42	.44B	.20	.32	.28	....	....	964	11	6,292	1,651	469	1,651
Feb.	.33	.64	.18	.50	.32	....	....	1,614	461	17,706	3,843	1,883	3,039
Mar.	.53	1.00	.50	1.03	.77	....	....	654	6	3,533	2,836	1,706	1,716
Apr.	1.13	1.70B	.97A	1.25	1.29	....	....	102	....	518	1,488	350	350
May	1.26	1.40B	.88A	.93	1.08	....	....	24	....	55	338	262	262
Jne.	1.00	1.00	.92A	....	.93	....	....	1	....	1	262	....	....
Year	.42	1.70B	.18	....	.77	....	....	1,614	....	28,105	3,843	....	....

JUNE 1986 9225 CALLS

Apr.	.98	1.40B	.98	1.00	1.11	....	....	10	....	10	8	1	1
May	....	1.15B	.63A	.66	.84	....	....	....	....	....	1	1	1
Jne.	....	.69B	.68A	.72	.67	....	....	....	....	....	1	....	....
Year	.98	1.40B	.63A	.72	.87	....	....	10	....	10	8	....	....

JUNE 1986 9250 CALLS

Jan.	.20	.21	.08	.12	.12	....	....	616	....	4,994	2,984	1,400	2,984
Feb.	.13	.31	.06	.21	.11	....	....	2,061	81	12,623	5,443	2,970	5,443
Mar.	.23	.55	.19	.55	.36	....	....	1,768	69	15,793	5,588	4,206	4,206
Apr.	.60	1.18	.48	.75	.80	....	....	482	....	3,189	4,155	2,001	2,001
May	.84	.89B	.36A	.43	.59	....	....	98	....	344	2,038	1,802	1,802
Jne.	.39	.48	.39	....	.43	....	....	213	....	215	1,802	....	....
Year	.20	1.18	.06	....	.40	....	....	2,061	....	37,158	5,588	....	....

JUNE 1986 9275 CALLS

Apr.	.37	.90B	.31	.54	.57	....	....	101	....	247	225	28	219
May	.49	.65B	.18	.22	.38	....	....	135	....	293	228	179	222
Jne.	.20	.22B	.14A	....	.20	....	....	51	....	91	281	....	....
Year	.37	.90B	.14A	....	.38	....	....	135	....	631	281	....	....

JUNE 1986 9300 CALLS

Jan.	.08	.08	.03A	.04	.04	....	....	147	....	654	866	634	857
Feb.	.04	.10	.02	.07	.03	....	....	2,637	1	5,555	4,025	852	4,025
Mar.	.08	.20	.07	.19	.13	....	....	3,419	539	31,004	14,528	4,611	14,528
Apr.	.22	.71	.15	.33	.37	....	....	2,911	176	24,927	13,526	6,642	6,642
May	.26	.43	.05	.06	.19	....	....	3,102	7	14,072	8,249	6,500	8,242
Jne.	.06	.08B	CAB	CAB	.03	....	....	1,055	264	5,724	9,289	....	....
Year	.08	.71	CAB	CAB	.13	....	....	3,419	....	81,936	14,528	....	....

JUNE 1986 9325 CALLS

Apr.	.11	.51	.07	.18	.22	....	....	1,288	12	12,802	2,952	682	2,952
May	.16	.24	.02	.02	.09	....	....	1,384	80	12,165	4,449	2,811	4,095
Jne.	.02	.02	CAB	CAB	.00	....	....	106	....	319	4,166	4,059	4,059
Year	.11	.51	CAB	CAB	.10	....	....	1,384	....	25,286	4,449	682	4,059

JUNE 1986 9350 CALLS

Jan.	.03	.03	.01	.01	.01	....	....	6	....	14	63	53	63
Feb.	.01	.06	.01	.02	.01	....	....	162	....	511	429	63	423
Mar.	.03	.08	.03	.05	.04	....	....	766	72	7,067	4,266	592	4,266
Apr.	.06	.33	.03	.09	.12	....	....	2,121	221	26,773	9,422	5,271	8,788
May	.09	.12	CAB	CAB	.04	....	....	2,420	....	10,293	9,766	8,793	9,545
Jne.	CAB	.01	CAB	CAB	.00	....	....	95	....	217	9,569	....	....
Year	.03	.33	CAB	CAB	.03	....	....	2,420	....	44,895	9,766	....	....

JUNE 1986 9375 CALLS

Apr.	.04	.19	.02	.05	.06	....	....	2,929	20	17,538	7,454	20	7,454
May	.04	.06	CAB	CAB	.01	....	....	718	3	3,281	7,794	7,434	7,635
Jne.	.01	.01	CAB	CAB	.00	....	....	103	1	119	7,636	7,520	7,520
Year	.04	.19	CAB	CAB	.02	....	....	2,929	1	20,938	7,794	20	7,520

JUNE 1986 9400 CALLS

Mar.	.02	.03	.01	.02	.01	....	....	286	....	1,060	985	....	985
Apr.	.02	.12	.01	.03	.03	....	....	2,823	22	18,221	11,927	1,208	11,885
May	.02	.03	CAB	CAB	.00	....	....	2,254	2	3,553	12,052	11,885	11,914
Jne.	CAB	CAB	CAB	CAB	.00	....	....	24	....	55	11,914	11,852	11,852
Year	.02	.12	CAB	CAB	.01	....	....	2,823	....	22,889	12,052	....	11,852

JUNE 1986 9425 CALLS

Apr.	.04	.08	.01	.01	.02	....	....	592	....	2,123	1,400	111	1,341
May	.01	.02	CAB	CAB	.00	....	....	172	....	284	1,301	1,289	1,289
Jne.	CAB	CAB	CAB	CAB	.00	....	....	13	13	18	1,289	1,271	1,271
Year	.04	.08	CAB	CAB	.00	....	....	592	....	2,425	1,400	111	1,271

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1986 9450 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.03	.04	.01	....	.01	....	....	374	....	925	558	4	525
May.	CAB	.01	CAB	CAB	.00	....	....	12	....	16	525	495	495
Jne.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	495	495	495
Year.	.03	.04	CAB	CAB	.00	....	....	374	....	941	558	4	495

SEPTEMBER 1986 8950 CALLS

Jan.	....	2.28B	1.93A	2.34	2.14	....	....	....	....	....	10	10	10
Feb.	2.63	2.68B	2.19A	2.86	2.47	....	....	1	....	1	10	10	10
Mar.	....	3.46B	....	3.56	3.20	....	....	....	....	....	10	10	10
Apr.	....	4.13B	3.80A	3.76	3.82	....	....	....	....	....	10	10	10
May.	....	3.92B	3.29A	3.34	3.57	....	....	....	....	....	10	5	5
Jne.	....	3.93B	3.17A	3.95	3.56	....	....	....	....	....	5	5	5
Jly.	....	4.15B	4.01A	4.07	4.01	....	....	....	....	....	5	5	5
Aug.	....	4.75B	4.02A	4.79	4.34	....	....	....	....	....	5	5	5
Year.	2.63	4.75B	1.93A	4.79	3.38	....	....	1	....	1	10	5	5

SEPTEMBER 1986 9000 CALLS

Jan.	....	1.78B	1.47A	1.84	1.66	....	....	....	....	....	6	6	6
Feb.	2.12	2.18B	1.71A	2.36	1.97	....	....	1	....	1	6	6	6
Mar.	....	2.96B	....	3.06	2.70	....	....	....	....	....	6	6	6
Apr.	....	3.63B	3.30A	3.26	3.32	....	....	....	....	....	6	6	6
May.	....	3.42B	2.82A	2.84	3.07	....	....	....	....	....	6	1	1
Jne.	....	3.43B	2.67A	3.45	3.06	....	....	....	....	....	1	1	1
Jly.	....	3.65B	3.51A	3.57	3.51	....	....	....	....	....	1	1	1
Aug.	....	4.25B	3.52A	4.29	3.84	....	....	....	....	....	1	1	1
Sep.	....	4.23B	4.21A	....	4.06	....	....	....	....	....	1	....	....
Year.	2.12	4.25B	1.47A	....	3.02	....	....	1	....	1	6	....	....

SEPTEMBER 1986 9050 CALLS

Jan.	1.40	1.40	1.07A	1.35	1.23	....	....	10	....	10	20	20	20
Feb.	1.53	1.68B	1.27A	1.86	1.47	....	....	6	....	11	20	10	10
Mar.	....	2.46B	....	2.56	2.20	....	....	....	....	....	10	10	10
Apr.	....	3.13B	2.80A	2.76	2.82	....	....	....	....	....	10	10	10
May.	....	2.92B	2.41A	2.31	2.66	....	....	....	....	....	10	....	....
Year.	1.40	3.13B	1.07A	2.31	2.07	....	....	10	....	21	20	....	....

SEPTEMBER 1986 9100 CALLS

Jan.	1.07	1.07	.75A	.96	.87	....	....	10	....	13	109	109	109
Feb.	.88	1.18B	.87A	1.36	1.03	....	....	10	....	22	121	109	114
Mar.	....	1.96B	....	2.06	1.70	....	....	....	....	....	114	109	109
Apr.	1.94	2.63B	1.94	2.26	2.32	....	....	-2	....	2	111	108	108
May.	....	2.42B	1.82A	1.84	2.07	....	....	....	....	....	108	101	101
Jne.	....	2.43B	1.67A	2.45	2.06	....	....	....	....	....	101	101	101
Jly.	2.58	2.65B	2.51A	2.57	2.51	....	....	5	....	5	101	44	44
Aug.	....	3.25B	2.52A	3.29	2.84	....	....	....	....	....	44	44	44
Sep.	....	3.23B	3.21A	....	3.06	....	....	....	....	....	44	....	....
Year.	1.07	3.25B	.75A	....	2.05	....	....	10	....	42	121	....	....

SEPTEMBER 1986 9150 CALLS

Jan.	.73	.74	.48A	.63	.57	....	....	40	....	124	174	94	135
Feb.	.63	.95	.53A	.93	.66	....	....	130	....	396	396	137	351
Mar.	1.01	1.46B	1.01	1.56	1.21	....	....	55	....	146	351	313	344
Apr.	1.44	2.13B	1.44	1.76	1.82	....	....	2	....	2	344	305	305
May.	1.35	1.92B	1.32A	1.34	1.57	....	....	69	....	70	306	305	306
Jne.	....	1.93B	1.17A	1.95	1.56	....	....	....	....	....	306	248	250
Jly.	2.08	2.15B	2.01A	2.07	2.01	....	....	1	....	1	250	89	89
Aug.	2.14	2.75B	2.02A	2.79	2.34	....	....	1	....	1	89	88	88
Sep.	....	2.73B	2.71A	....	2.56	....	....	....	....	....	88	....	....
Year.	.73	2.75B	.48A	....	1.58	....	....	130	....	740	396	....	....

SEPTEMBER 1986 9200 CALLS

Jan.	.43	.46	.26	.36	.33	....	....	328	....	774	668	244	662
Feb.	.42	.63B	.27A	.57	.37	....	....	341	....	968	817	575	575
Mar.	.59	1.03	.59	1.07	.79	....	....	163	....	422	599	526	559
Apr.	1.17	1.69	1.00A	1.27	1.33	....	....	52	....	125	537	437	437
May.	1.14	1.42B	.88A	.90	1.10	....	....	48	....	73	437	415	415
Jne.	.87	1.43B	.76A	1.45	1.09	....	....	100	....	197	400	373	376
Jly.	1.45	1.65B	1.41	1.57	1.51	....	....	53	....	57	376	247	247
Aug.	1.67	2.28	1.52A	2.29	1.84	....	....	9	....	12	247	207	207
Sep.	2.10	2.23B	2.10	....	2.06	....	....	4	....	4	207	....	....
Year.	.43	2.28	.26	....	1.15	....	....	341	....	2,632	817	....	....

SEPTEMBER 1986 9225 CALLS

Apr.	1.08	1.39B	1.07A	1.05	1.17	....	....	2	....	2	2	2	2
May.	.74	1.17B	.74	.69	.88	....	....	2	....	2	2	2	2
Jne.	.58	1.18B	.56A	1.20	.87	....	....	21	....	42	25	2	23
Jly.	....	1.40B	1.19A	1.32	1.26	....	....	....	....	....	23	3	3

(Continued on Next Page)

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9225 CALLS (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.....	....	1.48B	1.26A	....	1.31	....	....	....	....	....	3	....	....
Year....	1.08	1.48B	.56A	....	1.09	....	....	21	....	46	25	....	....

SEPTEMBER 1986 9250 CALLS

Jan.....	.23	.28	.14	.18	.17	....	....	252	....	389	824	599	824
Feb.....	.20	.36B	.13	.30	.17	....	....	232	....	576	1,024	772	852
Mar.....	.34	.61B	.31	.63	.44	....	....	311	....	896	982	860	982
Apr.....	.70	1.21	.56	.84	.87	....	....	60	....	331	976	807	807
May.....	.74	.95	.47	.51	.69	....	....	120	....	680	842	729	838
Jne.....	.52	.95B	.40	.97	.68	....	....	170	....	754	1,140	873	873
Jly.....	1.00	1.15B	.90A	1.07	1.01	....	....	55	....	117	873	645	647
Aug.....	1.05	1.75B	1.02A	1.79	1.34	....	....	23	....	57	657	98	98
Sep.....	1.53	1.73B	1.53	....	1.56	....	....	25	....	25	98	....	....
Year....	.23	1.75B	.13	....	.77	....	....	311	....	3,825	1,140	....	....

SEPTEMBER 1986 9275 CALLS

Apr.....	.98	.98	.67A	.66	.72	....	....	2	....	4	4	1	4
May.....	.61	.75B	.33	.36	.51	....	....	203	....	531	289	5	289
Jne.....	.36	.71B	.25	.74	.49	....	....	254	....	1,178	541	280	335
Jly.....	.71	.90B	.56	.82	.77	....	....	26	....	51	348	323	323
Aug.....	.81	1.50B	.76	1.54	1.09	....	....	39	....	119	205	60	60
Sep.....	1.37	1.47B	1.27A	....	1.31	....	....	6	....	14	60	....	....
Year....	.98	1.50B	.25	....	.81	....	....	254	....	1,897	541	....	....

SEPTEMBER 1986 9300 CALLS

Jan.....	.12	.12	.06	.07	.07	....	....	200	....	565	564	112	564
Feb.....	.09	.20	.05	.14	.07	....	....	639	....	1,288	942	564	942
Mar.....	.15	.31	.14	.31	.20	....	....	750	4	3,155	2,019	890	1,976
Apr.....	.35	.79	.27	.50	.51	....	....	319	11	2,382	1,879	1,138	1,138
May.....	.42	.57B	.23	.24	.37	....	....	378	....	1,904	1,987	1,253	1,987
Jne.....	.25	.54	.17	.54	.34	....	....	1,046	48	8,683	3,203	2,247	2,621
Jly.....	.55	.66B	.36	.58	.54	....	....	297	....	1,268	2,631	2,236	2,241
Aug.....	.56	1.25B	.52	1.29	.84	....	....	439	....	816	2,232	484	484
Sep.....	1.33	1.33	.95	....	1.06	....	....	93	....	106	389	....	....
Year....	.12	1.33	.05	....	.44	....	....	1,046	....	20,167	3,203	....	....

SEPTEMBER 1986 9325 CALLS

Apr.....	.24	.60	.17A	.35	.36	....	....	436	5	1,770	639	383	559
May.....	.34	.42	.13	.14	.24	....	....	680	58	4,853	2,444	579	2,444
Jne.....	.16	.37	.10	.35	.21	....	....	956	203	9,744	3,678	2,388	3,659
Jly.....	.37	.45	.19	.35	.34	....	....	909	22	6,416	3,535	2,399	2,585
Aug.....	.34	1.01B	.29	1.04	.60	....	....	287	....	1,678	2,554	844	844
Sep.....	1.04	1.07	.72	....	.81	....	....	4	....	9	838	....	....
Year....	.24	1.07	.10	....	.42	....	....	956	....	24,470	3,678	....	....

SEPTEMBER 1986 9350 CALLS

Mar.....	.11	.15	.06	.14	.09	....	....	242	....	1,166	739	20	739
Apr.....	.16	.47	.11A	.24	.24	....	....	599	18	5,220	2,467	924	2,467
May.....	.23	.30	.08A	.09	.16	....	....	1,466	55	7,544	4,786	2,403	4,786
Jne.....	.10	.23	.06	.22	.13	....	....	1,777	106	12,749	8,914	4,652	8,914
Jly.....	.25	.26	.07	.17	.18	....	....	1,679	221	16,548	8,727	7,517	7,830
Aug.....	.20	.79	.11	.79	.37	....	....	2,107	14	13,620	8,691	4,323	4,323
Sep.....	.78	.86	.45	....	.56	....	....	223	7	836	4,090	....	....
Year....	.11	.86	.06	....	.24	....	....	2,107	....	57,683	8,914	....	....

SEPTEMBER 1986 9375 CALLS

Apr.....	.07	.33	.07	.16	.16	....	....	481	....	3,835	1,952	10	1,952
May.....	.15	.20	.05	.05	.09	....	....	933	5	4,163	3,839	1,974	3,839
Jne.....	.06	.13	.03	.13	.07	....	....	1,536	1	8,130	6,217	3,493	6,217
Jly.....	.15	.15	.03	.06	.09	....	....	895	94	11,523	7,143	6,026	7,064
Aug.....	.08	.53	.03	.54	.19	....	....	2,201	65	17,818	8,463	5,508	5,508
Sep.....	.54	.60B	.15	....	.31	....	....	915	1	2,126	5,063	....	....
Year....	.07	.60B	.03	....	.15	....	....	2,201	....	47,595	8,463	....	....

SEPTEMBER 1986 9400 CALLS

Mar.....	.05	.05	.03	.05	.04	....	....	430	....	510	445	10	445
Apr.....	.06	.26	.06	.11	.11	....	....	1,252	....	6,512	4,418	455	4,418
May.....	.12	.13	.03	.03	.06	....	....	1,016	3	4,329	5,724	4,452	5,656
Jne.....	.03	.08	.02	.07	.04	....	....	2,474	....	8,552	8,544	5,652	8,544
Jly.....	.08	.08	.01	.02	.04	....	....	1,945	9	9,886	9,731	8,008	9,573
Aug.....	.02	.29	CAB	.30	.06	....	....	2,773	15	20,785	11,021	8,730	8,730
Sep.....	.29	.35	CAB	CAB	.10	....	....	1,215	255	6,418	8,839	....	....
Year....	.05	.35	CAB	CAB	.06	....	....	2,773	....	56,992	11,021	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9425 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.06	.19	.04	.08	.10	....	....	2,478	70	8,760	7,661	75	7,661
May	.07	.09	.02	.02	.03	....	....	688	....	2,139	8,359	7,713	8,359
Jne.	.02	.04	.01	.03	.01	....	....	1,512	....	3,520	8,673	8,361	8,673
Jly.	.04	.04	CAB	CAB	.01	....	....	1,528	....	2,483	9,323	8,898	9,323
Aug.	CAB	.09	CAB	.09	.01	....	....	2,779	....	11,124	10,540	8,918	9,667
Sep.	.09	.12	CAB	CAB	.02	....	....	1,948	310	9,370	9,906	....	....
Year	.06	.19	CAB	CAB	.03	....	....	2,779	....	37,396	10,540	....	....

SEPTEMBER 1986 9450 CALLS

Apr.	.13	.13	.04	.05	.06	....	....	918	6	2,197	1,570	122	1,570
May	.04	.06	.01	.01	.02	....	....	272	....	484	2,101	1,572	1,572
Jne.	.01	.02	CAB	.02	.00	....	....	100	....	215	1,736	1,572	1,736
Jly.	.02	.02	CAB	CAB	.00	....	....	150	....	263	1,745	1,680	1,680
Aug.	CAB	.02	CAB	.01	.00	....	....	378	....	1,201	1,878	1,483	1,878
Sep.	.01	.03	CAB	CAB	.00	....	....	380	360	418	1,852	1,826	1,826
Year	.13	.13	CAB	CAB	.01	....	....	918	....	4,778	2,101	122	1,826

SEPTEMBER 1986 9475 CALLS

Apr.	.09	.09	.03	.03	.04	....	....	83	....	195	174	....	174
May	.03	.03	CAB	CAB	.01	....	....	49	....	84	189	169	169
Jne.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	169	169	169
Jly.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	169	169	169
Aug.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	169	169	169
Sep.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	169	169	169
Year	.09	.09	CAB	CAB	.00	....	....	83	....	279	189	....	169

DECEMBER 1986 9000 CALLS

Feb.	1.78	2.01B	1.74A	2.20	1.93	....	....	2	....	5	2	....	2
Mar.	....	2.85B	2.36A	2.96	2.56	....	....	....	....	....	2	2	2
Apr.	....	3.08B	2.97A	3.10	3.03	....	....	....	....	....	2	....	....
Year	1.78	3.08B	1.74A	3.10	2.50	....	....	2	....	5	2	....	....

DECEMBER 1986 9050 CALLS

Feb.	1.16	1.52B	1.16	1.71	1.38	....	....	8	....	20	15	8	12
Mar.	....	2.35B	1.89A	2.46	2.06	....	....	....	....	....	12	12	12
Apr.	....	2.86B	2.47A	2.63	2.71	....	....	....	....	....	12	10	10
May	....	2.40B	....	2.17	2.45	....	....	....	....	....	10	10	10
Jne.	....	....	....	2.85	2.41	....	....	....	....	....	10	10	10
Jly.	....	....	....	3.08	2.96	....	....	....	....	....	10	10	10
Aug.	....	....	....	3.86	3.35	....	....	....	....	....	10	10	10
Sep.	....	3.55B	3.39A	3.51	3.46	....	....	....	....	....	10	10	10
Oct.	....	3.71B	3.52A	3.61	3.58	....	....	....	....	....	10	10	10
Nov.	....	3.50B	3.40A	3.47	3.49	....	....	....	....	....	10	10	10
Dec.	....	3.41B	3.29A	....	3.38	....	....	....	....	....	10	....	....
Year	1.16	3.71B	1.16	....	2.83	....	....	8	....	20	15	....	....

DECEMBER 1986 9100 CALLS

Feb.	.96	1.07B	.91A	1.21	1.03	....	....	5	....	10	5	5	5
Mar.	....	1.87B	1.40A	1.96	1.56	....	....	....	....	....	5	5	5
Apr.	....	2.08B	1.97A	2.10	2.03	....	....	....	....	....	5	....	....
Aug.	....	....	....	2.68	2.68	....	....	....	....	....	....	....	....
Year	.96	2.08B	.91A	2.68	1.82	....	....	5	....	10	5	....	....

DECEMBER 1986 9150 CALLS

Jan.	.55	.61B	.49A	.60	.54	....	....	30	....	50	50	....	50
Feb.	.52	.72B	.51	.87	.62	....	....	10	....	26	56	50	56
Mar.	....	1.35B	1.09A	1.46	1.12	....	....	....	....	....	56	56	56
Apr.	2.11	2.11	1.47A	1.66	1.72	....	....	27	....	27	77	50	50
May	....	1.61B	1.27A	1.24	1.45	....	....	....	....	....	50	50	50
Jne.	....	1.60B	1.12A	1.86	1.47	....	....	....	....	....	50	50	50
Jly.	....	1.88B	2.06A	2.08	1.96	....	....	....	....	....	50	50	50
Aug.	....	....	....	2.86	2.34	....	....	....	....	....	50	20	20
Sep.	....	2.55B	2.39A	2.51	2.46	....	....	....	....	....	20	20	20
Oct.	....	2.71B	2.52A	2.61	2.58	....	....	....	....	....	20	20	20
Nov.	....	2.50B	2.40A	2.47	2.49	....	....	....	....	....	20	20	20
Dec.	....	2.41B	2.29A	....	2.38	....	....	....	....	....	20	....	....
Year	.55	2.71B	.49A	....	1.76	....	....	30	....	103	77	....	....

DECEMBER 1986 9200 CALLS

Jan.	.37	.43	.30A	.36	.36	....	....	400	....	585	363	60	343
Feb.	.37	.47B	.27	.56	.38	....	....	71	....	377	453	368	436
Mar.	.64	.97B	.62	1.04	.76	....	....	70	....	180	501	468	468
Apr.	1.58	1.58	1.00A	1.23	1.27	....	....	30	....	30	468	452	452
May	1.14	1.18B	.87A	.88	1.06	....	....	21	....	31	473	452	452
Jne.	.81	1.27B	.73A	1.37	1.05	....	....	100	....	125	467	442	442
Jly.	1.46	1.56B	1.46	1.58	1.47	....	....	40	....	40	442	216	216
Aug.	1.49	1.83B	1.49	2.36	1.85	....	....	6	....	10	216	140	140
Year	.37	1.83B	.27	2.36	1.02	....	....	400	....	1,378	501	60	140

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 9225 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	.95	.97B	.70A	.70	.79	....	....	1	....	1	1	1	1
Jne	.62	1.14	.57A	1.15	.86	....	....	10	....	14	13	2	11
Jly	1.37	1.37	1.20A	1.33	1.22	....	....	1	....	2	11	9	9
Aug	1.33	1.90B	1.26A	2.11	1.60	....	....	8	....	9	9	1	1
Sep	....	1.80B	1.65A	1.76	1.74	....	....	....	....	....	1	1	1
Oct	....	1.96B	1.91A	1.82	1.91	....	....	....	....	....	1	....	....
Year	.95	1.96B	.57A	1.82	1.35	....	....	10	....	26	13	....	....

DECEMBER 1986 9250 CALLS

Jan	.26	.26	.17A	.19	.20	....	....	800	....	1,272	848	75	848
Feb	.20	.39B	.13A	.32	.20	....	....	262	....	653	886	848	848
Mar	.36	.65	.34	.66	.45	....	....	170	....	492	783	608	685
Apr	.63	1.13B	.63	.83	.84	....	....	25	....	51	687	643	643
May	.74	.79B	.48	.55	.69	....	....	184	....	284	643	603	618
Jne	.49	.94B	.45A	.95	.69	....	....	260	....	351	845	618	835
Jly	.99	1.08	.89A	1.09	1.00	....	....	150	....	304	854	696	716
Aug	1.00	1.65B	1.00	1.66	1.35	....	....	84	....	114	722	79	79
Sep	1.73	1.73	1.39A	1.51	1.46	....	....	3	....	4	79	35	35
Oct	1.64	1.71B	1.49	1.61	1.58	....	....	15	....	28	35	20	20
Nov	1.58	1.58	1.40A	1.47	1.49	....	....	1	....	2	20	2	2
Dec	....	1.41B	1.29A	....	1.38	....	....	....	....	....	2	....	....
Year	.26	1.73	.13A	....	.94	....	....	800	....	3,555	886	....	....

DECEMBER 1986 9275 CALLS

Apr	.74	.94B	.69A	.68	.74	....	....	5	....	12	12	....	12
May	.44	.64B	.44	.42	.55	....	....	....	....	....	12	12	12
Jne	.33	.72B	.30	.75	.54	....	....	144	....	545	340	12	231
Jly	.82	.94B	.71A	.86	.80	....	....	25	....	33	237	231	233
Aug	.85	1.40B	.77	1.61	1.12	....	....	53	....	184	292	221	221
Sep	1.44	1.48B	1.04	1.26	1.22	....	....	11	....	32	220	208	208
Oct	1.25	1.46	1.23	1.36	1.33	....	....	28	....	99	208	100	100
Nov	....	1.24B	1.14A	1.22	1.24	....	....	....	....	....	100	100	100
Dec	....	1.16B	1.04A	....	1.13	....	....	....	....	....	100	....	....
Year	.74	1.48B	.30	....	.96	....	....	144	....	905	340	....	....

DECEMBER 1986 9300 CALLS

Feb	.09	.19	.09	.17	.10	....	....	300	....	656	634	2	634
Mar	.19	.37	.18	.37	.25	....	....	337	....	963	708	475	708
Apr	.43	.77B	.34	.54	.53	....	....	160	....	295	690	638	663
May	.47	.50	.31	.31	.42	....	....	523	....	731	724	643	724
Jne	.28	.60B	.25	.59	.41	....	....	174	....	297	724	659	673
Jly	.59	.73B	.51A	.67	.62	....	....	50	....	223	769	664	769
Aug	.66	1.23	.58A	1.36	.89	....	....	68	....	184	776	227	227
Sep	1.37	1.37	.89A	1.01	.98	....	....	30	....	37	131	115	124
Oct	1.03	1.25	1.03	1.11	1.08	....	....	10	....	18	122	95	95
Nov	....	.99B	.89A	.97	.99	....	....	....	....	....	95	19	19
Dec	....	.91B	.80A	....	.88	....	....	....	....	....	19	....	....
Year	.09	1.37	.09	....	.65	....	....	523	....	3,404	776	....	....

DECEMBER 1986 9325 CALLS

Apr	.29	.64	.29	.40	.40	....	....	75	....	104	81	71	71
May	.35	.45	.20	.22	.31	....	....	102	....	277	235	71	235
Jne	.20	.45B	.17	.44	.30	....	....	202	....	669	519	162	519
Jly	.44	.55	.34	.49	.45	....	....	111	....	520	628	519	572
Aug	.44	1.12	.39A	1.11	.67	....	....	78	....	366	604	516	529
Sep	1.09	1.13B	.57	.78	.76	....	....	50	....	78	352	233	352
Oct	.79	.99	.75A	.86	.83	....	....	3	....	10	351	328	328
Nov	.91	.91	.61	.72	.74	....	....	1	....	3	328	33	33
Dec	.70	.70	.55A	....	.63	....	....	3	....	3	33	....	....
Year	.29	1.13B	.17	....	.56	....	....	202	....	2,030	628	....	....

DECEMBER 1986 9350 CALLS

Mar	.14	.18B	.08	.19	.12	....	....	60	....	230	217	3	217
Apr	.19	.57B	.17A	.30	.29	....	....	144	....	404	275	217	275
May	.26	.32B	.14	.15	.22	....	....	381	....	1,085	538	197	493
Jne	.16	.34	.11	.33	.21	....	....	334	....	1,461	988	495	988
Jly	.35	.41	.21	.33	.31	....	....	3,278	26	7,858	4,150	1,357	4,150
Aug	.37	.87	.24	.87	.49	....	....	894	41	5,591	4,612	3,840	3,840
Sep	.86	.88	.39	.56	.55	....	....	781	1	3,059	4,126	3,566	4,060
Oct	.63	.81	.42	.62	.59	....	....	876	....	2,665	4,069	3,245	3,245
Nov	.65	.65	.37A	.47	.50	....	....	65	....	178	3,245	2,225	2,225
Dec	.39	.47B	.33	....	.38	....	....	30	....	32	2,225	....	....
Year	.14	.88	.08	....	.36	....	....	3,278	....	22,563	4,612	....	....

DECEMBER 1986 9375 CALLS

Apr	.11	.44B	.11	.21	.20	....	....	100	....	316	271	20	271
May	.20	.26	.09	.10	.15	....	....	359	....	1,245	813	271	796
Jne	.10	.24	.09A	.23	.14	....	....	134	....	331	882	801	882

(Continued on Next Page)

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 9375 CALLS (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	24	28	13	21	20	....	....	833	..	3,372	2,488	910	2,488
Aug	24	65	15	64	32	....	....	979	54	9,318	4,301	2,891	3,538
Sep	61	67	23	37	37	....	....	769	38	5,105	3,537	2,973	3,502
Oct	40	58	23	40	39	....	....	306	6	2,623	3,474	3,127	3,181
Nov	39	43	18	23	28	....	....	771	5	2,102	3,710	3,176	3,404
Dec	20	24	01-	....	15	....	....	301	1	577	3,408	....	....
Year	11	67	01	....	24	....	....	979	..	24,989	4,301	....	....

DECEMBER 1986 9400 CALLS

Apr	15	15B	12	15	13	....	....	57	....	69	69	12	69
May	14	19	05	07	11	....	....	160	....	324	284	69	284
Jne	07	16	05A	14	09	....	....	23	....	69	312	281	312
Jly	15	19	08	12	13	....	....	415	....	2,601	1,477	577	1,385
Aug	15	45	09	44	20	....	....	1,314	78	10,726	4,549	1,429	4,018
Sep	43	46	12	22	22	....	....	3,908	205	23,294	7,555	3,445	7,422
Oct	23	37	09	21	21	....	....	2,600	55	20,473	8,691	6,071	8,187
Nov	21	24	05	05	10	....	....	2,478	273	23,998	12,187	8,143	11,497
Dec	04	05	CAB	CAB	01	....	....	1,696	....	7,014	10,687	....	....
Year	15	46	CAB	CAB	13	....	....	3,908	..	88,568	12,187	....	....

DECEMBER 1986 9425 CALLS

Apr	11	16	10A	11	11	....	....	65	....	194	126	30	126
May	10	11	04	04	07	....	....	85	....	126	134	119	124
Jne	04	09B	03	09	05	....	....	288	....	642	618	88	618
Jly	10	11	04	06	07	....	.	170	....	851	996	718	996
Aug	08	29	04	27	11	....	....	1,727	....	6,992	3,957	1,006	3,957
Sep	25	30	06	12	12	....	..	2,229	279	16,772	7,810	3,308	7,810
Oct	13	21	04	09	10	....	....	3,340	345	29,973	10,830	8,215	10,830
Nov	09	11	01	01	03	....	..	2,671	32	19,944	13,885	11,390	13,429
Dec	01	01	CAB	CAB	00	....	....	507	188	1,636	13,700	13,485	13,485
Year	11	30	CAB	CAB	07	....	....	3,340	....	77,130	13,885	30	13,485

DECEMBER 1986 9450 CALLS

May	04	04	04	02	02	....	....	10	....	10	10	10	10
Jne	02	05	02	05	02	....	....	15	....	25	35	10	35
Jly	06	07	02	03	04	....	....	1,005	....	1,417	1,246	1,020	1,246
Aug	02	17	02	15	05	....	....	2,178	....	6,071	3,280	1,246	3,280
Sep	15	17	03	06	06	....	....	3,004	45	15,328	7,986	3,478	7,986
Oct	07	10	01	03	04	....	....	2,016	17	17,902	11,709	7,840	11,089
Nov	04	04	CAB	CAB	00	....	....	1,015	2	3,338	11,513	11,080	11,080
Dec	CAB	01	CAB	CAB	00	....	....	36	....	50	11,110	11,001	11,001
Year	04	17	CAB	CAB	02	....	....	3,004	....	44,141	11,709	10	11,001

DECEMBER 1986 9475 CALLS

Jly	03	03	02	01	01	....	....	10	....	10	10	....	10
Aug	04	09	03	08	02	....	..	259	....	749	704	10	704
Sep	07	09	02	03	03	....	....	546	....	2,871	2,348	941	2,338
Oct	03	05	01	01	02	....	....	635	....	4,245	3,012	2,124	2,621
Nov	01	01	CAB	CAB	00	....	....	319	....	454	2,843	2,640	2,818
Dec	CAB	CAB	CAB	CAB	00	....	....	90	65	155	2,753	2,663	2,663
Year	03	09	CAB	CAB	01	....	....	635	....	8,484	3,012	....	2,663

DECEMBER 1986 9500 CALLS

Aug	02	03	02	03	02	....	....	100	....	160	160	100	160
Sep	04	04	01	02	01	....	....	45	....	170	302	180	302
Oct	01	02	CAB	CAB	00	....	....	99	....	203	376	302	368
Nov	CAB	CAB	CAB	CAB	00	....	....	....	....	....	368	368	368
Dec	CAB	CAB	CAB	CAB	00	....	....	10	....	10	368	358	358
Year	02	04	CAB	CAB	00	....	....	100	....	543	376	100	358

DECEMBER 1986 9525 CALLS

Aug	01	01	01	01	01	....	....	1	....	1	1	1	1
Sep	CAB	CAB	CAB	CAB	00	....	....	....	....	....	1	1	1
Oct	CAB	01	CAB	CAB	00	....	....	1	....	1	2	1	1
Nov	CAB	CAB	CAB	CAB	00	....	....	....	....	....	1	1	1
Dec	CAB	CAB	CAB	CAB	00	....	....	....	....	....	1	1	1
Year	01	01	CAB	CAB	00	....	....	1	....	2	2	1	1

MARCH 1987 9250 CALLS

May	.75	.80B	.59	.54	.66	....	....	41	..	60	52	5	52
Jne	.50	.83B	.48A	.88	.66	....	....	230	....	540	382	52	382
Jly	.94	1.07B	.87A	1.08	.95	....	....	26	....	40	420	382	418
Aug	1.12	1.66B	1.07A	1.77	1.30	....	....	63	....	88	418	354	354
Sep	1.75	1.75	1.25A	1.40	1.36	....	....	8	....	8	351	331	331
Oct	1.67	1.67	1.42A	1.60	1.50	....	....	5	....	5	331	328	328
Nov	1.60	1.66	1.40A	1.57	1.52	....	....	15	....	20	328	46	46
Dec	....	1.65B	1.40A	1.39	1.47	....	....	....	....	....	46	39	39
Year	.75	1.75	.48A	1.39	1.17	....	....	230	....	761	420	5	39

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1987 9275 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	.38	72B	.38	.72	.56	....	....	80	....	136	136	....	136
Jly	.79	89B	72A	.89	.79	....	....	7	....	8	144	136	144
Aug	.88	1.41B	.87	1.52	1.09	....	....	38	....	69	156	121	121
Sep	1.36	1.39B	1.09A	1.18	1.14	....	....	1	....	1	121	121	121
Oct	....	1.39B	1.16A	1.35	1.26	....	....	....	....	....	121	120	120
Nov	....	....	1.15A	1.32	1.27	....	....	....	....	....	120	32	32
Dec	....	1.40B	1.15A	1.14	1.22	....	....	....	....	....	32	32	32
Year	.38	1.41B	.38	1.14	1.04	....	....	80	....	214	156	....	32

MARCH 1987 9300 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	.52	69B	45A	.51	.55	....	....	85	....	95	85	75	85
May	.49	.51	33A	.33	.42	....	....	160	....	394	328	85	308
Jne	.26	.57	.26	.58	.42	....	....	225	....	526	692	303	692
Jly	.57	.73	.55	.72	.63	....	....	180	....	327	764	692	764
Aug	.65	1.16B	.65	1.28	.90	....	....	42	....	61	772	760	764
Sep	1.26	1.26	83A	.98	.94	....	....	5	....	11	765	765	765
Oct	1.17	1.17	95A	1.12	1.04	....	....	....	....	....	765	764	764
Nov	1.10	1.10	94A	1.07	1.04	....	....	20	....	27	764	110	110
Dec	....	1.15B	92A	.89	.97	....	....	....	....	....	110	110	110
Year	.52	1.26	.26	.89	.76	....	....	225	....	1,461	772	75	110

MARCH 1987 9325 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	.42	.54B	35A	.40	.43	....	....	1	....	1	1	1	1
May	.28	.32B	25A	.25	.32	....	....	3	....	3	4	1	4
Jne	.36	.42B	22A	.45	.32	....	....	25	....	45	49	4	49
Jly	.49	.60	.46	.56	.49	....	....	50	....	119	103	49	78
Aug	.74	.95B	.48A	1.05	.71	....	....	8	....	8	78	71	71
Sep	.71	.94B	64A	.78	.75	....	....	4	....	7	73	71	73
Oct	1.00	1.00	74A	.89	.83	....	....	2	....	2	73	71	71
Nov	.78	.78	73A	.84	.81	....	....	2	....	2	71	70	70
Dec	.75	.81B	68A	.66	.73	....	....	2	....	2	70	68	68
Year	.42	1.00	.22A	.66	.59	....	....	50	....	189	103	1	68

MARCH 1987 9350 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	.12	.16B	11A	.17	.13	....	....	80	....	121	101	....	101
Apr	.27	.40B	.26A	.30	.28	....	....	45	....	60	140	100	140
May	.28	.30	18A	.18	.24	....	....	50	....	125	170	140	170
Jne	.16	.33	.16	.34	.23	....	....	225	....	817	596	170	569
Jly	.36	.43B	.28	.42	.36	....	....	255	....	775	725	619	651
Aug	.39	.76B	.36	.85	.55	....	....	200	....	277	651	560	598
Sep	.83	.85B	49A	.60	.57	....	....	60	....	268	614	553	610
Oct	.61	.74	.49	.68	.63	....	....	75	....	100	668	603	665
Nov	.67	.70B	53A	.62	.61	....	....	35	....	97	673	652	653
Dec	.57	.68	43A	.45	.52	....	....	100	....	158	667	523	523
Year	.12	.85B	.11A	.45	.41	....	....	255	....	2,798	725	....	523

MARCH 1987 9375 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	.11	.30B	.11	.22	.20	....	....	20	....	20	20	20	20
May	.22	.22	.16A	.14	.17	....	....	60	....	80	80	20	75
Jne	.14	.25	.14	.24	.17	....	....	50	....	163	145	75	145
Jly	.27	.28B	.25A	.31	.26	....	....	50	....	66	187	145	186
Aug	.24	.58B	.24	.65	.41	....	....	120	....	182	271	186	263
Sep	.64	.66B	35A	.44	.42	....	....	101	....	402	376	217	376
Oct	.56	.57B	.33	.49	.46	....	....	50	....	115	376	342	357
Nov	.53	.53	.32	.42	.42	....	....	194	....	696	636	355	572
Dec	.38	.49	.24	.26	.32	....	....	487	....	1,283	997	622	985
Year	.11	.66B	.11	.26	.31	....	....	487	....	3,007	997	20	985

MARCH 1987 9400 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	.14	.16B	14	.17	.15	....	....	200	....	200	200	200	200
Jly	.18	.23	.16A	.21	.18	....	....	305	....	969	665	364	379
Aug	.16	.47B	.16	.48	.29	....	....	200	....	503	590	404	568
Sep	.48	.49B	.21	.31	.30	....	....	387	....	1,161	1,127	566	1,124
Oct	.34	.43	.21	.34	.32	....	....	296	....	2,048	1,976	1,106	1,976
Nov	.34	.35B	.21	.26	.27	....	....	667	2	3,640	3,074	1,941	3,074
Dec	.23	.31B	.11	.13	.10	....	....	1,403	35	13,775	6,518	3,176	6,518
Year	.14	.49B	.11	.13	.24	....	....	1,403	....	22,296	6,518	200	6,518

MARCH 1987 9425 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	.15	.15	.11A	.12	.12	....	....	25	....	44	44	25	44
May	.12	.13	.10A	.07	.09	....	....	20	....	35	79	44	75
Jne	.07	.10B	.04A	.09	.06	....	....	11	....	30	71	62	63
Jly	.12	.15	.10	.15	.12	....	....	75	....	186	202	83	202
Aug	.12	.37B	.12A	.35	.19	....	....	45	....	258	246	161	246
Sep	.25	.30	.14	.21	.20	....	....	224	....	590	595	234	584
Oct	.23	.30B	.14	.22	.21	....	....	300	2	1,855	1,385	600	1,385
Nov	.24	.24	.12	.14	.16	....	....	1,337	20	8,537	4,511	1,321	4,511
Dec	.13	.19	.05	.05	.08	....	....	2,211	6	12,989	6,652	4,924	6,584
Year	.15	.37B	.04A	.05	.13	....	....	2,211	....	24,524	6,652	25	6,584

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1987 9450 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.....	.24	.24	.22	.23	.23	....	....	2	2	2	2	2	2
Sep.....	.22	.23B	.09	.14	.12	....	....	233	....	744	532	22	532
Oct.....	.14	.19	.07	.13	.13	....	....	519	....	1,915	1,271	581	1,271
Nov.....	.14	.14	.06	.07	.08	....	....	1,768	....	5,508	3,907	1,206	3,907
Dec.....	.07	.10	.02	.02	.03	....	....	1,795	....	8,603	6,512	3,792	6,512
Year....	.24	.24	.02	.02	.11	....	....	1,795	....	16,772	6,512	2	6,512

MARCH 1987 9475 CALLS

Sep.....	.11	.11	.05	.08	.08	....	....	59	....	243	86	5	86
Oct.....	.10	.12	.04	.07	.07	....	....	365	....	1,182	645	86	645
Nov.....	.07	.08	.03	.03	.04	....	....	1,050	....	2,782	2,283	647	2,283
Dec.....	.03	.04	.01	.01	.01	....	....	576	....	3,436	3,383	2,283	3,383
Year....	.11	.12	.01	.01	.05	....	....	1,050	....	7,643	3,383	5	3,383

MARCH 1987 9500 CALLS

Aug.....	.09	.09	.09	.09	.09	....	....	25	25	25	25	25	25
Sep.....	.09	.09	.04	.04	.04	....	....	42	....	82	85	45	85
Oct.....	.05	.06	.02	.04	.04	....	....	600	....	2,307	1,979	885	1,755
Nov.....	.03	.03	.02	.02	.02	....	....	78	....	392	1,755	1,674	1,725
Dec.....	.01	.01	CAB	CAB	.00	....	....	55	....	119	1,802	1,726	1,792
Year....	.09	.09	CAB	CAB	.03	....	....	800	....	2,925	1,979	25	1,792

MARCH 1987 9525 CALLS

Oct.....	.02	.03	.01	.02	.02	....	....	500	....	708	658	500	658
Nov.....	.02	.02	.02	.01	.01	....	....	4	..	4	658	654	654
Dec.....	CAB	.01	CAB	CAB	.00	....	....	29	....	30	654	648	648
Year....	.02	.03	CAB	CAB	.01	....	....	500	....	742	658	500	648

JUNE 1987 9250 CALLS

Aug.....	1.08	1.48B	1.08	1.58	1.29	....	....	21	....	45	24	13	13
Sep.....	....	1.42B	1.16A	1.26	1.21	....	....	....	....	....	13	13	13
Oct.....	....	1.49B	1.43A	1.40	1.33	....	....	....	....	....	13	13	13
Nov.....	1.41	1.41	1.29A	1.51	1.41	....	....	3	....	3	13	3	3
Dec.....	....	1.60B	1.45A	1.36	1.46	....	....	....	....	....	3	3	3
Year....	1.08	1.60B	1.08	1.36	1.34	....	....	21	....	48	24	3	3

JUNE 1987 9275 CALLS

Aug.....	.88	1.19B	.88	1.36	1.09	....	....	15	....	30	15	....	15
Sep.....	....	1.22B	.98A	1.07	1.03	....	....	....	....	....	15	15	15
Oct.....	....	1.28B	1.22A	1.19	1.12	....	....	....	....	....	15	15	15
Nov.....	....	1.14B	1.08A	1.26	1.19	....	....	....	....	....	15	15	15
Dec.....	....	1.35B	1.21A	1.11	1.21	....	....	....	....	....	15	15	15
Year....	.88	1.35B	.88	1.11	1.12	....	....	15	....	30	15	....	15

JUNE 1987 9300 CALLS

Jne.....	.47	.50	.46	.51	.49	....	....	22	3	40	33	15	32
Jly.....	.57	.67	.50	.69	.59	....	....	21	....	59	80	33	80
Aug.....	.66	1.03	.66	1.16	.84	....	....	42	....	109	117	60	60
Sep.....	1.11	1.14B	.81A	.89	.85	....	....	4	....	4	62	58	58
Oct.....	.94	1.07B	.88A	1.00	.94	....	....	40	....	46	80	58	76
Nov.....	1.01	1.01	.90A	1.05	.99	....	....	4	....	4	76	76	76
Dec.....	....	1.04B	.97A	.89	.99	....	....	....	....	....	76	76	76
Year....	.47	1.14B	.46	.89	.81	....	....	42	....	262	117	15	76

JUNE 1987 9325 CALLS

Jne.....	.30	.37	.30	.40	.37	....	....	13	....	43	40	....	40
Jly.....	.43	.56B	.40	.55	.46	....	....	50	....	88	94	40	94
Aug.....	.67	.82B	.54A	.96	.68	....	....	18	....	24	94	94	94
Sep.....	....	.85B	.66A	.73	.69	....	....	....	....	....	94	94	94
Oct.....	....	.87B	.70A	.82	.76	....	....	....	....	....	94	94	94
Nov.....	....	.84B	.72A	.85	.80	....	....	....	....	....	94	94	94
Dec.....	....	.80B	.76A	.69	.79	....	....	....	....	....	94	94	94
Year....	.30	.87B	.30	.69	.65	....	....	50	....	155	94	....	94

JUNE 1987 9350 CALLS

Jne.....	.25	.32B	.25	.31	.27	....	....	25	....	80	40	12	30
Jly.....	.37	.43	.28	.43	.36	....	....	250	....	358	310	30	302
Aug.....	.39	.68B	.38	.78	.54	....	....	32	....	60	357	302	357
Sep.....	.58	.68B	.51	.58	.54	....	....	50	....	74	381	357	381
Oct.....	.59	.69B	.50A	.65	.61	....	....	11	....	21	391	385	385
Nov.....	.64	.64	.56A	.67	.63	....	....	10	....	19	385	373	377
Dec.....	.63	.64B	.57A	.52	.60	....	....	9	....	9	368	368	368
Year....	.25	.69B	.25	.52	.50	....	....	250	....	621	391	12	368

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1987 9375 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.	.31	.48B	.28	.61	.43	....	....	250	....	325	285	250	285
Sep.	.42	.53B	.39A	.44	.42	....	....	30	....	33	318	285	318
Oct.	....	.56B	.40A	.50	.46	....	....	....	....	....	318	318	318
Nov.	.47	.50B	.42A	.50	.47	....	....	85	....	150	318	218	218
Dec.	.49	.49	.40A	.35	.44	....	....	100	....	175	248	198	201
Year	.31	.56B	.28	.35	.44	....	....	250	....	683	318	198	201

JUNE 1987 9400 CALLS

Aug.	.22	.46	.21	.47	.32	....	....	110	....	340	211	20	211
Sep.	.31	.40B	.27A	.33	.31	....	....	165	....	354	286	161	286
Oct.	.36	.44	.27A	.37	.34	....	....	100	....	421	509	286	509
Nov.	.37	.39	.30	.36	.35	....	....	240	....	980	1,000	603	1,000
Dec.	.32	.39B	.23	.23	.29	....	....	324	....	1,802	1,730	986	1,730
Year	.22	.46	.21	.23	.32	....	....	324	....	3,897	1,730	20	1,730

JUNE 1987 9425 CALLS

Aug.	.16	.36	.15A	.34	.24	....	....	57	....	141	104	5	104
Sep.	.23	.29B	.20	.25	.22	....	....	52	....	109	104	62	84
Oct.	.29	.32	.20	.26	.25	....	....	101	....	231	278	84	278
Nov.	.23	.27	.22A	.25	.24	....	....	185	....	390	313	205	262
Dec.	.22	.27	.14	.14	.19	....	....	120	....	749	697	262	697
Year	.16	.36	.14	.14	.22	....	....	185	....	1,620	697	5	697

JUNE 1987 9450 CALLS

Sep.	.18	.20	.12	.17	.15	....	....	50	....	89	79	40	79
Oct.	.14	.24B	.14	.18	.17	....	....	20	....	24	99	79	95
Nov.	.16	.17	.14	.15	.16	....	....	125	....	475	565	95	565
Dec.	.14	.16	.08	.08	.11	....	....	160	....	756	1,021	565	1,021
Year	.18	.24B	.08	.08	.14	....	....	160	....	1,344	1,021	40	1,021

JUNE 1987 9475 CALLS

Sep.	.11	.14	.09A	.12	.10	....	....	58	....	65	51	48	51
Oct.	.11	.14B	.11	.12	.12	....	....	22	....	22	73	51	73
Nov.	.10	.10	.09A	.10	.10	....	....	250	....	280	281	73	281
Dec.	.07	.07	.06A	.04	.06	....	....	892	....	1,037	1,276	281	1,276
Year	.11	.14	.06A	.04	.09	....	....	892	....	1,404	1,276	48	1,276

JUNE 1987 9500 CALLS

Nov.	.07	.07	.05	.06	.06	....	....	30	....	50	25	20	20
Dec.	.05	.05	.04	.02	.04	....	....	3	....	5	23	20	23
Year	.07	.07	.04	.02	.05	....	....	30	....	55	25	20	23

SEPTEMBER 1987 9300 CALLS

Sep.	.69	.69	.67	.77	.71	....	....	30	....	30	30	....	30
Oct.	.78	.91B	.72A	.89	.83	....	....	10	....	10	40	30	40
Nov.	....	....	.81A	.98	.91	....	....	....	....	....	40	40	40
Dec.	....	1.04B	.94A	.91	.97	....	....	....	....	....	40	40	40
Year	.69	1.04B	.67	.91	.85	....	....	30	....	40	40	....	40

SEPTEMBER 1987 9325 CALLS

Sep.	.65	.65	.59	.63	.62	....	....	5	....	10	10	....	10
Oct.	.62	.75B	.58A	.74	.68	....	....	45	....	50	55	10	55
Nov.	....	....	.66A	.80	.74	....	....	....	....	....	55	55	55
Dec.	....	.86B	.77A	.73	.79	....	....	....	....	....	55	55	55
Year	.65	.86B	.58A	.73	.70	....	....	45	....	60	55	....	55

SEPTEMBER 1987 9350 CALLS

Oct.	.61	.61	.46A	.59	.54	....	....	10	....	10	10	10	10
Nov.	.60	.63	.53A	.64	.60	....	....	85	....	152	162	10	162
Dec.	....	.70B	.61A	.57	.63	....	....	....	....	....	162	162	162
Year	.61	.70B	.46A	.57	.59	....	....	85	....	162	162	10	162

SEPTEMBER 1987 9375 CALLS

Dec.	.49	.52	.45A	.43	.48	....	....	100	....	151	136	1	136
Year	.49	.52	.45A	.43	.48	....	....	100	....	151	136	1	136

SEPTEMBER 1987 9400 CALLS

Sep.	.24	.31	.24	.31	.27	....	....	40	....	100	100	....	100
Oct.	.28	.37	.24	.36	.33	....	....	50	....	113	120	92	120
Nov.	.37	.40	.31A	.3	.35	....	....	129	....	344	361	231	361
Dec.	.41	.41B	.30	.32	.35	....	....	100	....	333	465	361	460
Year	.24	.41B	.24	.32	.32	....	....	129	....	890	465	....	460

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1987 9425 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov.....	.23	.28	.23	.27	.26	....	....	350	....	480	470	90	470
Dec.....	.25	.30	.21A	.22	.25	....	....	125	....	301	730	470	730
Year....	.23	.30	.21A	.22	.25	....	....	350	....	781	730	90	730

SEPTEMBER 1987 9450 CALLS

Oct.....	.21	.21	.18A	.19	.17	....	....	30	....	30	30	30	30
Nov.....	.18	.18	.17A	.19	.18	....	....	10	....	20	50	30	50
Dec.....	.19	.20	.15	.15	.17	....	....	25	....	110	150	50	135
Year....	.21	.21	.15	.15	.17	....	....	30	....	160	150	30	135

DECEMBER 1987 9350 CALLS

Dec.....	.56	.56	.56	.54	.57	....	....	1	....	1	1	....	1
Year....	.56	.56	.56	.54	.57	....	....	1	....	1	1	....	1

DECEMBER 1987 9450 CALLS

Dec.....	.16	.17B	.16	.16	.17	....	....	10	....	10	10	10	10
Year....	.16	.17B	.16	.16	.17	....	....	10	....	10	10	10	10

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1986 8700 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	315	315	315
Feb.	CAB	....	CAB	CAB	.00	....	....	....	....	....	315	315	315
Mar.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	315	315	315
Year	....	....	CAB	CAB	.00	....	....	....	....	....	315	315	315

MARCH 1986 8750 PUTS

Jan.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	360	360	360
Feb.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	360	360	360
Mar.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	360	360	360
Year	....	....	CAB	CAB	.00	....	....	....	....	....	360	360	360

MARCH 1986 8800 PUTS

Jan.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	170	170	170
Feb.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	170	170	170
Mar.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	170	170	170
Year	....	....	CAB	CAB	.00	....	....	....	....	....	170	170	170

MARCH 1986 8850 PUTS

Jan.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	256	256	256
Feb.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	256	247	247
Mar.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	247	247	247
Year	....	....	CAB	CAB	.00	....	....	....	....	....	256	247	247

MARCH 1986 8900 PUTS

Jan.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	487	447	447
Feb.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	447	447	447
Mar.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	447	447	447
Year	....	....	CAB	CAB	.00	....	....	....	....	....	487	447	447

MARCH 1986 8950 PUTS

Jan.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	933	933	933
Feb.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	933	883	933
Mar.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	933	933	933
Year	....	....	CAB	CAB	.00	....	....	....	....	....	933	883	933

MARCH 1986 9000 PUTS

Jan.	CAB	.01	CAB	CAB	.00	....	....	20	....	20	467	456	456
Feb.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	456	456	456
Mar.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	456	456	456
Year	...	.01	CAB	CAB	.00	....	....	20	....	20	467	456	456

MARCH 1986 9050 PUTS

Jan.	CAB	.01	CAB	CAB	.00	....	....	120	....	130	1,855	1,734	1,734
Feb.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,734	1,734	1,734
Mar.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,734	1,734	1,734
Year	....	.01	CAB	CAB	.00	....	....	120	....	130	1,855	1,734	1,734

MARCH 1986 9100 PUTS

Jan.	.02	.04	.01	.01	.01	....	....	302	....	1,222	3,228	2,953	3,219
Feb.	.01	.01	CAB	CAB	.00	....	....	312	38	812	3,483	2,868	2,895
Mar.	CAB	CAB	CAB	CAB	.00	....	....	8	....	15	2,895	2,880	2,880
Year	.02	.04	CAB	CAB	.00	....	....	312	....	2,049	3,483	2,868	2,880

MARCH 1986 9150 PUTS

Jan.	.05	.14	.02	.02	.06	....	....	1,434	1	9,234	5,608	4,595	5,178
Feb.	.03	.05	.01	.01	.01	....	....	550	....	2,653	5,215	4,522	4,522
Mar.	CAB	.01	CAB	CAB	.00	....	....	85	....	215	4,517	4,399	4,422
Year	.05	.14	CAB	CAB	.02	....	....	1,434	....	12,102	5,608	4,399	4,422

MARCH 1986 9200 PUTS

Jan.	.15	.37B	.09	.10	.20	....	....	3,733	509	22,778	5,304	3,703	5,274
Feb.	.09	.24	.01	.03	.09	....	....	2,063	251	15,052	6,532	5,425	6,482
Mar.	.03	.03	CAB	CAB	.00	....	....	426	....	835	6,585	6,311	6,311
Year	.15	.37B	CAB	CAB	.09	....	....	3,733	....	38,665	6,585	3,703	6,311

MARCH 1986 9250 PUTS

Jan.	.39	.76	.34A	.42	.53	....	....	434	....	2,937	1,408	871	1,055
Feb.	.43	.65B	.26	.30	.45	....	....	305	....	657	1,160	781	833
Mar.	.28	.28	.01	....	.08	....	....	1,302	5	2,933	2,411	....	....
Year	.39	.76	.01	....	.35	....	....	1,302	....	6,527	2,411	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1986 9300 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.98	1.20B	.80A	.88	.98	....	....	2	....	2	2	2	2
Feb.	....	1.14B	.84A	.77	.93	....	....	....	....	....	2	2	2
Mar.	....	....	.47A	.47	.58	....	....	....	....	....	2	....	....
Year	.98	1.20B	.47A	.47	.83	....	....	2	....	2	2	....	....

JUNE 1986 8950 PUTS

Jan.	.02	.02	.01	.01	.01	....	....	1	....	2	665	664	665
Feb.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	665	665	665
Mar.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	665	665	665
Apr.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	665	665	665
May	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	665	665	665
Jne.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	665	665	665
Year	.02	.02	CAB	CAB	.00	....	....	1	....	2	665	664	665

JUNE 1986 9000 PUTS

Jan.	.03	.04B	.01	.01	.02	....	....	61	....	116	595	494	545
Feb.	.02	.02	CAB	CAB	.00	....	....	50	....	90	585	545	545
Mar.	CAB	CAB	CAB	CAB	.00	....	....	10	....	10	545	545	545
Apr.	CAB	CAB	CAB	CAB	.00	....	....	4	....	4	545	545	545
May	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	545	545	545
Jne.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	545	545	545
Year	.03	.04B	CAB	CAB	.00	....	....	61	....	220	595	494	545

JUNE 1986 9050 PUTS

Jan.	.02	.11	.02	.03	.04	....	....	160	....	525	861	550	861
Feb.	.02	.03B	.01	.01	.01	....	....	150	....	235	767	682	687
Mar.	CAB	.01	CAB	CAB	.00	....	....	25	....	35	687	662	662
Apr.	CAB	CAB	CAB	CAB	.00	....	....	42	....	42	662	655	655
May	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	655	655	655
Jne.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	655	655	655
Year	.02	.11	CAB	CAB	.00	....	....	160	....	837	861	550	655

JUNE 1986 9100 PUTS

Jan	.08	.20	.05	.06	.10	....	....	809	....	3,209	2,307	1,286	2,307
Feb.	.06	.08	.01	.01	.03	....	....	223	....	1,191	2,740	2,298	2,608
Mar.	.01	.01	CAB	CAB	.00	....	....	208	....	342	2,752	2,558	2,752
Apr.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	2,752	2,721	2,721
May	CAB	.01	CAB	CAB	.00	....	....	300	....	308	2,726	2,642	2,642
Jne.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	2,642	2,640	2,640
Year	.08	.20	CAB	CAB	.02	....	....	809	....	5,050	2,752	1,286	2,640

JUNE 1986 9150 PUTS

Jan.	.16	.40	.13	.13	.21	....	....	1,141	74	8,150	4,197	1,807	4,197
Feb.	.12	.20	.02	.04	.06	....	....	682	26	3,807	4,714	4,049	4,682
Mar.	.04	.04	CAB	CAB	.01	....	....	628	....	2,012	5,011	4,680	5,011
Apr.	CAB	.01	CAB	CAB	.00	....	....	5	....	5	5,009	5,006	5,007
May	CAB	.01	CAB	CAB	.00	....	....	65	....	88	5,007	4,980	4,980
Jne.	CAB	....	CAB	CAB	.00	....	....	29	....	64	5,001	....	....
Year	.16	.40	CAB	CAB	.05	....	....	1,141	....	14,126	5,011	....	....

JUNE 1986 9200 PUTS

Jan.	.36	.64B	.27	.29	.42	....	....	593	....	3,560	1,675	812	1,542
Feb.	.30	.41B	.10	.11	.22	....	....	1,655	190	11,844	3,823	1,685	3,823
Mar.	.11	.11	.01	.01	.04	....	....	947	4	6,405	4,359	3,850	4,131
Apr.	.01	.01	CAB	CAB	.00	....	....	184	....	839	4,102	3,634	3,634
May	CAB	.01	CAB	CAB	.00	....	....	21	....	71	3,634	3,590	3,590
Jne.	CAB	CAB	CAB	CAB	.00	....	....	28	....	30	3,590	3,562	3,562
Year	.36	.64B	CAB	CAB	.11	....	....	1,655	....	22,749	4,359	812	3,562

JUNE 1986 9225 PUTS

Apr.	.01	.02	CAB	CAB	.00	....	....	69	....	238	95	2	30
May	CAB	.01	CAB	CAB	.00	....	....	29	....	71	81	30	81
Jne.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	81	81	81
Year	.01	.02	CAB	CAB	.00	....	....	69	....	309	95	2	81

JUNE 1986 9250 PUTS

Jan.	.85	.97B	.53A	.59	.73	....	....	240	....	357	290	105	275
Feb.	.59	.75B	.26	.31	.50	....	....	604	....	2,133	1,028	315	1,028
Mar.	.30	.30	.03	.03	.13	....	....	1,614	174	13,092	6,094	1,443	6,094
Apr.	.02	.05	CAB	.01	.01	....	....	957	....	4,831	5,811	4,437	4,448
May	.02	.04	CAB	CAB	.01	....	....	2,546	....	4,207	4,613	3,772	3,775
Jne.	.01	.01	CAB	CAB	.00	....	....	670	5	779	3,782	3,740	3,777
Year	.85	.97B	CAB	CAB	.23	....	....	2,546	....	25,399	6,094	105	3,777

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1986 9275 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.07	.10	.01	.04	.03	....	....	1,222	5	6,959	2,536	979	2,121
May	.04	.12	.02	.04	.04	....	....	1,489	....	6,464	3,445	2,278	2,937
Jne.	.03	.05	.01	....	.02	....	....	632	9	1,778	3,134	2,814	2,858
Year	.07	.12	.01	....	.03	....	....	1,489	....	15,201	3,448	979	2,858

JUNE 1986 9300 PUTS

Feb.	.62	.62	.62	.64	.64	....	....	3	3	3	3	3	3
Mar.	.49	.59B	.16	.16	.38	....	....	1,019	....	3,316	2,462	3	2,462
Apr.	.13	.20	.02	.08	.08	....	....	1,746	28	15,487	4,396	2,500	4,396
May	.09	.26	.03	.13	.11	....	....	1,306	62	11,724	6,228	4,451	5,845
Jne.	.12	.19	.01	....	.10	....	....	1,079	73	3,976	6,183	....	....
Year	.62	.62	.01	....	.26	....	....	1,746	....	34,486	6,228	....	....

JUNE 1986 9325 PUTS

Apr.	.25	.33B	.06	.18	.17	....	....	1,852	....	13,959	3,509	3	3,207
May	.21	.45	.08	.34	.25	....	....	1,568	5	7,253	4,332	2,983	3,365
Jne.	.32	.42	.27A	....	.32	....	....	98	3	482	3,367	....	....
Year	.25	.45	.06	....	.24	....	....	1,852	....	21,694	4,332	....	....

JUNE 1986 9350 PUTS

Mar.	.79	.81B	.53A	.51	.71	....	....	75	....	82	75	2	75
Apr.	.29	.55B	.13	.34	.32	....	....	1,418	....	5,080	2,460	75	2,257
May	.38	.67B	.20	.57	.45	....	....	650	....	1,780	2,259	1,492	1,492
Jne.	.61	.61	.51	....	.56	....	....	100	....	120	1,492	....	....
Year	.79	.81B	.13	....	.51	....	....	1,418	....	7,062	2,460	....	....

JUNE 1986 9375 PUTS

Apr.	.40	.72	.26	.55	.46	....	....	122	....	591	343	20	269
May	.56	.66B	.42A	.82	.67	....	....	100	....	185	249	233	233
Jne.	.85	.85	.77A	....	.81	....	....	3	....	3	233	....	....
Year	.40	.66B	.26	....	.54	....	....	122	....	779	343	....	....

JUNE 1986 9400 PUTS

Apr.	.45	.76B	.45	.79	.74	....	....	1	....	2	1	....	....
Year	.45	.76B	.45	.79	.74	....	....	1	....	2	1	....	....

SEPTEMBER 1986 8950 PUTS

Jan.	....	.08B	....	.02	.04	....	....	....	....	....	324	321	321
Feb.	.02	.02	CAB	CAB	.01	....	....	20	....	21	341	321	341
Mar.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	341	341	341
Apr.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	341	341	341
May	CAB	.01	CAB	CAB	.00	....	....	1	....	1	341	341	341
Jne.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	341	341	341
Jly.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	341	341	341
Aug.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	341	341	341
Sep.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	341	341	341
Year	.02	.08B	CAB	CAB	.00	....	....	20	....	22	341	321	341

SEPTEMBER 1986 9000 PUTS

Jan.	.07	.14	.06A	.05	.09	....	....	75	....	200	576	573	573
Feb.	.02	.05B	.02	.02	.02	....	....	1	....	1	573	572	572
Mar.	.02	.02	CAB	CAB	.01	....	....	100	....	101	572	476	477
Apr.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	477	477	477
May	CAB	.01	CAB	CAB	.00	....	....	79	....	79	477	477	477
Jne.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	477	477	477
Jly.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	477	477	477
Aug.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	477	477	477
Sep.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	477	477	477
Year	.07	.14	CAB	CAB	.01	....	....	100	....	381	576	476	477

SEPTEMBER 1986 9050 PUTS

Jan.	.13	.27	.10A	.10	.16	....	....	215	....	610	783	410	783
Feb.	.06	.10B	.02	.03	.05	....	....	94	....	370	803	624	630
Mar.	.03	.03	.02	.01	.02	....	....	325	....	329	630	555	557
Apr.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	557	557	557
May	CAB	.01	CAB	CAB	.00	....	....	42	....	42	557	557	557
Jne.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	557	557	557
Jly.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	557	557	557
Aug.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	557	557	557
Sep.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	557	557	557
Year	.13	.27	CAB	CAB	.02	....	....	325	....	1,351	803	410	557

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9100 PUTS

tivity nth	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
n.....	.21	.43	.18	.18	.27	....	....	296	....	1,180	745	599	716
b.....	.13	.19B	.05	.06	.11	....	....	123	....	267	789	716	789
r.....	.06	.07	.01	.02	.03	....	....	180	....	541	809	627	637
r.....	.01	.01	CAB	CAB	.00	....	....	50	....	65	671	646	646
y.....	CAB	.01	CAB	CAB	.00	....	....	2,063	....	2,637	2,407	646	2,407
e.....	.02	.02	CAB	CAB	.00	....	....	74	....	74	2,479	2,407	2,474
.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	2,474	2,474	2,474
g.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	2,477	2,474	2,474
p.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	2,474	2,474	2,474
ar....	.21	.43	CAB	CAB	.04	....	....	2,063	....	4,764	2,479	599	2,474

SEPTEMBER 1986 9150 PUTS

n.....	.32	.63	.31	.31	.43	....	....	250	....	873	554	300	467
b.....	.25	.36B	.10	.12	.22	....	....	300	....	1,082	886	465	839
r.....	.12	.12	.03	.03	.06	....	....	248	....	1,151	1,057	786	1,007
r.....	.02	.03	.01	.03	.02	....	....	86	....	416	982	854	854
y.....	.04	.05	.02	.04	.03	....	....	26	....	38	1,084	853	860
e.....	.04	.06	CAB	CAB	.02	....	....	93	....	205	860	767	774
.....	CAB	CAB	CAB	CAB	.00	....	....	3	....	3	774	771	771
g.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	771	771	771
p.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	771	769	769
ar....	.32	.63	CAB	CAB	.08	....	....	300	....	3,768	1,084	300	769

SEPTEMBER 1986 9175 PUTS

e.....	.05	.06	CAB	CAB	.02	....	....	65	....	65	65	65	65
.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	65	65	65
g.....	CAB	.01	CAB	CAB	.00	....	....	61	....	109	77	53	53
p.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	94	53	94
ar....	.05	.06	CAB	CAB	.00	....	....	65	....	174	94	53	94

SEPTEMBER 1986 9200 PUTS

n.....	.76	.83B	.50A	.52	.67	....	....	50	....	127	289	190	289
b.....	.46	.58B	.21A	.23	.40	....	....	160	....	520	439	289	409
ar.....	.21	.22B	.05	.05	.12	....	....	245	....	1,734	1,432	494	1,432
r.....	.03	.08	.02	.06	.04	....	....	93	....	385	1,531	1,437	1,456
ay.....	.05	.12	.05A	.09	.06	....	....	429	....	1,312	1,601	1,456	1,601
e.....	.11	.14	.01	.01	.05	....	....	491	....	1,898	2,006	1,539	1,564
r.....	CAB	.01	CAB	CAB	.00	....	....	29	....	52	1,558	1,526	1,526
g.....	CAB	.01	CAB	CAB	.00	....	....	19	....	53	1,526	1,478	1,478
p.....	CAB	CAB	CAB	CAB	.00	....	....	5	....	5	1,478	1,476	1,478
ar....	.76	.83B	CAB	CAB	.14	....	....	491	....	6,086	2,006	190	1,478

SEPTEMBER 1986 9225 PUTS

r.....	.10	.10	.07	.08	.09	....	....	100	2	147	110	2	102
ay.....	.08	.16	.04	.13	.09	....	....	230	....	1,233	560	127	560
e.....	.13	.20	.01	.02	.08	....	....	373	....	2,510	1,706	565	1,377
r.....	.01	.01	CAB	CAB	.00	....	....	53	....	188	1,380	1,282	1,282
ug.....	CAB	.01	CAB	CAB	.00	....	....	96	....	125	1,282	1,167	1,167
ep.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,167	1,166	1,166
ar....	.10	.20	CAB	CAB	.04	....	....	373	....	4,203	1,706	2	1,166

SEPTEMBER 1986 9250 PUTS

an.....	.84	1.17B	.80A	.81	.98	....	....	10	....	11	22	17	21
eb.....	.53	.95B	.52A	.43	.67	....	....	16	....	20	21	17	17
ar.....	.39	.43B	.12A	.11	.25	....	....	325	....	1,455	823	42	823
or.....	.10	.15	.04	.12	.09	....	....	305	....	856	1,104	823	1,104
ay.....	.12	.24	.07	.19	.14	....	....	929	....	3,705	2,498	1,106	2,498
ne.....	.17	.30	.02	.03	.12	....	....	754	2	5,991	3,429	2,512	2,969
y.....	.02	.03	CAB	CAB	.01	....	....	83	1	457	2,987	2,732	2,733
ug.....	CAB	CAB	CAB	CAB	.00	....	....	61	....	80	2,731	2,640	2,640
ep.....	CAB	CAB	CAB	CAB	.00	....	....	5	5	5	2,635	2,635	2,635
ear....	.84	1.17B	CAB	CAB	.25	....	....	929	....	12,580	3,429	17	2,635

SEPTEMBER 1986 9275 PUTS

or.....	.13	.22B	.08	.17	.13	....	....	400	....	1,476	882	50	882
ay.....	.21	.34	.10	.27	.20	....	....	892	....	4,168	2,354	882	2,354
ne.....	.25	.41	.06	.05	.19	....	....	645	....	5,667	2,654	2,419	2,559
y.....	.05	.05	CAB	CAB	.01	....	....	1,057	....	2,502	3,068	2,540	2,754
ug.....	.01	.01	CAB	CAB	.00	....	....	41	1	46	2,754	2,709	2,709
ep.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	2,709	2,709	2,709
ear....	.13	.41	CAB	CAB	.08	....	....	1,057	....	13,859	3,068	50	2,709

SEPTEMBER 1986 9300 PUTS

an.....	1.17	1.58B	1.17	1.17	1.38	....	....	10	....	10	10	10	10
eb.....	.97	1.35B	.69	.74	1.04	....	....	15	....	25	25	10	25
lar.....	.70	.70	.28A	.26	.48	....	....	60	....	202	179	25	179
pr.....	.21	.34	.09	.24	.20	....	....	989	....	3,887	1,801	237	1,801

(Continued on Next Page)

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9300 PUTS (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	.25	.48	.13	.40	.29	....	....	634	23	5,573	2,988	1,853	2,988
Jne	.38	.59	.08	.09	.28	....	....	866	47	6,492	4,362	3,265	4,360
Jly	.08	.10	.01	.01	.03	....	....	7,336	1	13,910	11,014	3,619	10,624
Aug	.01	.01	CAB	CAB	.00	....	....	283	....	530	10,617	10,047	10,047
Sep	CAB	CAB	CAB	CAB	.00	....	....	3	....	3	10,048	....	....
Year	1.17	1.58B	CAB	CAB	.41	....	....	7,336	....	30,632	11,014	....	....
SEPTEMBER 1986 9325 PUTS													
Apr	.34	.46	.15	.34	.29	....	....	200	....	1,197	613	11	551
May	.38	.63	.24	.55	.42	....	....	255	....	1,461	1,245	551	958
Jne	.69	.73B	.16	.15	.40	....	....	393	....	1,735	1,634	958	1,591
Jly	.15	.18	.03	.03	.08	....	....	1,732	41	11,010	5,096	2,283	4,979
Aug	.03	.04	CAB	CAB	.01	....	....	220	15	1,422	5,071	4,773	4,773
Sep	CAB	CAB	CAB	CAB	.00	....	....	49	....	49	4,773	4,724	4,724
Year	.34	.73B	CAB	CAB	.20	....	....	1,732	....	16,874	5,096	11	4,724
SEPTEMBER 1986 9350 PUTS													
Apr	.49	.61B	.22	.47	.39	....	....	335	....	1,157	572	150	439
May	.43	.75B	.36A	.74	.57	....	....	223	....	318	449	418	418
Jne	.49	.89B	.27	.27	.56	....	....	125	....	301	656	418	656
Jly	.25	.29	.09	.10	.17	....	....	888	30	6,728	2,386	803	2,386
Aug	.10	.12	CAB	CAB	.03	....	....	1,803	41	7,262	4,114	2,412	4,062
Sep	CAB	.01	CAB	CAB	.00	....	....	7	....	18	4,062	....	....
Year	.49	.89B	CAB	CAB	.28	....	....	1,803	....	15,784	4,114	....	....
SEPTEMBER 1986 9375 PUTS													
Apr	.35	.75B	.27A	.63	.56	....	....	43	....	72	55	17	45
May	.68	.83	.48A	.94	.75	....	....	43	....	71	45	43	43
Jne	.98	1.10B	.43	.43	.74	....	....	103	....	124	115	43	115
Jly	.43	.45B	.21	.24	.32	....	....	172	....	312	201	125	200
Aug	.27	.29	CAB	CAB	.11	....	....	1,515	....	5,369	2,136	180	2,136
Sep	CAB	.01	CAB	CAB	.00	....	....	245	....	388	2,233	....	....
Year	.35	1.10B	CAB	CAB	.41	....	....	1,515	....	6,336	2,233	....	....
SEPTEMBER 1986 9400 PUTS													
Jly	.44	.66B	.39A	.45	.50	....	....	7	....	10	10	7	10
Aug	.46	.48B	.01	.01	.22	....	....	762	....	5,278	3,234	10	3,022
Sep	.01	.09	CAB	CAB	.03	....	....	1,951	107	11,522	5,651	....	....
Year	.44	.66B	CAB	CAB	.25	....	....	1,951	....	16,810	5,651	....	....
SEPTEMBER 1986 9425 PUTS													
Jly	.67	.90B	.61A	.68	.72	....	....	30	....	30	30	15	15
Aug	.33	.71B	.05	.05	.42	....	....	507	....	1,318	1,010	15	1,010
Sep	.05	.30	.03	....	.20	....	....	742	15	2,514	1,604	....	....
Year	.67	.90B	.03	....	.44	....	....	742	....	3,862	1,604	....	....
DECEMBER 1986 9000 PUTS													
Jan	.32	.32	.13A	.13	21	....	....	135	....	617	487	80	487
Feb	.09	.13B	.05	.05	.08	....	....	125	....	529	787	487	787
Mar	.04	.04	.01	.01	.03	....	....	75	....	221	802	752	797
Apr	.01	.01	.01	.01	.01	....	....	153	....	153	740	737	737
May	.03	.03	.03	.04	.02	....	....	140	....	140	737	737	737
Jne	.05	.05	.05	.01	.03	....	....	3	....	3	737	734	734
Jly	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	734	734	734
Aug	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	734	734	734
Sep	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	734	734	734
Oct	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	734	734	734
Nov	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	734	734	734
Dec	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	734	734	734
Year	.32	.32	CAB	CAB	03	....	....	153	....	1,663	802	80	734
DECEMBER 1986 9050 PUTS													
Jan	.23	.45	.20	.21	.32	....	....	210	....	920	520	90	502
Feb	.17	.19B	.08	.08	.14	....	....	102	....	230	605	487	605
Mar	.07	.07	.03	.02	.05	....	....	270	....	401	605	370	370
Apr	.01	.01	.01	.02	01	....	....	25	....	80	370	370	370
May	.05	.05	.04A	.05	.03	....	....	223	....	223	370	370	370
Jne	.06	.06	.02A	.02	04	....	....	1	....	1	370	370	370
Jly	.02	.02	.01	.01	.01	....	....	228	....	258	518	370	518
Aug	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	518	518	518
Sep	CAB	CAB	CAB	CAB	00	....	....	....	....	....	518	518	518
Oct	CAB	CAB	CAB	CAB	00	....	....	....	....	....	538	518	518
Nov	CAB	CAB	CAB	CAB	00	....	....	....	....	....	518	518	518
Dec	CAB	CAB	CAB	CAB	00	....	....	....	....	....	518	518	518
Year	.23	.45	CAB	CAB	05	....	....	270	....	2,113	605	90	518

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

DECEMBER 1986 9100 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.42	.64	.31	.33	.46	....	....	125	....	907	475	50	475
Feb.	.31	.31B	.11	.13	.23	....	....	145	....	474	606	475	557
Mar.	.13	.13B	.05	.04	.08	....	....	60	....	103	660	585	660
Apr.	.04	.05	.01	.05	.03	....	....	105	....	390	785	660	783
May	.04	.08	.03	.09	.06	....	....	443	....	542	1,272	789	839
Jne.	.12	.12	.03	.03	.07	....	....	175	....	177	964	839	964
Jly.	....	....	....	.01	.01	....	....	....	....	....	964	964	964
Aug.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	964	964	964
Sep.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	964	964	964
Oct.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,014	964	964
Nov.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	964	964	964
Dec.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	964	964	964
Year	.42	.64	CAB	CAB	.07	....	....	443	....	2,593	1,272	50	964

DECEMBER 1986 9150 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.61	.83	.50A	.51	.66	....	....	121	....	231	171	31	41
Feb.	.43	.53	.18	.23	.38	....	....	380	....	688	403	41	403
Mar.	.20	.21B	.09	.07	.14	....	....	178	....	331	669	541	651
Apr.	.05	.12	.04	.12	.07	....	....	70	....	280	729	684	729
May	.07	.16	.06	.14	.11	....	....	122	....	408	988	729	978
Jne.	.16	.19	.04	.05	.11	....	....	108	....	475	1,185	978	1,185
Jly.	.05	.05	.02A	.02	.02	....	....	100	....	277	1,260	1,155	1,260
Aug.	.01	.01	CAB	CAB	.00	....	....	235	....	340	1,270	1,139	1,148
Sep.	CAB	.01	CAB	CAB	.00	....	....	10	....	15	1,148	1,133	1,133
Oct.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,133	1,133	1,133
Nov.	CAB	CAB	CAB	CAB	.00	....	....	52	....	52	1,133	1,081	1,081
Dec.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,081	1,081	1,081
Year	.61	.83	CAB	CAB	.12	....	....	380	....	3,057	1,270	31	1,081

DECEMBER 1986 9200 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	.67	.80B	.34	.40	.57	....	....	120	....	291	226	13	226
Mar.	.34	.36B	.13	.12	.24	....	....	210	....	801	745	246	743
Apr.	.10	.17B	.05	.16	.11	....	....	180	....	672	993	743	993
May	.14	.26	.10	.24	.18	....	....	305	....	420	1,058	993	1,057
Jne.	.23	.29	.07A	.08	.17	....	....	95	....	299	1,119	1,026	1,049
Jly.	.07	.08	.03	.02	.04	....	....	225	....	284	1,053	1,008	1,008
Aug.	.01	.01	CAB	CAB	.00	....	....	60	....	118	1,073	1,008	1,051
Sep.	CAB	.01	CAB	CAB	.00	....	....	6	....	6	1,051	1,045	1,045
Oct.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,045	1,045	1,045
Nov.	CAB	CAB	CAB	CAB	.00	....	....	25	....	25	1,045	1,019	1,019
Dec.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,019	1,019	1,019
Year	.67	.80B	CAB	CAB	.11	....	....	305	....	2,917	1,119	13	1,019

DECEMBER 1986 9225 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.22	.22	.20	.20	.21	....	....	10	....	16	18	10	18
May	.14	.27B	.14	.30	.22	....	....	14	....	21	36	18	36
Jne.	.40	.40	.07	.09	.22	....	....	200	....	680	663	36	663
Jly.	.08	.09B	.03	.03	.05	....	....	526	....	793	767	362	362
Aug.	.01	.02	CAB	CAB	.01	....	....	142	....	202	460	362	440
Sep.	CAB	.01	CAB	CAB	.00	....	....	2,038	....	2,173	2,352	440	2,352
Oct.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	2,352	2,352	2,352
Nov.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	2,352	2,352	2,352
Dec.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	2,352	2,352	2,352
Year	.22	.40	CAB	CAB	.07	....	....	2,038	....	3,887	2,352	10	2,352

DECEMBER 1986 9250 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	.99	1.14	.68A	.60	.86	....	....	95	....	150	140	95	140
Mar.	.49	.55	.24A	.23	.40	....	....	213	....	585	546	140	546
Apr.	.17	.28	.09	.24	.18	....	....	180	....	510	729	586	728
May	.28	.37	.20	.39	.29	....	....	202	....	766	1,012	670	836
Jne.	.43	.51	.14A	.10	.29	....	....	145	....	487	831	738	738
Jly.	.09	.13	.05	.04	.08	....	....	449	....	662	1,106	737	1,106
Aug.	.03	.05B	CAB	CAB	.01	....	....	8,813	....	23,157	19,727	879	19,717
Sep.	CAB	.01	CAB	CAB	.00	....	....	865	....	1,963	20,477	19,717	20,477
Oct.	.01	.01	CAB	CAB	.00	....	....	125	125	125	20,617	20,433	20,433
Nov.	CAB	.01	CAB	CAB	.00	....	....	2	....	2	20,433	20,433	20,433
Dec.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	20,433	20,433	20,433
Year	.99	1.14	CAB	CAB	.19	....	....	8,813	....	28,407	20,617	95	20,433

DECEMBER 1986 9275 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.27	.42	.15	.32	.25	....	....	200	....	705	252	50	252
May	.36	.49B	.25A	.48	.37	....	....	200	....	658	472	230	472
Jne.	.58	.64	.17	.18	.38	....	....	110	....	597	908	467	908
Jly.	.16	.19B	.07	.07	.11	....	....	379	....	1,510	1,999	958	1,909
Aug.	.07	.07	.01	.01	.03	....	....	482	....	1,025	2,085	1,883	1,883
Sep.	.01	.04	.01	.02	.01	....	....	734	....	2,234	3,259	1,866	3,259
Oct.	.01	.01	CAB	CAB	.00	....	....	32	....	33	3,291	3,290	3,290
Nov.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	3,290	3,285	3,285
Dec.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	3,285	3,285	3,285
Year	.27	.64	CAB	CAB	.12	....	....	734	....	6,762	3,291	50	3,285

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

DECEMBER 1986 9300 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	.34	.52B	.20A	.41	.34	....	....	245	....	1,005	344	52	274
May	.43	.65B	.33A	.62	.48	....	....	155	....	636	424	324	328
Jne	.66	.76B	.24A	.26	.49	....	....	147	....	591	635	348	615
Jly	.22	.25	.10	.11	.17	....	....	586	....	4,087	2,549	650	2,503
Aug	.09	.12	.01	.01	.05	....	....	576	....	3,434	3,318	2,681	3,040
Sep	.01	.05	.01	.03	.03	....	....	703	....	3,131	4,194	3,018	4,194
Oct	.02	.02	CAB	CAB	.00	....	....	207	....	566	4,324	4,168	4,168
Nov	CAB	.01	CAB	CAB	.00	....	....	185	....	333	4,168	3,840	3,840
Dec	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	3,840	3,840	3,840
Year	.34	.76B	CAB	CAB	.17	....	....	703	....	13,783	4,324	52	3,840

DECEMBER 1986 9325 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	.47	.64B	.26	.51	.44	....	....	50	....	147	50	11	33
May	.49	.77	.42	.76	.60	....	....	100	....	233	175	33	141
Jne	.50	.94B	.33	.35	.61	....	....	100	....	155	239	141	239
Jly	.32	.35B	.16	.17	.25	....	....	316	....	2,105	1,587	249	1,587
Aug	.16	.18	.01	.02	.08	....	....	2,737	....	6,751	4,085	1,210	3,744
Sep	.02	.09	.02	.04	.05	....	....	477	....	2,780	4,365	3,634	4,300
Oct	.03	.03	.01	.01	.01	....	....	1,157	....	4,251	5,817	4,636	5,051
Nov	CAB	.01	CAB	CAB	.00	....	....	307	....	367	5,112	4,809	4,809
Dec	CAB	CAB	CAB	CAB	.00	....	....	448	....	936	4,809	4,196	4,196
Year	.47	.94B	CAB	CAB	.22	....	....	2,737	....	17,725	5,817	11	4,196

DECEMBER 1986 9350 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	.42	.78B	.38	.65	.61	....	....	5	....	8	8	5	8
May	.80	.94B	.55A	.93	.75	....	....	6	....	12	8	7	8
Jne	1.09	1.13B	.45A	.46	.76	....	....	3	....	6	9	8	9
Jly	.37	.46	.24	.25	.35	....	....	208	....	965	426	9	426
Aug	.28	.28	.02	.03	.14	....	....	787	8	4,883	2,389	467	2,332
Sep	.03	.16	.02	.06	.09	....	....	1,613	9	9,455	4,971	2,333	4,971
Oct	.05	.06	.01	.02	.02	....	....	919	4	5,092	5,249	4,719	5,112
Nov	.01	.03	CAB	CAB	.00	....	....	530	....	1,711	5,231	5,006	5,095
Dec	CAB	CAB	CAB	CAB	.00	....	....	537	....	1,038	5,095	4,057	4,057
Year	.42	1.13B	CAB	CAB	.30	....	....	1,613	....	23,170	5,249	5	4,057

DECEMBER 1986 9375 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	.76	.87B	.60A	.61	.71	....	....	20	....	34	29	10	29
Jly	.50	.58	.36	.37	.48	....	....	1,982	....	2,729	2,681	29	2,681
Aug	.40	.42	.03	.04	.22	....	....	692	....	6,150	4,715	2,685	4,448
Sep	.05	.27	.04	.11	.15	....	....	1,723	150	15,934	6,890	4,327	6,890
Oct	.09	.12	.02	.04	.06	....	....	2,857	90	20,656	8,501	6,877	7,127
Nov	.03	.10	.01	.01	.03	....	....	1,717	62	13,584	9,989	7,059	9,011
Dec	.02	02	CAB	CAB	.00	....	....	941	....	4,847	9,456	....	....
Year	.76	.87B	CAB	CAB	.23	....	....	2,857	....	63,934	9,989	....	....

DECEMBER 1986 9400 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	.54	.70B	.52A	.53	.61	....	....	50	....	100	50	40	40
Aug	.56	.58	.07	.09	.34	....	....	956	....	3,585	2,265	40	2,265
Sep	.09	.40	.08	.21	.25	....	....	1,574	89	11,778	3,380	1,756	3,353
Oct	.17	.23	.06	.10	.13	....	....	3,928	162	35,345	8,020	3,202	8,020
Nov	.10	.23	.04	.08	.11	....	....	2,691	104	25,431	8,726	7,617	8,252
Dec	.10	.25	.07	....	.13	....	....	1,421	359	8,910	7,964	....	....
Year	.54	.70B	.04	....	.26	....	....	3,928	....	85,149	8,726	....	....

DECEMBER 1986 9425 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	.32	.34	.15	.16	.26	....	....	936	5	2,272	1,128	214	1,128
Sep	.17	.57B	.15	.36	.40	....	....	1,220	....	5,203	2,051	1,278	1,339
Oct	.32	.42	.15	.23	.27	....	....	1,587	....	7,270	4,077	1,371	4,044
Nov	.21	.42B	.19	.29	.28	....	....	1,458	....	3,726	5,116	4,103	4,103
Dec	.32	.50	.29A	....	.36	....	....	132	....	226	4,104	....	....
Year	.32	.57B	.15	....	.31	....	....	1,587	....	18,697	5,118	....	....

DECEMBER 1986 9450 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	.55	.58B	.28	.29	.44	....	....	480	....	736	545	100	545
Sep	.30	.70	.27	.54	.58	....	....	323	....	1,161	709	458	492
Oct	.44	.62B	.30	.42	.45	....	....	403	....	1,415	1,277	492	1,267
Nov	.40	.66B	.38A	.53	.51	....	....	46	....	99	1,257	1,196	1,196
Dec	.56	.68	.55A	....	.61	....	....	15	....	16	1,196	....	....
Year	.55	.70	.27	....	.51	....	....	480	....	3,427	1,277	....	....

DECEMBER 1986 9475 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	.44	.87B	.44	.75	.79	....	....	190	....	420	210	10	103
Oct	.74	.83B	.54A	.64	.67	....	....	25	....	25	128	45	45
Nov	....	.81B	.83A	.78	.75	....	....	....	....	....	45	20	20
Dec	....	.80B	....	....	.86	....	....	....	....	....	20	....	....
Year	.44	.87B	.44	....	.76	....	....	190	....	445	210	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9150 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	.17	.17	.14A	.12	.15	....	....	75	....	100	100	....	100
Apr.	.08	.20	.08	.17	.12	....	....	112	....	268	279	100	279
May	.18	.30	.16	.29	.21	....	....	75	....	201	313	279	313
Jne.	.28	.33B	.11	.10	.21	....	....	35	....	110	349	317	345
Jly.	.08	.08	.04	.04	.06	....	....	130	....	302	356	213	252
Aug.	.03	.03	CAB	CAB	.01	....	....	141	....	295	491	252	491
Sep.	CAB	.02	CAB	.01	.00	....	....	50	....	60	542	491	542
Oct.	CAB	.01	CAB	CAB	.00	....	....	120	....	125	677	572	677
Nov.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	677	677	677
Dec.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	677	647	647
Year	.17	.33B	CAB	CAB	.07	....	....	141	....	1,461	677	....	647

MARCH 1987 9175 PUTS

Jne.	.26	.26	.15A	.12	.18	....	....	12	....	25	25	3	25
Jly.	.08	.08	.08	.06	.08	....	....	10	....	10	35	25	35
Aug.	CAB	CAB	CAB	CAB	.02	....	....	....	....	....	35	35	35
Sep.	CAB	.03	CAB	.02	.01	....	....	100	....	155	150	35	135
Oct.	.01	.01	CAB	CAB	.00	....	....	65	....	86	210	135	210
Nov.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	210	210	210
Dec.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	210	210	210
Year	.26	.26	CAB	CAB	.04	....	....	100	....	276	210	3	210

MARCH 1987 9200 PUTS

Mar.	.26	.28B	.25A	.20	.24	....	....	50	....	50	50	....	50
Apr.	.13	.31B	.10	.28	.19	....	....	200	....	250	270	50	260
May	.29	.46B	.21	.44	.33	....	....	148	....	396	403	260	403
Jne.	.38	.50B	.17	.17	.33	....	....	35	....	65	438	403	438
Jly.	.09	.11B	.08	.08	.12	....	....	40	....	115	513	438	513
Aug.	.07	.07	.01	....	.04	....	....	180	....	257	540	388	388
Sep.	CAB	.05	CAB	.03	.02	....	....	155	....	303	395	340	355
Oct.	.02	.02	CAB	CAB	.01	....	....	166	....	314	518	355	494
Nov.	CAB	.01	CAB	CAB	.00	....	....	1	....	1	494	494	494
Dec.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	494	494	494
Year	.26	.50B	CAB	CAB	.12	....	....	200	....	1,751	540	....	494

MARCH 1987 9225 PUTS

Apr.	.21	.38B	.14A	.35	.24	....	....	190	....	220	120	10	120
May	.37	.47	.25	.53	.40	....	....	150	....	516	348	120	348
Jne.	.58	.61B	.25A	.22	.41	....	....	50	....	85	348	323	338
Jly.	.19	.20	.19	.11	.16	....	....	55	....	134	440	388	440
Aug.	.08	.08	.07	.01	.05	....	....	12	....	21	440	431	431
Sep.	.01	.06	.01	.05	.04	....	....	35	....	103	461	426	461
Oct.	.03	.04	.01	.01	.02	....	....	200	....	548	566	424	556
Nov.	.01	.01	CAB	CAB	.00	....	....	74	....	119	556	531	556
Dec.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	556	556	556
Year	.21	.61B	CAB	CAB	.14	....	....	200	....	1,746	566	10	556

MARCH 1987 9250 PUTS

Mar.	.40	.40	.36A	.33	.35	....	....	100	....	100	100	....	100
Apr.	.32	.47B	.18	.43	.31	....	....	190	....	710	530	100	390
May	.34	.57	.33	.63	.49	....	....	135	....	220	415	390	390
Jne.	.69	.75B	.26	.27	.50	....	....	110	....	271	356	290	356
Jly.	.16	.27B	.16	.14	.20	....	....	50	....	82	430	361	430
Aug.	.13	.13	.01	.02	.08	....	....	200	....	722	830	408	830
Sep.	.03	.10B	.03	.06	.06	....	....	1,166	....	1,317	1,528	830	1,528
Oct.	.05	.06	.02	.02	.03	....	....	1,151	....	1,443	2,391	2,117	2,159
Nov.	.02	.02	.01	.01	.01	....	....	50	....	134	2,169	2,164	2,164
Dec.	CAB	.01	CAB	CAB	.00	....	....	10	....	10	2,174	2,164	2,174
Year	.40	.75B	CAB	CAB	.20	....	....	1,166	....	5,009	2,391	....	2,174

MARCH 1987 9275 PUTS

Apr.	.41	.57B	.26A	.50	.39	....	....	300	....	780	320	25	245
May	.40	.66	.40	.76	.59	....	....	105	....	155	245	195	195
Jne.	.82	.85B	.36A	.35	.60	....	....	50	....	126	221	185	221
Jly.	.31	.31	.20A	.20	.27	....	....	100	....	170	336	221	316
Aug.	.20	.21B	.03	.03	.11	....	....	230	....	1,011	1,090	336	1,090
Sep.	.04	.13	.04	.08	.09	....	....	231	....	477	1,245	1,070	1,201
Oct.	.07	.08	.04	.03	.04	....	....	675	....	1,024	1,359	694	791
Nov.	.03	.03	.01	.01	.02	....	....	313	....	448	818	761	793
Dec.	.01	.01	CAB	CAB	.00	....	....	424	....	669	1,133	793	1,133
Year	.41	.85B	CAB	CAB	.23	....	....	675	....	4,860	1,359	25	1,133

MARCH 1987 9300 PUTS

Apr.	.48	.68B	.32A	.60	.49	....	....	75	....	180	55	11	41
May	.63	.76	.51	.89	.71	....	....	100	....	257	163	73	113
Jne.	.92	1.00B	.45	.44	.72	....	....	30	....	55	154	139	154
Jly.	.34	.34	.27A	.26	.35	....	....	100	....	120	235	154	229
Aug.	.22	.26B	.04	.04	.15	....	....	845	....	1,170	1,281	229	1,281

(Continued on Next Page)

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9300 PUTS (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	.07	.17	.06	.11	.12	—	—	151	—	425	1,496	1,281	1,387
Oct	.10	.11	.03	.04	.06	—	—	990	—	1,836	1,004	832	929
Nov	.03	.05	.02	.02	.03	—	—	266	—	559	1,017	929	1,007
Dec	.01	.02	.01	.01	.01	—	—	10,550	—	12,510	11,887	942	11,884
Year	.48	1.00B	.01	.01	.29	—	—	10,550	—	17,114	11,887	11	11,884

MARCH 1987 9325 PUTS

Apr	.61	.81B	.41A	.73	.60	—	—	50	—	101	50	11	12
May	.92	.92	.65A	1.04	.84	—	—	3	—	3	12	12	12
Jne	.72	1.17B	.53A	.54	.85	—	—	13	—	13	25	12	25
Jly		.55B	.37A	.34	.44	—	—	—	—	—	25	25	25
Aug	.37	.37	.05	.06	.21	—	—	550	—	1,622	1,111	25	1,111
Sep	.07	.26B	.07	.16	.17	—	—	279	—	856	1,367	1,148	1,367
Oct	.14	.15	.05	.06	.10	—	—	953	—	1,561	1,205	977	977
Nov	.05	.09	.02	.04	.05	—	—	220	—	325	1,118	1,102	1,108
Dec	.03	.04	.02	.03	.03	—	—	1,044	—	3,667	3,669	1,123	3,669
Year	.61	1.17B	.02	.03	.36	—	—	1,044	—	8,148	3,669	11	3,669

MARCH 1987 9350 PUTS

Aug	.45	.45	.09	.10	.28	—	—	185	—	433	402	—	402
Sep	.10	.35	.10	.22	.24	—	—	225	—	1,169	1,072	497	1,032
Oct	.19	.21	.08	.10	.15	—	—	325	—	2,005	2,301	1,111	2,292
Nov	.09	.16B	.05	.06	.09	—	—	605	—	2,584	3,345	2,037	3,259
Dec	.07	.08	.04	.06	.05	—	—	1,180	—	6,845	5,081	3,081	5,081
Year	.45	.45	.04	.06	.16	—	—	1,180	—	13,036	5,081	—	5,081

MARCH 1987 9375 PUTS

Aug	.40	.43	.15A	.15	.29	—	—	1,576	—	2,729	1,944	72	1,944
Sep	.35	.47	.14A	.30	.33	—	—	344	—	1,324	2,931	1,944	2,931
Oct	.26	.31B	.13	.15	.21	—	—	588	—	2,465	3,317	2,934	2,979
Nov	.14	.26	.09	.10	.14	—	—	784	51	4,557	4,132	2,981	3,745
Dec	.12	.14	.07	.12	.10	—	—	1,193	—	9,767	6,520	3,797	6,488
Year	.40	.47	.07	.12	.21	—	—	1,576	—	20,842	6,520	72	6,488

MARCH 1987 9400 PUTS

Jly	.91	.91	.77A	.72	.83	—	—	1	—	1	1	1	1
Aug	.36	.54B	.21A	.23	.51	—	—	102	—	127	126	1	126
Sep	.23	.59B	.21A	.42	.45	—	—	635	—	2,367	1,314	735	1,314
Oct	.36	.43	.20	.24	.31	—	—	371	—	2,395	1,490	1,187	1,490
Nov	.23	.37B	.15	.19	.24	—	—	793	5	4,684	3,265	1,491	3,255
Dec	.21	.27	.14	.24	.21	—	—	1,927	51	14,185	7,492	3,247	7,492
Year	.91	.91	.14	.24	.42	—	—	1,927	—	23,759	7,492	1	7,492

MARCH 1987 9425 PUTS

Aug	.51	.51	.35A	.31	.40	—	—	1	—	1	1	—	1
Sep	.47	.66B	.40	.55	.59	—	—	21	—	24	24	1	24
Oct	.37	.58B	.33A	.36	.44	—	—	50	—	65	89	24	89
Nov	.33	.51	.27	.32	.37	—	—	466	—	1,144	761	94	761
Dec	.33	.45	.25A	.41	.36	—	—	306	—	955	1,083	761	966
Year	.51	.66B	.25A	.41	.43	—	—	466	—	2,189	1,083	—	966

MARCH 1987 9450 PUTS

Sep	.62	.85B	.53A	.72	.77	—	—	1	—	1	1	1	1
Oct	.54	.75B	.47A	.51	.60	—	—	50	—	53	54	1	54
Nov	.47	.63B	.45	.49	.54	—	—	20	—	25	61	54	61
Dec	.55	.65B	.41	.62	.55	—	—	21	—	59	77	60	76
Year	.62	.85B	.41	.62	.61	—	—	50	—	138	77	1	76

MARCH 1987 9475 PUTS

Sep	.79	.95B	.79	.91	.97	—	—	1	—	2	2	—	2
Oct	.70	.97B	.65A	.69	.79	—	—	330	—	330	312	2	302
Nov	.65	.88B	.65	.69	.73	—	—	3	—	5	307	305	307
Dec	.75	.83B	.73A	.83	.76	—	—	1	—	1	308	302	302
Year	.79	.97B	.65A	.86	.81	—	—	330	—	338	312	—	302

JUNE 1987 9150 PUTS

Jne	.26	.26	.21A	.21	.24	—	—	10	—	20	30	10	30
Jly	.17	.17	.09A	.10	.15	—	—	14	—	54	70	30	70
Aug	.09	.09	.03	.01	.06	—	—	15	—	35	95	70	90
Sep	.01	.07	.01	.05	.04	—	—	240	—	654	593	110	587
Oct	.04	.05	.02	.02	.03	—	—	25	—	97	616	587	614
Nov	.02	.02	CAB	CAB	.01	—	—	65	—	150	644	569	644
Dec	CAB	CAB	CAB	CAB	.00	—	—	—	—	—	644	644	644
Year	.26	.26	CAB	CAB	.07	—	—	240	—	1,010	644	10	644

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1987 9175 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	.26	.26	.26	.25	.27	....	....	10	....	10	10	10	10
Jly	....	.17B	.16A	.13	.19	....	....	....	....	....	10	10	10
Aug	.14	.14	.10	.02	.08	....	....	20	....	30	40	10	40
Sep	.10	.10	.08	.07	.06	....	....	30	....	51	52	39	42
Oct	.07	.08	.02	.03	.04	....	....	15	....	63	59	44	47
Nov	....	....	....	.01	.02	....	....	....	....	....	47	45	45
Dec	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	45	45	45
Year	.26	.26	CAB	CAB	.09	....	....	30	....	154	59	10	45

JUNE 1987 9200 PUTS

Jne	.40	.40	.31A	.31	.35	....	....	20	....	30	30	10	30
Jly	....	....	.21A	.17	.23	....	....	....	....	....	30	30	30
Aug	.18	.18	.07A	.03	.11	....	....	40	....	45	75	30	70
Sep	.09	.13	.08	.09	.09	....	....	30	....	152	157	70	157
Oct	.08	.09	.03A	.04	.06	....	....	105	....	325	315	153	299
Nov	.04	.04	.02	.02	.03	....	....	95	....	239	377	299	377
Dec	.01	.01	.01	.01	.01	....	....	100	....	266	446	336	426
Year	.40	.40	.01	.01	.12	....	....	105	....	1,057	446	10	426

JUNE 1987 9225 PUTS

Jly	.33	.33	.23	.22	.27	....	....	50	....	100	100	....	100
Aug	.25	.25	.09A	.05	.15	....	....	20	....	20	112	84	84
Sep	.12	.16	.07A	.12	.12	....	....	40	....	155	109	59	78
Oct	.12	.13	.05A	.06	.08	....	....	16	....	58	116	78	116
Nov	.05	.05	.02	.03	.03	....	....	44	....	49	116	94	94
Dec	....	....	....	.02	.02	....	....	....	....	....	94	94	94
Year	.33	.33	.02	.02	.11	....	....	50	....	380	116	....	94

JUNE 1987 9250 PUTS

Jly	.30	.32B	.28A	.27	.32	....	....	40	....	50	50	40	50
Aug	.30	.30	.07A	.07	.19	....	....	100	....	230	237	50	237
Sep	.15	.20B	.14	.15	.16	....	....	37	....	93	291	237	287
Oct	.10	.11	.06A	.08	.10	....	....	5	....	10	292	287	287
Nov	.09	.10	.04	.04	.06	....	....	204	....	261	493	287	493
Dec	.02	.03	.02	.03	.03	....	....	104	....	209	572	441	570
Year	.30	.32B	.02	.03	.14	....	....	204	....	853	572	40	570

JUNE 1987 9275 PUTS

Jly	.50	.50	.36A	.34	.43	....	....	100	....	200	200	50	200
Aug	.36	.36	.13A	.09	.24	....	....	161	....	236	411	200	396
Sep	.21	.27	.13A	.20	.21	....	....	17	....	51	411	396	397
Oct	.20	.20	.09A	.11	.14	....	....	18	....	37	397	364	364
Nov	.12	.12	.07A	.06	.09	....	....	....	....	....	364	364	364
Dec	.05	.05	.04	.05	.04	....	....	18	....	28	377	364	377
Year	.50	.50	.04	.05	.19	....	....	161	....	552	411	50	377

JUNE 1987 9300 PUTS

Jne	.67	.67	.67	.66	.66	....	....	10	....	10	10	10	10
Jly	.60	.62B	.43A	.42	.54	....	....	100	....	150	123	10	123
Aug	.45	.45	.13	.12	.30	....	....	220	....	356	446	113	446
Sep	.18	.30B	.17A	.26	.27	....	....	102	....	243	581	446	581
Oct	.18	.22	.12A	.15	.19	....	....	230	....	367	802	581	802
Nov	.18	.18	.07	.09	.13	....	....	190	....	395	975	802	970
Dec	.07	.07B	.06A	.07	.06	....	....	31	....	98	975	970	975
Year	.67	.67	.06A	.07	.30	....	....	230	....	1,619	975	10	975

JUNE 1987 9325 PUTS

Aug	.29	.30B	.18	.17	.24	....	....	250	....	550	550	100	550
Sep	.21	.42B	.21	.34	.35	....	....	25	....	55	577	550	577
Oct	.22	.22	.17A	.20	.25	....	....	2	....	2	577	577	577
Nov	.19	.24	.10	.13	.18	....	....	174	....	213	777	577	777
Dec	.11	.11	.09	.11	.10	....	....	814	....	4,318	3,329	777	3,229
Year	.29	.42B	.09	.11	.22	....	....	814	....	5,138	3,329	100	3,229

JUNE 1987 9350 PUTS

Aug	.31	.36	.21	.23	.29	....	....	150	....	311	307	100	307
Sep	.30	.52B	.21A	.43	.44	....	....	150	....	329	489	342	489
Oct	.36	.40B	.22	.27	.34	....	....	170	....	433	893	516	893
Nov	.27	.30B	.15	.18	.24	....	....	75	....	407	1,086	893	1,074
Dec	.15	.17	.13	.17	.15	....	....	663	....	2,214	2,224	1,086	2,224
Year	.31	.52B	.13	.17	.29	....	....	663	....	3,694	2,224	100	2,224

JUNE 1987 9375 PUTS

Aug	.48	.49B	.26	.30	.40	....	....	254	....	314	310	60	310
Sep	.29	.69B	.26	.53	.55	....	....	270	....	433	459	312	455
Oct	.41	.41	.32A	.36	.43	....	....	1	....	1	456	455	456

(Continued on Next Page)

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1987 9375 PUTS (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov	.35	.43	.22	.26	.33	....	....	100	....	238	562	456	562
Dec	.26	.27	.19	.25	.23	....	....	554	5	2,028	1,515	587	1,495
Year	.48	.69B	.19	.25	.38	....	....	554	....	3,014	1,515	60	1,495

JUNE 1987 9400 PUTS

Aug	.46	.46	.38A	.39	.39	....	....	10	10	10	10	10	10
Sep	.38	.74B	.38	.66	.67	....	....	10	....	13	23	10	13
Oct	.49	.64B	.42A	.47	.55	....	....	10	....	10	20	13	20
Nov	.45	.52B	.33	.36	.44	....	....	190	....	352	245	20	220
Dec	.37	.38	.27	.37	.32	....	....	974	....	2,301	1,526	268	1,428
Year	.46	.74B	.27	.37	.47	....	....	974	....	2,686	1,526	10	1,428

JUNE 1987 9425 PUTS

Nov	.47	.47	.46	.49	.48	....	....	125	....	150	150	125	150
Dec	.47	.50B	.41A	.51	.46	....	....	2	....	4	152	150	150
Year	.47	.50B	.41A	.51	.47	....	....	125	....	154	152	125	150

SEPTEMBER 1987 9200 PUTS

Oct	.16	.16	.11A	.13	.16	....	....	460	....	484	278	9	278
Nov	.14	.14	.06A	.07	.10	....	....	6	....	6	278	272	272
Dec	.06	.06	.05A	.05	.05	....	....	100	....	110	318	272	318
Year	.16	.16	.05A	.05	.10	....	....	460	....	600	318	9	318

SEPTEMBER 1987 9225 PUTS

Oct	.20	.20	.14A	.16	.20	....	....	30	....	34	34	30	34
Nov	....	....	.08A	.10	.13	....	....	....	....	....	34	34	34
Dec	....	....	.06A	.07	.07	....	....	....	....	....	34	34	34
Year	.20	.20	.06A	.07	.13	....	....	30	....	34	34	30	34

SEPTEMBER 1987 9250 PUTS

Sep	.31	.35B	.31	.32	.35	....	....	100	....	100	100	....	100
Oct	.21	.32B	.17A	.21	.25	....	....	137	....	137	200	100	200
Nov	.14	.14	.11	.12	.17	....	....	180	....	225	333	200	333
Dec	.10	.11	.08A	.10	.10	....	....	145	....	169	451	333	451
Year	.31	.35B	.08A	.10	.21	....	....	180	....	631	451	....	451

SEPTEMBER 1987 9275 PUTS

Dec	.12	.12	.12	.13	.11	....	....	11	....	20	20	4	20
Year	.12	.12	.12	.13	.11	....	....	11	....	20	20	4	20

SEPTEMBER 1987 9300 PUTS

Oct	.34	.45	.28A	.32	.38	....	....	150	....	260	255	60	255
Nov	.23	.23	.19	.21	.27	....	....	100	....	141	375	255	375
Dec	.18	.18	.14	.18	.16	....	....	125	....	310	680	375	680
Year	.34	.45	.14	.18	.27	....	....	150	....	711	680	60	680

SEPTEMBER 1987 9325 PUTS

Sep	.60	.70B	.57A	.57	.61	....	....	90	....	217	217	90	217
Oct	....	....	.36A	.36	.46	....	....	....	....	....	217	217	217
Nov	.25	.27	.25	.26	.34	....	....	350	....	643	650	217	574
Dec	.21	.22	.20A	.24	.22	....	....	90	....	205	614	529	530
Year	.60	.70B	.20A	.24	.40	....	....	350	....	1,065	650	90	530

SEPTEMBER 1987 9350 PUTS

Sep	.71	.71B	.71	.67	.69	....	....	15	....	15	15	....	15
Oct	.57	.59B	.43A	.49	.57	....	....	100	....	308	285	15	285
Nov	.41	.42B	.32	.34	.43	....	....	100	....	179	429	285	429
Dec	.28	.35B	.25	.32	.29	....	....	101	....	392	604	439	603
Year	.71	.71B	.25	.32	.49	....	....	101	....	894	604	....	603

SEPTEMBER 1987 9375 PUTS

Nov	.42	.42	.42	.44	.44	....	....	35	....	50	50	35	50
Dec	.44	.45	.34	.41	.38	....	....	100	....	374	338	56	335
Year	.42	.45	.34	.41	.41	....	....	100	....	424	338	35	335

SEPTEMBER 1987 9400 PUTS

Oct	.73	.73	.67A	.72	.73	....	....	10	....	10	10	10	10
Nov	....	.79B	.55A	.55	.66	....	....	....	....	....	10	10	10
Dec	.52	.56B	.45	.54	.49	....	....	153	....	359	294	10	294
Year	.73	.79B	.45	.54	.62	....	....	153	....	369	294	10	294

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

DECEMBER 1987 9250 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec....	.18	.18	.15	.19	.16	....	....	817	....	1,547	1,152	792	1,152
Year....	.18	.18	.15	.19	.16	....	....	817	....	1,547	1,152	792	1,152

DECEMBER 1987 9275 PUTS

Dec.....	.21	.21	.19	.24	.20	....	....	100	....	200	200	....	200
Year....	.21	.21	.19	.24	.20	....	....	100	....	200	200	....	200

DECEMBER 1987 9300 PUTS

Dec.....	.26	.27B	.26	.31	.26	....	....	100	...	100	100	100	100
Year....	.26	.27B	.26	.31	.26	....	....	100	....	100	100	100	100

DECEMBER 1987 9325 PUTS

Dec.....	.32	.33B	.32	.38	.33	....	....	60	....	85	85	....	85
Year....	.32	.33B	.32	.38	.33	....	....	60	....	85	85	....	85

DECEMBER 1987 9350 PUTS

Dec.....	.44	.44	.40	.48	.42	....	....	60	....	61	50	....	50
Year....	.44	.44	.40	.48	.42	....	....	60	....	61	50	....	50

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

S & P 100 STOCK INDEX FUTURES PRICES

MARCH 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	218.25	226.00	218.25	....	224.11	....	....	180	....	440	260	....	....
Year.	218.25	226.00	218.25	....	224.11	....	....	180	....	440	260	....	....

APRIL 1986 FUTURES CONTRACT

Apr.	....	232.00B	224.50A	....	227.47	....	....	200	....	200	200	....	....
Year.	....	232.00B	224.50A	....	227.47	....	....	200	....	200	200	....	....

MAY 1986 FUTURES CONTRACT

Apr.	225.50	234.50B	225.00	231.40	230.62	....	....	600	....	1,100	600	100	100
May.	224.50	227.75B	224.50	....	226.51	....	....	318	....	318	418	....	....
Year.	225.50	234.50B	224.50	....	228.56	....	....	600	....	1,418	600	....	....

JUNE 1986 FUTURES CONTRACT

Apr.	226.15	228.40B	225.50A	227.50	226.50	....	....	500	....	500	250	....	....
May.	224.80	236.00B	223.00A	236.00	228.68	....	....	318	....	318	318	....	318
Jne.	235.00	235.50B	233.00A	235.88	234.96	....	....	318	....	318	318	....	....
Year.	226.15	236.00B	223.00A	235.88	230.04	....	....	500	....	1,136	318	....	....

JULY 1986 FUTURES CONTRACT

Jne.	235.65	236.00B	229.65A	236.00	233.75	....	....	318	....	318	318	318	318
Jly.	....	239.80B	222.00A	....	229.63	....	....	....	....	....	318	....	....
Year.	235.65	239.80B	222.00A	....	231.69	....	....	318	....	318	318	....	....

SEPTEMBER 1986 FUTURES CONTRACT

Jly.	227.25	231.50B	222.50A	226.90	226.17	....	....	1	....	2	1	....	....
Aug.	....	....	....	226.90	226.90	....	....	....	....	....	....	....	....
Sep.	....	....	....	220.88	224.00	....	....	....	....	....	....	....	....
Year.	227.25	231.50B	222.50A	220.88	225.69	....	....	1	....	2	1	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

S & P 250 OTC INDEX FUTURES PRICES

MARCH 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	196.10	200.80	189.95	199.60	195.02	....	....	247	10	1,799	586	473	586
Feb.	200.00	211.60B	198.50A	209.00	205.96	....	....	129	17	1,234	628	538	617
Mar.	208.70	218.85	207.40A	....	213.95	....	....	131	12	537	605	....	....
Year.	196.10	218.85	189.95	....	204.97	....	....	247	10	3,570	628	....	....

JUNE 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	203.35	203.65B	193.80	203.00	198.44	....	....	4	....	14	14	11	11
Feb.	202.40	217.25	202.40	213.90	210.02	....	....	21	....	52	14	10	14
Mar.	213.20	224.75	211.00A	222.40	219.08	....	....	118	1	568	152	12	151
Apr.	223.00	237.25	213.10	229.75	227.40	....	....	61	3	421	151	98	129
May.	229.50	239.00	226.30	235.80	231.07	....	....	26	....	119	137	126	132
Jne.	233.00	238.00	232.50A	....	235.58	....	....	100	...	154	179	....	....
Year. ..	203.35	239.00	193.80	....	220.26	....	....	118	....	1,328	179	....	....

SEPTEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	217.00	228.00	216.50A	226.00	223.91	....	....	6	....	18	5	....	1
Apr.	224.00	243.25	216.45A	234.70	231.12	....	....	30	....	130	11	1	2
May.	234.50	240.00B	231.00A	238.80	235.39	....	...	14	....	53	5	....	2
Jne.	240.95	241.00B	235.50A	237.80	238.35	....	....	100	....	152	150	....	100
Jly.	....	242.00B	216.50A	216.50	224.97	....	....	....	....	....	100	100	100
Aug.	....	218.50B	215.00A	218.50	215.66	....	....	....	....	....	100	100	100
Sep.	....	201.25B	199.00A	....	209.59	....	....	....	....	....	100	....	....
Year.	217.00	243.25	199.00A	....	225.57	....	....	100	....	353	150	....	....

DECEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	196.40	199.00B	196.00A	199.00	197.90	....	....	7	....	7	7	7	7
Oct.	206.00	216.00B	206.00	216.00	207.63	....	....	7	....	11	7	....	3
Nov	216.00	219.00B	215.00A	217.00	216.32	....	....	1	....	1	4	3	4
Dec.	....	228.00B	211.00A	....	217.50	....	....	....	....	....	4	....	....
Year.	196.40	228.00B	196.00A	....	209.83	....	....	7	....	19	7	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

S & P 500 STOCK INDEX FUTURES PRICES

MARCH 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.....	211.70	216.60	202.60	213.05	209.06	....	....	110,871	47,215	1465,347	62,675	54,578	58,095
Feb.....	213.50	228.65	211.30	226.00	220.22	....	....	103,631	69,119	1506,606	64,661	58,104	62,263
Mar.....	226.30	237.90	222.30	....	231.14	....	....	91,794	7,956	748,986	60,058	....	....
Year....	211.70	237.90	202.60	....	220.14	....	....	110,871	7,956	3720,939	64,661	....	....

JUNE 1986 FUTURES CONTRACT

Jan.....	213.75	218.80	204.90	215.45	211.27	....	....	1,715	262	19,536	4,089	1,150	4,089
Feb.....	215.90	231.60	213.90	228.95	222.89	....	....	7,687	1,122	64,197	22,285	4,292	22,285
Mar.....	229.20	243.80	224.75	241.00	235.52	....	....	81,761	6,357	942,683	76,289	23,977	76,289
Apr.....	241.60	246.70	226.75	234.80	239.03	....	....	100,509	61,292	1815,386	81,115	64,019	64,019
May.....	234.50	250.40	231.40	247.55	238.78	....	....	88,820	52,711	1537,560	85,111	65,006	76,085
Jne.....	247.80	248.75	237.40	....	244.09	....	....	88,900	9,980	723,353	72,777	....	....
Year....	213.75	250.40	204.90	....	231.93	....	....	100,509	262	5102,715	85,111	....	....

SEPTEMBER 1986 FUTURES CONTRACT

Jan.....	216.20	220.95	207.00A	217.80	213.45	....	....	297	5	1,591	1,576	1,388	1,471
Feb.....	218.60	234.20	215.20	231.55	225.37	....	....	209	15	2,165	1,649	1,424	1,649
Mar.....	231.90	246.60	227.15A	243.80	238.20	....	....	747	51	5,048	2,089	1,635	2,067
Apr.....	244.60	249.40	229.40	236.95	241.68	....	....	4,707	577	31,374	9,147	2,173	9,147
May.....	236.90	252.70	233.55	249.85	240.92	....	....	9,366	991	70,515	22,224	11,839	22,224
Jne.....	250.10	253.30	239.05	252.25	246.88	....	....	90,498	6,209	970,409	80,898	25,807	80,874
Jly.....	252.25	255.20	232.60	235.95	240.54	....	....	113,261	43,947	1604,806	107,214	78,823	105,418
Aug.....	236.30	255.30	231.30	252.65	245.65	....	....	89,581	42,764	1404,666	108,370	78,576	78,576
Sep.....	252.60	255.00	225.00	....	240.38	....	....	86,244	7,965	716,313	76,840	....	....
Year....	216.20	255.30	207.00A	....	237.00	....	....	113,261	5	4806,887	108,370	....	....

DECEMBER 1986 FUTURES CONTRACT

Jan.....	222.00	223.30B	209.50A	220.50	215.98	....	....	3	....	15	6	1	5
Feb.....	221.20	237.20B	218.00A	234.90	228.27	....	....	11	....	35	27	7	27
Mar.....	234.40	249.50B	230.20A	247.30	241.40	....	....	29	....	194	76	31	74
Apr.....	247.00	252.10B	232.40A	239.55	244.53	....	....	53	....	384	116	73	97
May.....	239.00	254.80B	235.60A	252.20	243.16	....	....	636	6	1,986	1,052	90	1,052
Jne.....	252.45	255.30	241.20	254.25	248.88	....	....	759	38	5,495	2,206	1,069	2,206
Jly.....	254.20	257.25	234.40	237.55	242.33	....	....	2,554	313	21,873	6,511	2,369	6,511
Aug.....	237.95	256.85	232.95	254.35	247.17	....	....	6,324	594	69,747	26,217	6,931	26,217
Sep.....	254.40	256.40	226.10	230.60	238.41	....	....	117,781	8,346	1217,734	121,987	27,995	121,987
Oct.....	231.90	244.80	229.80	244.70	237.20	....	....	82,558	21,960	1434,253	136,707	123,210	129,632
Nov.....	245.40	249.95	235.20	248.65	245.32	....	....	115,588	32,446	1442,675	129,033	98,299	98,299
Dec.....	246.20	256.05	244.75	....	250.46	....	....	104,674	9,655	777,819	98,327	....	....
Year....	222.00	257.25	209.50A	....	240.25	....	....	117,781	....	4972,210	136,707	....	....

MARCH 1987 FUTURES CONTRACT

Mar.....	246.25	252.20B	244.00A	250.10	248.60	....	....	1	....	1	1	1	1
Apr.....	244.40	254.80B	235.00A	242.25	247.27	....	....	7	....	33	7	1	5
May.....	242.10	257.00	237.70A	254.55	245.55	....	....	10	....	44	11	2	10
Jne.....	251.50	256.80B	243.40A	256.20	251.00	....	....	16	....	44	20	10	20
Jly.....	255.75	259.00B	236.00A	239.20	244.16	....	....	42	....	187	73	18	73
Aug.....	238.20	258.45B	234.50A	256.00	248.75	....	....	2,032	2	2,432	2,210	73	2,207
Sep.....	255.85	257.85	227.35A	231.60	239.63	....	....	901	18	5,065	3,210	2,195	3,210
Oct.....	233.00	245.80	231.10	245.45	238.16	....	....	2,555	102	23,297	8,496	4,201	8,496
Nov.....	246.00	250.45	235.80	249.20	245.94	....	....	11,647	1,113	94,289	45,843	10,375	45,843
Dec.....	246.80	256.90	240.60	242.15	249.55	....	....	77,123	5,880	770,530	93,842	47,494	93,842
Year....	246.25	259.00B	227.35A	242.15	245.86	....	....	77,123	....	895,922	93,842	1	93,842

JUNE 1987 FUTURES CONTRACT

Jly.....	258.90	260.80B	237.90A	241.10	245.40	....	....	9	....	30	32	....	13
Aug.....	242.90	260.35B	236.30A	258.90	250.65	....	....	2	....	12	16	13	16
Sep.....	257.85	259.90B	228.90A	232.75	241.12	....	....	95	....	151	92	15	92
Oct.....	234.10	246.60B	232.30A	246.30	239.15	....	....	25	....	120	118	99	118
Nov.....	246.30	251.10B	236.50	249.95	246.71	....	....	65	....	285	195	118	189
Dec.....	247.70	257.80	241 40	242.85	250.35	....	....	788	44	5,692	1,663	225	1,484
Year....	258.90	260.80B	228.90A	242.85	245.56	....	....	788	....	6,290	1,663	....	1,484

SEPTEMBER 1987 FUTURES CONTRACT

Sep.....	239.00	240.60B	229.90A	233.85	235.97	....	....	15	....	22	15	5	15
Oct.....	236.00	247.60B	233.50A	247.30	240.29	....	....	4	....	18	17	15	16
Nov.....	248.60	251.90B	237.30A	250.75	247.59	....	....	9	....	37	18	12	16
Dec.....	247.80	258.60	242.40A	243.75	251.13	....	....	68	....	213	85	12	85
Year....	239.00	258.60	229.90A	243.75	243.74	....	....	68	....	290	85	5	85

DECEMBER 1987 FUTURES CONTRACT

Dec.....	251.30	251.40B	243.20A	244.55	247.90	....	....	11	....	20	22	5	22
Year....	251.30	251.40B	243.20A	244.55	247.90	....	....	11	....	20	22	5	22

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

MARCH 1986 180 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.....	35.35	36.25B	23.30A	33.05	29.06	....	....	3	....	3	6	1	1
Feb.....	....	47.50B	32.50A	46.00	40.22	....	....	....	....	....	1	1	1
Mar.....	44.20	48.00B	43.35A	45.45	45.08	....	....	1	....	1	1	....	....
Year....	35.35	48.00B	23.30A	45.45	38.12	....	....	3	....	4	6	....	....

MARCH 1986 185 CALLS

Jan.....	30.30	31.25B	18.40A	28.05	24.08	....	....	11	....	11	41	3	3
Feb.....	39.90	42.50B	27.50A	41.00	35.22	....	....	3	....	3	3	....	....
Year....	30.30	42.50B	18.40A	41.00	29.65	....	....	11	....	14	41	....	....

MARCH 1986 190 CALLS

Jan.....	21.00	26.20	13.80A	23.05	19.30	....	....	23	....	54	152	138	138
Feb.....	23.00	37.50B	22.65	36.00	30.23	....	....	52	....	83	190	6	5
Mar.....	45.15	46.70B	33.35A	....	41.15	....	....	1	....	1	6	....	....
Year....	21.00	46.70B	13.80A	....	30.22	....	....	52	....	138	190	....	....

MARCH 1986 195 CALLS

Jan.....	16.50	21.10B	9.60	18.35	14.84	....	....	457	....	582	903	637	637
Feb.....	20.00	32.50B	18.00A	31.00	25.31	....	....	7	....	9	637	42	42
Mar.....	29.00	40.00B	28.35A	39.30	33.43	....	....	2	....	2	39	....	....
Year....	16.50	40.00B	9.60	39.30	24.52	....	....	467	....	593	903	....	....

MARCH 1986 200 CALLS

Jan.....	12.30	16.85B	5.85	13.90	10.82	....	....	63	....	476	542	407	538
Feb.....	13.60	28.40B	13.35	26.00	20.52	....	....	80	....	233	542	233	233
Mar.....	25.85	36.70B	23.35A	....	31.15	....	....	1	....	1	210	....	....
Year....	12.30	36.70B	5.85	....	20.83	....	....	80	....	710	542	....	....

MARCH 1986 205 CALLS

Jan.....	8.40	12.60	3.50	9.95	7.40	....	....	901	2	3,417	1,818	883	1,424
Feb.....	10.30	23.50B	9.00A	21.00	15.92	....	....	57	1	431	1,404	1,091	1,091
Mar.....	21.10	32.50B	18.35A	....	26.15	....	....	26	....	62	1,029	....	....
Year....	8.40	32.50B	3.50	....	16.49	....	....	901	....	3,910	1,818	....	....

MARCH 1986 210 CALLS

Jan.....	6.00	9.00	1.75	6.70	4.74	....	....	3,523	45	15,370	3,880	2,741	3,766
Feb.....	6.90	18.65	5.70	16.10	11.67	....	....	746	18	3,766	3,501	2,448	2,448
Mar.....	16.05	27.50B	12.60	....	21.16	....	....	87	....	190	2,442	....	....
Year....	6.00	27.50B	1.75	....	12.52	....	....	3,523	....	19,326	3,880	....	....

MARCH 1986 215 CALLS

Jan.....	3.90	6.00	.95	4.15	2.85	....	....	3,830	182	19,061	7,840	4,021	4,646
Feb.....	4.25	13.65B	3.35	11.45	7.96	....	....	1,890	60	11,671	4,727	3,752	3,752
Mar.....	11.45	22.50B	7.90	....	16.27	....	....	433	2	924	3,977	....	....
Year....	3.90	22.50B	.95	....	9.02	....	....	3,830	2	31,656	7,840	....	....

MARCH 1986 220 CALLS

Jan.....	2.30	3.85	.45	2.45	1.65	....	....	1,711	141	12,147	5,318	3,075	5,318
Feb.....	2.55	9.30	2.00	7.30	4.09	....	....	2,058	439	19,219	5,956	4,093	4,093
Mar.....	7.20	17.50B	4.15	....	11.55	....	....	1,075	4	3,877	4,596	....	....
Year....	2.30	17.50B	.45	....	6.06	....	....	2,058	4	35,243	5,956	....	....

MARCH 1986 225 CALLS

Jan.....	1.35	2.40	.25	1.40	.93	....	....	1,682	146	11,098	6,215	1,844	6,215
Feb.....	1.50	5.50	1.15	4.00	2.83	....	....	3,317	759	26,975	7,743	5,163	5,675
Mar.....	3.90	12.50B	1.85	....	7.30	....	....	1,923	21	11,767	5,892	....	....
Year....	1.35	12.50B	.25	....	3.68	....	....	3,317	21	49,840	7,743	....	....

MARCH 1986 230 CALLS

Feb.....	1.10	2.85	1.05	1.90	1.97	....	....	2,369	259	9,597	3,289	246	3,289
Mar.....	1.90	7.75	.65	....	3.76	....	....	2,993	176	21,504	6,075	....	....
Year....	1.10	7.75	.65	....	2.86	....	....	2,993	176	31,101	6,075	....	....

JUNE 1986 180 CALLS

Jan.....	....	38.00B	25.75A	35.40	31.29	....	....	....	....	....	6	6	6
Feb.....	48.00	48.45B	35.25A	48.95	42.89	....	....	1	....	1	6	5	5
Mar.....	....	50.30B	46.00A	48.00	47.80	....	....	....	....	....	5	....	....
Year....	48.00	50.30B	25.75A	48.00	40.66	....	....	1	....	1	6	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1986 185 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	....	33.00B	21.40A	30.45	26.47	....	....	....	....	....	29	19	19
Feb.	43.30	45.10B	30.35A	43.95	37.91	....	....	1	....	1	19	14	14
Mar.	....	58.50B	41.00A	56.00	50.52	....	....	....	....	....	14	1	1
Apr.	....	61.30B	42.25A	49.80	54.03	....	....	....	....	....	1	1	1
May....	....	65.00B	47.15A	62.55	53.78	....	....	....	....	....	1	1	1
Jne.	....	63.50B	52.95A	....	59.09	....	....	....	....	....	1	....	....
Year....	43.30	65.00B	21.40A	....	46.96	....	....	1	....	1	29	....	....

JUNE 1986 190 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	....	28.30B	17.30A	25.85	22.08	....	....	....	....	....	23	23	23
Feb.	35.60	40.10B	25.60A	38.95	32.98	....	....	1	....	3	23	18	18
Mar.	....	53.50B	36.00A	51.00	45.52	....	....	....	....	....	15	13	13
Apr.	53.95	56.30B	37.25A	44.80	49.03	....	....	2	....	2	13	2	2
May....	....	58.80B	42.15A	....	47.79	....	....	....	....	....	2	....	....
Year....	35.60	58.80B	17.30A	....	39.48	....	....	2	....	5	23	....	....

JUNE 1986 195 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	20.20	23.40B	13.65A	21.75	18.04	....	....	8	....	15	40	30	39
Feb.	21.50	35.10B	21.00A	33.95	28.28	....	....	4	....	13	37	32	32
Mar.	....	48.50B	31.00A	46.00	40.52	....	....	....	....	....	32	1	1
Apr.	....	51.30B	32.25A	39.80	44.03	....	....	....	....	....	1	1	1
May....	....	53.80B	37.15A	....	42.79	....	....	....	....	....	1	....	....
Year....	20.20	53.80B	13.65A	....	34.73	....	....	8	....	28	40	....	....

JUNE 1986 200 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	15.80	19.40	10.50A	17.90	14.42	....	....	10	....	26	54	43	54
Feb.	19.90	30.10B	17.40A	28.95	23.82	....	....	6	....	13	58	50	50
Mar.	31.30	43.50B	26.05A	41.00	35.53	....	....	3	....	7	50	17	18
Apr.	35.70	46.30B	27.95A	34.80	39.06	....	....	3	....	4	17	....	1
May....	35.00	38.40B	33.80A	33.40	36.50	....	....	20	....	30	21	....	....
Year....	15.80	46.30B	10.50A	33.40	29.86	....	....	20	....	80	58	....	....

JUNE 1986 205 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	12.00	15.40B	7.45	14.45	11.23	....	....	13	....	58	89	75	89
Feb.	16.35	25.50B	13.90A	24.55	19.76	....	....	6	....	27	102	89	101
Mar.	22.65	38.50B	21.65A	36.00	30.77	....	....	15	....	20	101	72	72
Apr.	30.50	41.30B	23.15A	29.80	34.12	....	....	10	....	31	73	42	44
May....	31.10	45.00B	27.15A	42.55	33.78	....	....	4	....	15	45	1	1
Jne.	....	43.50B	39.55A	40.05	40.05	....	....	....	....	....	....	....	....
Year....	12.00	45.00B	7.45	40.05	28.28	....	....	15	....	151	102	....	....

JUNE 1986 210 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	9.25	12.35	5.25	11.30	8.50	....	....	44	....	204	233	109	224
Feb.	11.00	22.40	10.50	20.40	16.03	....	....	36	....	218	225	140	142
Mar.	17.40	33.50B	17.40	31.10	26.42	....	....	28	....	32	142	112	112
Apr.	27.00	36.30B	19.00A	24.95	29.36	....	....	2	....	4	114	91	91
May....	25.20	40.00B	22.15A	37.55	28.79	....	....	20	....	22	112	49	49
Jne.	....	38.50B	27.95A	....	34.09	....	....	....	....	....	2	....	....
Year....	9.25	40.00B	5.25	....	23.86	....	....	44	....	480	233	....	....

JUNE 1986 215 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	6.90	9.65	3.55	8.75	6.29	....	....	96	1	640	476	167	476
Feb.	8.80	18.50	7.60	16.40	12.72	....	....	188	3	809	473	235	235
Mar.	16.45	29.25B	13.50	26.70	22.26	....	....	30	....	121	255	200	227
Apr.	23.75	31.30B	15.15A	20.45	24.78	....	....	6	...	22	227	217	221
May....	21.85	35.00B	17.30A	32.55	23.90	....	....	1	....	2	221	104	104
Jne.	....	33.50B	22.95A	....	29.09	....	....	....	....	....	63	....	....
Year....	6.90	35.00B	3.55	....	19.84	....	....	188	....	1,594	476	....	....

JUNE 1986 220 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	4.90	7.35	2.35A	6.60	4.54	....	....	286	2	1,030	897	75	897
Feb.	6.70	14.80	5.70	12.95	9.82	....	....	436	13	2,174	1,140	848	848
Mar.	13.40	25.00	10.40	22.50	18.43	....	....	225	1	713	781	502	577
Apr.	19.80	26.00B	11.85A	16.20	20.50	....	....	31	....	101	576	513	513
May....	15.75	30.00B	12.70	27.55	19.18	....	....	6	....	31	544	295	295
Jne.	24.90	28.50B	17.50	....	24.09	....	....	3	....	9	150	....	....
Year....	4.90	30.00B	2.35A	....	16.09	....	....	436	....	4,058	1,140	....	....

JUNE 1986 225 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	3.30	5.45	1.60	4.85	3.22	....	....	197	3	1,316	755	132	570
Feb.	5.05	11.65	4.15	9.90	7.44	....	....	1,088	48	4,650	1,851	609	1,727
Mar.	10.10	21.10	7.85	18.55	14.96	....	....	206	2	917	1,821	1,662	1,664
Apr.	17.90	22.00	8.90	12.40	16.56	....	....	102	1	542	1,680	1,496	1,496
May....	12.00	25.00B	8.50	22.55	14.76	....	....	58	1	310	1,544	1,455	1,455
Jne.	22.60	23.50B	12.95A	....	19.09	....	....	201	....	240	1,448	....	....
Year....	3.30	25.00B	1.60	....	12.67	....	....	1,088	....	7,975	1,851	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1986 230 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.....	4.30	8.90	3.65	7.40	6.23	....	....	275	37	1,966	898	35	898
Mar.....	7.70	17.10B	5.90	14.95	11.92	....	....	507	15	3,637	1,652	907	1,330
Apr.....	14.85	18.00	6.50	9.05	13.02	....	....	389	17	2,093	1,460	1,184	1,184
May.....	8.70	20.00B	5.30	17.60	10.75	....	....	117	3	620	1,236	1,143	1,169
Jne.....	17.10	18.50B	8.00	....	14.16	....	....	31	....	110	1,174	....	....
Year....	4.30	20.00B	3.65	....	11.21	....	....	507	....	8,426	1,652	....	....

JUNE 1986 235 CALLS

Feb.....	4.50	6.85	3.60	5.50	5.18	....	....	404	16	1,316	917	16	917
Mar.....	5.70	13.95	4.10	11.80	9.31	....	....	580	47	3,913	1,576	988	1,377
Apr.....	12.05	14.00	4.60	6.30	9.93	....	....	504	19	4,151	1,841	1,281	1,364
May.....	6.00	15.60	3.00	12.90	7.34	....	....	554	37	4,763	2,011	1,351	1,864
Jne.....	12.70	13.70	4.05	....	9.45	....	....	247	3	1,032	1,809	....	....
Year....	4.50	15.60	3.00	....	8.24	....	....	580	3	15,175	2,011	....	....

JUNE 1986 240 CALLS

Feb.....	4.30	4.80	4.30	4.00	4.00	....	....	6	6	6	5	5	5
Mar.....	4.15	10.90	2.90	9.15	7.17	....	....	1,424	37	11,878	4,872	40	4,472
Apr.....	9.25	10.70	3.30	4.25	7.35	....	....	856	121	10,283	5,574	4,483	4,881
May.....	4.10	10.90	1.55	8.60	4.63	....	....	987	207	10,907	5,591	4,452	4,452
Jne.....	8.95	9.30	1.60	....	5.24	....	....	1,025	86	5,134	4,616	....	....
Year....	4.30	10.90	1.55	....	5.67	....	....	1,424	6	38,206	5,591	....	....

JUNE 1986 245 CALLS

Mar.....	5.40	8.70	5.05	7.05	6.67	....	....	2,370	549	14,735	9,282	2,313	9,282
Apr.....	7.35	7.85	2.35	2.75	5.34	....	....	1,752	269	17,954	10,722	9,603	10,057
May.....	2.65	6.90	.70	5.15	2.71	....	....	1,224	209	12,543	10,008	9,641	9,641
Jne.....	5.10	5.75B	.40	...	2.14	....	....	3,693	563	18,704	9,790	....	....
Year....	5.40	8.70	.40	....	4.21	....	....	3,693	209	63,936	10,722	....	....

JUNE 1986 250 CALLS

Mar.....	6.15	6.75	3.90	5.35	5.23	....	....	1,360	390	6,187	4,189	1,047	4,189
Apr.....	5.70	5.85	1.70	1.80	3.82	....	....	1,512	324	19,850	9,242	4,969	9,242
May.....	1.65	4.05	.40	2.65	1.47	....	....	2,047	274	16,778	12,012	9,501	11,438
Jne.....	2.70	3.25	CAB	CAB	.71	....	....	1,545	330	14,777	11,688	....	....
Year....	6.15	6.75	CAB	CAB	2.80	....	....	2,047	274	57,592	12,012	....	....

JUNE 1986 255 CALLS

Apr.....	3.95	4.00	1.10	1.15	2.74	....	....	1,621	218	5,731	3,171	410	3,171
May.....	1.15	2.20	.20	1.40	.80	....	....	2,908	442	25,263	12,652	3,408	12,652
Jne.....	1.40	1.65	CAB	CAB	.27	....	....	1,830	84	10,833	15,065	....	....
Year....	3.95	4.00	CAB	CAB	1.27	....	....	2,908	84	41,827	15,065	....	....

SEPTEMBER 1986 210 CALLS

Jan.....	12.90	14.75B	8.30A	14.75	11.45	....	....	3	....	6	9	6	7
Feb.....	16.50	24.40B	14.00	23.70	19.50	....	....	4	....	14	11	7	8
Mar.....	32.50	36.55B	22.30A	34.55	29.89	....	....	2	....	3	8	6	6
Apr.....	....	38.80B	23.50A	28.30	32.72	....	....	....	....	....	6	6	6
May.....	28.60	41.60B	25.10A	39.85	31.38	....	....	1	....	1	6	6	6
Jne.....	37.20	42.80B	29.75A	42.25	36.88	....	....	4	....	6	9	6	9
Jly.....	36.15	45.00B	23.20A	26.00	30.56	....	....	1	....	2	5	5	5
Aug.....	29.05	38.50B	22.50A	....	30.70	....	....	....	....	....	5	....	....
Year....	12.90	45.00B	8.30A	....	27.88	....	....	4	....	32	11	....	....

SEPTEMBER 1986 215 CALLS

Jan.....	9.10	11.90B	6.20	12.10	9.11	....	....	2	....	7	15	13	15
Feb.....	14.50	20.80B	11.80A	20.10	16.31	....	....	9	....	17	15	11	11
Mar.....	....	32.55B	17.70A	30.45	26.05	....	....	....	....	....	11	11	11
Apr.....	....	34.05B	20.00A	24.15	28.59	....	....	....	....	....	11	11	11
May.....	25.15	36.60B	20.25	34.85	26.92	....	....	5	....	6	18	11	17
Jne.....	37.05	37.80B	25.25A	37.25	31.96	....	....	4	....	4	19	16	19
Jly.....	25.15	40.00B	18.60A	21.25	25.92	....	....	25	....	29	37	11	37
Aug.....	26.80	39.75B	18.00A	37.65	30.71	....	....	25	....	27	37	....	....
Sep.....	....	38.50B	33.00A	....	....	....	....	....	....	....	....	....	....
Year....	9.10	40.00B	6.20	....	21.73	....	....	25	....	92	37	....	....

SEPTEMBER 1986 220 CALLS

Jan.....	6.90	9.80	4.60	9.85	7.14	....	....	11	....	39	26	13	22
Feb.....	9.80	17.40B	9.15	16.80	13.47	....	....	9	....	31	25	22	23
Mar.....	17.40	28.65B	14.50A	26.60	22.46	....	....	12	....	33	44	24	43
Apr.....	29.20	29.90B	16.85A	20.40	24.73	....	....	7	....	12	47	42	46
May.....	20.90	31.60B	16.80A	29.90	22.70	....	....	6	....	17	48	46	48
Jne.....	22.00	32.70B	21.00A	32.30	27.31	....	....	....	....	....	48	48	48
Jly.....	23.20	35.00B	14.35	16.90	21.44	....	....	200	....	529	501	48	500
Aug.....	17.00	34.75B	13.80A	32.65	25.86	....	....	385	....	499	542	7	7
Sep.....	10.50	34.20B	8.60A	....	20.48	....	....	11	....	31	32	....	....
Year....	6.90	35.00B	4.60	....	20.62	....	....	385	....	1,191	542	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

SEPTEMBER 1986 225 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	5.30	7.70	3.50	7.90	5.50	....	....	12	....	42	48	14	48
Feb.	8.60	14.40B	7.60A	13.85	10.97	....	....	10	....	50	75	48	66
Mar.	14.10	25.00B	11.60	23.05	19.20	....	....	10	....	26	80	76	76
Apr.	15.10	25.90B	14.00A	17.00	21.14	....	....	30	....	52	76	72	73
May	17.10	26.80B	13.70A	25.60	18.88	....	....	21	....	38	87	65	87
Jne.	25.10	27.90B	17.25A	27.50	22.97	....	....	7	....	14	96	87	92
Jly.	18.00	30.00B	10.85A	12.90	17.29	....	....	85	....	273	235	92	216
Aug.	10.80	29.75B	9.60A	27.65	21.15	....	....	50	....	97	258	182	182
Sep.	25.50	29.20B	4.20	....	15.72	....	....	104	....	248	180	....	....
Year	5.30	30.00B	3.50	....	16.98	....	....	104	....	840	258	....	....

SEPTEMBER 1986 230 CALLS

Jan.	3.30	6.00B	2.65A	6.25	3.95	....	....	119	....	320	297	20	296
Feb.	6.00	12.00B	5.80	11.25	8.86	....	....	27	....	145	352	296	347
Mar.	12.00	21.35B	9.50A	19.70	16.27	....	....	30	....	74	347	333	334
Apr.	17.05	22.10B	11.50	13.85	17.86	....	....	14	....	49	350	333	339
May	14.70	23.30	10.50A	21.40	15.42	....	....	480	....	563	755	339	755
Jne.	21.35	23.80	13.75A	23.15	18.95	....	....	33	....	133	756	750	755
Jly.	18.30	25.50B	7.35	9.30	13.58	....	....	66	....	544	931	755	931
Aug.	9.80	24.85	6.55	22.65	16.67	....	....	446	....	1,267	1,206	972	1,042
Sep.	21.60	24.00B	1.00	....	11.35	....	....	1,026	....	5,021	1,464	....	....
Year	3.30	25.50B	1.00	....	13.65	....	....	1,026	....	8,116	1,464	....	....

SEPTEMBER 1986 235 CALLS

Feb	7.50	10.00	6.80	9.15	8.68	....	....	20	....	63	48	1	48
Mar.	8.80	18.45B	7.50	16.65	13.60	....	....	16	....	87	79	51	77
Apr.	15.00	18.90B	9.40A	11.25	14.91	....	....	34	....	94	110	77	86
May	11.00	18.70B	7.80	17.60	12.33	....	....	324	....	571	456	84	430
Jne.	17.50	19.30B	10.65A	18.90	15.27	....	....	33	....	198	468	422	462
Jly.	20.65	21.20B	5.00	6.40	10.33	....	....	320	3	2,257	1,270	428	1,270
Aug.	6.30	19.95	4.35	17.70	12.53	....	....	261	....	1,907	1,499	1,277	1,301
Sep.	18.55	19.20B	CAB	CAB	7.95	....	....	1,585	....	7,626	2,384	....	....
Year	7.50	21.20B	CAB	CAB	11.95	....	....	1,585	....	12,803	2,384	....	....

SEPTEMBER 1986 240 CALLS

Mar.	8.00	15.60B	6.30A	13.95	11.50	....	....	104	....	318	161	2	161
Apr.	12.50	15.90B	7.65A	9.00	12.31	....	....	31	....	90	208	161	193
May	9.00	15.40B	5.85	14.15	9.67	....	....	180	1	1,008	700	202	600
Jne.	14.00	15.65B	7.95	15.10	12.02	....	....	281	11	1,106	826	587	593
Jly.	16.00	17.20B	3.00A	4.20	7.66	....	....	5,372	4	18,031	6,226	588	5,711
Aug.	4.15	15.30B	2.60	13.00	8.89	....	....	3,902	31	19,173	9,002	2,439	2,439
Sep.	13.15	14.95	CAB	CAB	5.35	....	....	2,790	6	10,387	5,344	....	....
Year	8.00	17.20B	CAB	CAB	9.62	....	....	5,372	....	50,113	9,002	....	....

SEPTEMBER 1986 245 CALLS

Mar.	10.60	13.00	9.60A	11.60	10.85	....	....	103	....	268	121	1	121
Apr.	12.20	13.30	6.00	7.10	10.06	....	....	19	2	198	241	129	229
May	6.80	12.35B	4.25	11.10	7.43	....	....	144	1	626	480	220	480
Jne.	11.00	12.30	6.00	11.75	9.23	....	....	418	15	2,458	963	454	953
Jly.	11.75	13.70B	1.95	2.65	5.50	....	....	1,847	28	12,630	3,266	947	3,266
Aug.	2.65	10.75	1.60	8.60	5.82	....	....	4,386	89	18,560	5,483	2,996	3,148
Sep.	8.50	10.25	CAB	CAB	3.46	....	....	3,372	149	9,437	4,481	....	....
Year	10.60	13.70B	CAB	CAB	7.47	....	....	4,386	....	44,177	5,483	....	....

SEPTEMBER 1986 250 CALLS

Mar.	9.25	11.20	7.90A	9.60	9.21	....	....	42	12	264	229	17	229
Apr.	9.70	11.05	4.85	5.65	8.15	....	....	157	....	724	686	243	686
May	5.50	9.90	3.00A	8.55	5.63	....	....	286	4	1,731	1,140	700	1,140
Jne.	8.30	9.35	4.25	8.85	6.92	....	....	754	19	3,770	1,896	1,174	1,896
Jly.	8.60	10.50	1.20	1.60	3.86	....	....	2,208	101	14,487	4,589	1,775	4,461
Aug.	1.60	7.00	.95	5.10	3.52	....	....	2,007	253	15,654	5,197	3,943	3,943
Sep.	4.90	6.30	CAB	CAB	1.66	....	....	2,708	502	10,744	5,388	....	....
Year	9.25	11.20	CAB	CAB	5.56	....	....	2,708	....	47,374	5,388	....	....

SEPTEMBER 1986 255 CALLS

Mar.	9.20	9.20	8.35A	8.00	8.00	....	....	1	1	1	1	1	1
Apr.	8.25	9.00	3.95A	4.30	6.54	....	....	100	2	469	401	22	401
May	4.30	7.80	2.10	6.45	4.21	....	....	763	21	3,600	1,711	417	1,711
Jne.	6.40	7.00	3.15	6.55	5.09	....	....	561	31	3,828	2,011	1,655	1,923
Jly.	6.45	7.90B	.75	.95	2.65	....	....	933	73	9,176	5,010	1,933	5,010
Aug.	1.00	4.00	.55	2.60	1.94	....	....	2,373	132	17,353	5,619	5,105	5,105
Sep.	2.50	3.45	CAB	CAB	.74	....	....	5,322	817	15,599	10,965	....	....
Year	9.20	9.20	CAB	CAB	4.16	....	....	5,322	1	50,026	10,965	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

SEPTEMBER 1986 260 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	4.65	5.90	4.20	4.70	4.90	....	....	1,568	69	1,637	513	62	513
Jne.	4.60	5.15	2.10	4.70	3.64	....	....	854	96	7,805	2,955	443	2,955
Jly.	4.55	5.80	.50	.55	1.81	....	....	1,670	180	12,713	6,058	3,283	6,058
Aug.	.55	2.00	.30	.20	.98	....	....	1,274	119	12,786	8,787	6,081	8,201
Sep.	1.15	1.50	CAB	CAB	.31	....	....	2,420	412	9,067	8,640	....	....
Year.	4.65	5.90	CAB	CAB	2.32	....	....	2,420	69	44,028	8,787	....	....

SEPTEMBER 1986 265 CALLS

Jly.	3.80	3.80	.25	.35	.95	....	....	853	151	7,923	3,702	341	3,702
Aug.	.35	.85	.20	.50	.45	....	....	994	51	7,916	4,716	3,669	4,716
Sep.	.45	.55	CAB	CAB	.12	....	....	830	124	3,430	5,507	4,830	5,474
Year.	3.80	3.80	CAB	CAB	.50	....	....	994	51	19,269	5,507	341	5,474

DECEMBER 1986 220 CALLS

Sep.	14.80	19.00	12.00A	14.50	15.73	....	....	61	....	147	132	40	132
Oct.	17.25	24.20B	15.15A	25.00	18.89	....	....	500	....	1,023	583	387	387
Nov.	25.80	29.75B	16.55A	28.65	25.45	....	....	35	....	42	419	291	291
Dec.	30.75	35.70B	25.60A	....	30.46	....	....	7	....	7	153	....	....
Year.	14.80	35.70B	12.00A	....	22.63	....	....	500	....	1,219	583	....	....

DECEMBER 1986 225 CALLS

Jly.	15.90	17.70B	15.55A	17.15	17.43	....	....	3	....	5	4	2	4
Aug.	14.60	31.30B	14.60	29.70	24.18	....	....	4	....	12	11	4	11
Sep.	25.30	30.90B	9.00A	11.30	17.38	....	....	208	....	522	332	11	211
Oct.	13.50	19.90	11.65A	20.25	15.00	....	....	40	....	120	266	206	266
Nov.	20.30	24.75B	12.45	23.75	20.74	....	....	20	....	35	310	265	287
Dec.	21.65	30.70B	20.60A	....	25.46	....	....	39	....	41	276	....	....
Year.	15.90	31.30B	9.00A	....	20.03	....	....	208	....	735	332	....	....

DECEMBER 1986 230 CALLS

Jne.	20.70	26.10B	20.70	26.25	23.36	....	....	4	....	5	5	1	5
Jly.	18.70	28.40B	12.40	14.05	17.72	....	....	4	....	14	10	4	10
Aug.	12.10	26.90B	12.00	25.40	20.36	....	....	8	....	21	24	10	18
Sep.	21.60	26.55B	6.50	8.65	14.11	....	....	297	....	1,764	589	15	589
Oct.	9.10	16.15	8.70	15.90	11.54	....	....	277	5	1,166	806	564	792
Nov.	16.45	20.00B	8.30A	18.90	16.19	....	....	140	....	626	1,125	908	1,097
Dec.	21.50	25.70B	15.60	....	20.47	....	....	20	....	86	1,098	....	....
Year.	20.70	28.40B	6.50	....	17.67	....	....	297	....	3,682	1,125	....	....

DECEMBER 1986 235 CALLS

May.	11.55	22.10B	11.55	21.40	17.40	....	....	10	....	10	10	10	10
Jne.	18.65	22.30B	14.65A	22.50	18.97	....	....	1	....	1	11	10	11
Jly.	14.50	24.50B	10.00	11.30	14.71	....	....	11	....	42	41	11	41
Aug.	11.00	22.80B	9.00	21.35	16.86	....	....	99	....	294	183	46	180
Sep.	17.60	21.90	4.70	6.45	11.25	....	....	442	....	3,444	1,356	176	1,347
Oct.	7.00	12.30	6.00	11.95	8.60	....	....	434	31	4,731	1,782	1,375	1,782
Nov.	12.40	15.10B	5.00A	14.25	11.95	....	....	889	1	2,519	1,856	1,530	1,584
Dec.	14.10	20.30B	10.50A	....	15.57	....	....	191	....	391	1,593	....	....
Year.	11.55	24.50B	4.70	....	14.41	....	....	889	....	11,432	1,856	....	....

DECEMBER 1986 240 CALLS

May.	10.00	18.80B	10.00	18.10	15.11	....	....	2	....	4	4	1	4
Jne.	12.60	18.85B	12.00A	19.05	15.94	....	....	1	....	5	6	4	6
Jly.	20.30	20.90B	8.10	9.00	12.06	....	....	191	....	427	307	6	307
Aug.	8.90	19.15	7.30	17.60	13.73	....	....	17	1	167	336	294	294
Sep.	17.80	18.00B	3.45	4.70	8.81	....	....	687	1	5,422	2,576	341	2,576
Oct.	5.10	9.00	4.30	8.55	6.17	....	....	1,586	42	10,068	2,537	1,631	2,080
Nov.	9.15	10.80	2.70	9.80	8.18	....	....	2,269	66	9,805	3,226	1,909	2,487
Dec.	7.70	15.90	5.60	....	10.81	....	....	484	5	1,607	2,586	....	....
Year.	10.00	20.90B	2.70	....	11.35	....	....	2,269	....	27,505	3,226	....	....

DECEMBER 1986 245 CALLS

May.	9.55	15.80B	7.40A	15.15	11.16	....	....	1	....	2	2	1	2
Jne.	13.90	15.70B	9.80A	15.95	13.20	....	....	3	....	7	8	2	8
Jly.	16.50	17.60	6.15	7.05	9.74	....	....	53	....	336	222	8	222
Aug.	7.20	16.00	5.60	14.20	11.00	....	....	130	....	549	375	228	306
Sep.	13.95	15.50	2.40	3.35	6.79	....	....	303	5	3,401	1,494	299	1,494
Oct.	3.60	6.20	2.80	5.80	4.27	....	....	1,197	24	9,797	2,784	1,282	2,776
Nov.	6.35	7.00	1.40	5.95	5.18	....	....	15,955	72	31,507	9,219	2,245	7,131
Dec.	4.35	11.55B	1.60	....	6.45	....	....	876	61	5,948	7,170	....	....
Year.	9.55	17.60	1.40	....	8.47	....	....	15,955	....	51,547	9,219	....	....

DECEMBER 1986 250 CALLS

Mar.	12.50	14.75B	12.50	13.95	14.05	....	....	1	....	1	1	1	1
Apr.	12.20	14.80B	8.10A	9.00	11.95	....	....	10	....	29	29	2	29
May.	7.65	13.10B	5.85A	12.55	9.02	....	....	2	....	7	35	29	35

(Continued on Next Page)

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

DECEMBER 1986 250 CALLS (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.....	10.60	13.00B	7.95A	13.20	10.81	....	....	53	....	105	111	35	111
Jly.....	14.10	14.90	4.80	5.45	7.80	....	....	87	....	379	331	110	331
Aug.....	5.40	12.90	4.10	11.25	8.64	....	....	120	7	806	459	335	459
Sep.....	11.30	12.25	1.75	2.35	5.14	....	....	611	51	6,157	1,921	481	1,921
Oct.....	2.60	4.15	1.65	3.60	2.83	....	....	1,317	27	13,578	3,726	1,926	3,286
Nov.....	4.00	4.40	.60	3.10	2.95	....	....	13,545	303	43,931	9,797	2,589	4,048
Dec.....	2.10	7.65	CAB	CAB	3.35	....	....	2,776	225	17,308	3,958	....	....
Year.....	12.50	14.90	CAB	CAB	7.65	....	....	13,545	....	82,301	9,797	....	....

DECEMBER 1986 255 CALLS

Mar.....	12.65	12.65	12.65	12.05	12.05	....	....	1	1	1	1	1	1
Apr.....	10.75	12.70B	6.85A	7.45	10.15	....	....	2	....	4	5	1	5
May.....	7.65	11.10	4.40	10.30	7.31	....	....	11	....	34	36	5	36
Jne.....	9.85	10.50B	6.40A	10.75	8.76	....	....	10	....	45	60	43	59
Jly.....	11.55	12.15	3.65	4.15	6.18	....	....	164	....	679	539	59	539
Aug.....	4.15	10.40	3.25	8.75	6.69	....	....	267	13	1,558	1,026	582	1,026
Sep.....	8.85	9.55	1.10	1.60	3.84	....	....	686	64	6,341	2,329	1,083	2,279
Oct.....	1.65	2.80	.95	2.05	1.80	....	....	1,233	45	9,545	4,900	1,891	4,779
Nov.....	2.20	2.55	.25	1.35	1.50	....	....	6,601	405	44,386	10,509	4,531	5,781
Dec.....	1.00	4.30	CAB	CAB	1.36	....	....	4,808	421	20,750	7,640	....	....
Year.....	12.65	12.70B	CAB	CAB	5.96	....	....	6,601	....	83,343	10,509	....	....

DECEMBER 1986 260 CALLS

Apr.....	10.85	10.85	6.45A	6.15	8.65	....	....	5	....	11	9	2	9
May.....	5.75	9.00B	3.40	8.35	5.89	....	....	29	....	104	78	10	74
Jne.....	8.50	9.00	5.05A	8.70	7.02	....	....	33	....	141	182	80	182
Jly.....	8.75	10.20	2.70	3.15	4.88	....	....	138	1	1,120	809	181	809
Aug.....	3.10	7.95	2.40	6.65	5.09	....	....	286	21	2,221	1,650	830	1,644
Sep.....	6.75	7.40	.80	1.05	2.80	....	....	509	30	4,869	2,643	1,683	2,535
Oct.....	1.10	1.75	.50	1.00	1.08	....	....	539	22	6,753	3,264	2,261	3,264
Nov.....	1.00	1.30	.05	.50	.66	....	....	1,196	142	9,099	4,372	3,174	4,327
Dec.....	.35	1.95	CAB	CAB	.50	....	....	4,588	111	16,750	5,652	....	....
Year.....	10.85	10.85	CAB	CAB	4.06	....	....	4,588	....	41,068	5,652	....	....

DECEMBER 1986 265 CALLS

Jly.....	7.75	7.95	2.00	2.35	3.60	....	....	125	....	957	657	2	657
Aug.....	2.30	6.00	1.70	5.00	3.84	....	....	499	26	3,366	2,069	691	2,069
Sep.....	4.90	5.65	.55	.70	2.05	....	....	1,058	107	8,386	3,938	2,131	3,696
Oct.....	.75	1.10	.25	.50	.64	....	....	608	63	5,368	4,351	3,577	4,250
Nov.....	.55	.65	.05	.15	.28	....	....	401	37	3,132	4,583	4,174	4,394
Dec.....	.10	.80	CAB	CAB	.19	....	....	1,965	58	6,249	4,838	....	....
Year.....	7.75	7.95	CAB	CAB	1.76	....	....	1,965	....	27,458	4,838	....	....

MARCH 1987 220 CALLS

Dec.....	34.00	35.80	21.90A	22.70	29.79	1		1	....	3	3	....	3
Year.....	34.00	35.80	21.90A	22.70	29.79	1		1	....	3	3	....	3

MARCH 1987 225 CALLS

Nov.....	22.70	26.15B	22.70	25.30	25.61	....	....	1	....	1	1	....	1
Dec.....	22.00	31.80	17.65A	18.40	25.41	....	....	22	....	33	26	1	26
Year.....	22.70	31.80	17.65A	18.40	25.51	....	....	22	....	34	26	....	26

MARCH 1987 230 CALLS

Sep.....	12.65	14.00B	10.60A	12.50	12.53	....	....	15	....	26	21	5	21
Oct.....	14.00	18.90B	13.40A	19.30	15.52	....	....	5	....	10	25	21	21
Nov.....	19.20	22.05B	12.45A	21.20	19.18	....	....	7	....	24	29	21	28
Dec.....	24.00	26.80B	13.85A	14.50	21.18	....	....	110	....	367	341	28	341
Year.....	12.65	26.80B	10.60A	14.50	17.10	....	....	110	....	427	341	5	341

MARCH 1987 235 CALLS

Sep.....	10.85	12.70B	9.00	10.25	11.25	....	....	8	....	18	9	1	6
Oct.....	11.10	15.80B	10.95	16.05	12.83	....	....	7	....	46	27	6	24
Nov.....	16.20	18.10B	9.75A	17.30	15.72	....	....	63	....	107	90	21	90
Dec.....	20.20	22.60	10.50A	11.05	17.25	....	....	35	....	113	118	90	115
Year.....	10.85	22.60	9.00	11.05	14.26	....	....	63	....	284	118	1	115

MARCH 1987 240 CALLS

Sep.....	7.55	9.80	7.30A	8.35	8.17	....	....	3	1	4	4	1	4
Oct.....	9.60	12.90B	8.80	13.10	10.41	....	....	100	....	234	161	4	159
Nov.....	13.25	14.60B	7.50	13.90	12.60	....	....	36	....	207	224	150	223
Dec.....	12.40	19.10	7.65	8.05	13.69	....	....	69	....	342	308	223	301
Year.....	7.55	19.10	7.30A	8.05	11.21	....	....	100	....	787	308	1	301

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

MARCH 1987 245 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.....	14.85	18.70B	14.85	17.80	16.60	....	....	4	....	4	2	2	2
Sep.....	7.80	18.90B	5.80	6.70	10.32	....	....	12	....	43	27	2	27
Oct.....	7.00	10.80	7.00	10.55	8.42	....	....	64	....	230	95	29	82
Nov.....	10.70	11.55	5.45	10.75	9.93	....	....	96	1	392	187	82	182
Dec.....	9.00	15.50	5.20	5.65	10.55	....	....	101	3	719	355	175	355
Year....	14.85	18.90B	5.20	5.65	11.16	....	....	101	....	1,388	355	2	355

MARCH 1987 250 CALLS

Sep.....	6.30	7.60	4.60	5.40	5.95	....	....	24	....	44	41	3	41
Oct.....	6.80	8.25	5.60	8.35	6.70	....	....	22	....	85	86	42	86
Nov.....	7.80	8.90	4.00	8.10	7.61	....	....	114	....	614	318	86	318
Dec.....	6.90	12.35	3.60	3.85	7.96	....	....	346	13	3,257	1,724	320	1,724
Year....	6.30	12.35	3.60	3.85	7.05	....	....	346	....	4,000	1,724	3	1,724

MARCH 1987 255 CALLS

Aug.....	10.50	13.20B	10.40A	12.50	11.93	....	....	5	....	11	11	....	11
Sep.....	10.55	13.30B	3.50	4.35	6.93	....	....	15	....	69	45	11	45
Oct.....	5.35	6.90B	4.15	6.55	5.29	....	....	22	....	84	87	47	87
Nov.....	6.20	7.10	2.90A	6.00	5.75	....	....	187	4	829	352	85	352
Dec.....	4.75	9.60	2.30	2.45	5.78	....	....	445	26	4,006	1,986	362	1,986
Year....	10.50	13.30B	2.30	2.45	7.13	....	....	445	....	4,999	1,986	....	1,986

MARCH 1987 260 CALLS

Jly.....	13.00	13.00	5.30A	5.80	7.37	....	....	2	....	5	5	1	5
Aug.....	6.30	11.10	5.00A	10.30	8.37	....	....	21	....	38	34	5	34
Sep.....	10.30	11.00B	2.90	3.45	5.60	....	....	46	....	131	55	34	54
Oct.....	4.20	5.30	3.15	5.05	4.13	....	....	24	....	111	102	54	100
Nov.....	5.15	5.30	2.05A	4.30	4.22	....	....	129	....	583	260	100	260
Dec.....	3.60	7.15	1.45	1.50	4.08	....	....	782	18	3,936	1,935	313	1,714
Year....	13.00	13.00	1.45	1.50	5.62	....	....	782	....	4,804	1,935	1	1,714

MARCH 1987 265 CALLS

Sep.....	7.00	9.05B	2.20	2.70	4.39	....	....	50	....	221	95	50	77
Oct.....	3.05	3.85	2.30A	3.85	3.20	....	....	102	....	289	290	121	290
Nov.....	3.50	4.00	1.30	3.00	3.06	....	....	121	....	592	465	292	455
Dec.....	2.50	5.30	.60	.85	2.60	....	....	162	8	1,875	972	478	972
Year....	7.00	9.05B	.60	.85	3.36	....	....	162	....	2,977	972	50	972

JUNE 1987 240 CALLS

Oct.....	15.80	15.80	15.55A	16.15	16.15	....	....	25	25	25	25	25	25
Nov.....	15.80	17.15B	10.70	16.65	15.57	....	....	25	....	27	25	10	12
Dec.....	....	21.80B	11.30A	11.65	16.84	....	....	....	....	....	13	12	12
Year....	15.80	21.80B	10.70	11.65	16.18	....	....	25	....	52	25	10	12

JUNE 1987 245 CALLS

Oct.....	10.40	13.40B	10.00	13.70	11.61	....	....	15	....	25	25	10	25
Nov.....	9.45	14.50B	8.85A	13.85	13.03	....	....	25	....	28	27	25	26
Dec.....	16.00	18.55B	9.05A	9.30	13.98	....	....	2	....	6	30	26	30
Year....	10.40	18.55B	8.85A	9.30	12.87	....	....	25	....	59	30	10	30

JUNE 1987 250 CALLS

Oct.....	8.05	11.10B	8.05	11.50	9.77	....	....	100	....	120	120	10	120
Nov.....	8.00	12.20	7.50A	11.40	10.80	....	....	35	....	113	121	42	43
Dec.....	9.90	15.60B	7.15A	7.35	11.48	....	....	21	....	36	40	36	40
Year....	8.05	15.60B	7.15A	7.35	10.68	....	....	100	....	269	121	10	40

JUNE 1987 255 CALLS

Dec.....	12.00	13.00B	5.55A	5.70	9.12	....	....	17	....	41	23	10	23
Year....	12.00	13.00B	5.55A	5.70	9.12	....	....	17	....	41	23	10	23

JUNE 1987 260 CALLS

Nov.....	7.90	7.90	7.25	7.45	7.68	....	....	141	....	202	201	141	201
Dec.....	6.50	10.70B	4.25	4.40	7.49	....	....	21	....	40	229	221	229
Year....	7.90	10.70B	4.25	4.40	7.58	....	....	141	....	242	229	141	229

JUNE 1987 265 CALLS

Dec.....	4.95	4.95	3.05	3.35	4.24	....	....	10	....	19	17	4	17
Year....	4.95	4.95	3.05	3.35	4.24	....	....	10	....	19	17	4	17

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

MARCH 1986 175 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.....	.05	.25	CAB	CAB	.07	....	....	135	....	221	634	502	627
Feb.....	CAB	.05	CAB	CAB	.00	....	....	11	....	12	627	611	611
Mar.....	CAB	CAB	CAB	CAB	.00	....	....	10	....	11	611	600	600
Year....	.05	.25	CAB	CAB	.02	....	....	135	....	244	634	502	600

MARCH 1986 180 PUTS

Jan.....	.15	.60	.05	.05	.15	....	....	1,218	....	4,037	4,344	1,028	4,333
Feb.....	.05	.05	CAB	CAB	.02	....	....	9	....	15	4,355	4,333	4,354
Mar.....	CAB	.05	CAB	CAB	.00	....	....	1,150	....	2,072	4,354	2,518	2,518
Year....	.15	.60	CAB	CAB	.05	....	....	1,218	....	6,124	4,355	1,028	2,518

MARCH 1986 185 PUTS

Jan.....	.25	.65	.10	.10	.29	....	....	218	....	1,595	1,572	1,449	1,531
Feb.....	.10	.20	CAB	CAB	.04	....	....	51	....	196	1,485	1,416	1,416
Mar.....	CAB	CAB	CAB	CAB	.00	....	....	151	....	244	1,416	1,171	1,171
Year....	.25	.65	CAB	CAB	.11	....	....	218	....	2,035	1,572	1,171	1,171

MARCH 1986 190 PUTS

Jan.....	.40	1.20	.20	.25	.54	....	....	1,363	12	4,802	2,503	1,837	2,503
Feb.....	.25	.25	CAB	CAB	.10	....	....	169	1	570	2,611	2,411	2,421
Mar.....	CAB	.05	CAB	CAB	.00	....	....	210	....	550	2,421	1,968	1,968
Year....	.40	1.20	CAB	CAB	.21	....	....	1,363	....	5,922	2,611	1,837	1,968

MARCH 1986 195 PUTS

Jan.....	.85	2.25	.40	.50	1.01	....	....	730	26	4,556	1,580	1,040	1,580
Feb.....	.50	.70	CAB	CAB	.20	....	....	587	....	2,399	1,850	1,548	1,839
Mar.....	CAB	.05	CAB	CAB	.00	....	....	920	5	932	2,109	1,835	2,107
Year....	.85	2.25	CAB	CAB	.40	....	....	920	....	7,887	2,109	1,040	2,107

MARCH 1986 200 PUTS

Jan.....	1.35	3.70	.75	1.00	1.89	....	....	1,743	27	9,893	3,113	1,233	3,063
Feb.....	1.00	1.50	.05	.05	.41	....	....	1,050	....	4,440	3,218	2,794	2,917
Mar.....	.05	.05	CAB	CAB	.00	....	....	2,016	5	2,847	4,441	2,679	4,214
Year....	1.35	3.70	CAB	CAB	.76	....	....	2,016	....	17,180	4,441	1,233	4,214

MARCH 1986 205 PUTS

Jan.....	2.65	5.90	1.50	2.00	3.40	....	....	1,671	54	11,010	2,125	1,176	2,125
Feb.....	1.90	2.60	.05	.10	.80	....	....	653	69	5,746	2,979	2,153	2,881
Mar.....	.10	.10	CAB	CAB	.02	....	....	443	26	1,366	2,950	2,597	2,597
Year....	2.65	5.90	CAB	CAB	1.40	....	....	1,671	26	18,122	2,979	1,176	2,597

MARCH 1986 210 PUTS

Jan.....	4.40	9.00	2.65	3.70	5.66	....	....	1,354	30	8,801	4,065	3,776	3,964
Feb.....	3.65	4.80	.15	.20	1.53	....	....	3,814	189	12,705	3,117	2,593	2,595
Mar.....	.20	.25	CAB	CAB	.07	....	....	259	67	958	2,680	2,507	2,507
Year....	4.40	9.00	CAB	CAB	2.42	....	....	3,814	30	22,464	4,065	2,507	2,507

MARCH 1986 215 PUTS

Jan.....	7.30	12.90	4.60	6.10	8.70	....	....	486	1	1,728	2,052	1,446	1,607
Feb.....	5.90	6.60	.30	.55	2.79	....	....	1,191	120	7,812	2,568	1,578	2,568
Mar.....	.55	.70	CAB	CAB	.15	....	....	710	116	2,463	2,811	....	....
Year....	7.30	12.90	CAB	CAB	3.86	....	....	1,191	1	12,003	2,811	....	....

MARCH 1986 220 PUTS

Jan.....	10.30	17.20B	7.20	9.30	12.42	....	....	13	....	82	32	15	28
Feb.....	8.80	9.90B	.95	1.35	4.76	....	....	984	....	5,899	2,303	98	2,303
Mar.....	1.20	2.00	CAB	CAB	.47	....	....	1,847	70	6,649	3,115	2,154	2,531
Year....	10.30	17.20B	CAB	CAB	5.88	....	....	1,847	....	12,630	3,115	15	2,531

MARCH 1986 225 PUTS

Jan.....	13.00	13.40B	13.00	13.20	13.20	....	....	....	....	....	....	....	....
Feb.....	13.50	14.00	2.05	3.00	7.56	....	....	582	....	3,041	1,931	2	1,931
Mar.....	2.90	4.40	CAB	CAB	1.17	....	....	2,290	173	11,544	3,958	....	....
Year....	13.00	14.00	CAB	CAB	7.31	....	....	2,290	....	14,585	3,958	....	....

MARCH 1986 230 PUTS

Feb.....	8.30	10.30	4.50	5.85	7.39	....	....	684	....	1,668	1,204	20	1,204
Mar.....	6.00	8.00B	CAB	CAB	2.60	....	....	1,746	43	10,883	3,678	....	....
Year....	8.30	10.30	CAB	CAB	4.99	....	....	1,746	....	12,551	3,678	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 175 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.25	.60	.25	.25	.33	....	....	6	....	17	141	136	141
Feb.	.30	.30	.20	.05	.17	....	....	2	....	4	143	141	143
Mar.	CAB	.05	CAB	CAB	.01	....	....	12	....	16	159	143	159
Apr.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	159	159	159
May	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	159	158	158
Jne.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	158	158	158
Year	.25	.60	CAB	CAB	.08	....	....	12	....	37	159	136	158

JUNE 1986 180 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.50	1.00	.30	.45	.59	....	....	34	....	78	363	319	362
Feb.	.45	.50	.15	.10	.28	....	....	35	....	90	397	361	377
Mar.	.10	.15	CAB	CAB	.06	....	....	113	....	147	429	375	428
Apr.	CAB	.10	CAB	CAB	.00	....	....	10	....	10	438	428	438
May	CAB	CAB	CAB	CAB	.00	....	....	5	....	8	439	432	432
Jne.	CAB	CAB	CAB	CAB	.00	....	....	5	5	5	432	425	425
Year	.50	1.00	CAB	CAB	.15	....	....	113	....	338	439	319	425

JUNE 1986 185 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.60	1.65B	.55	.80	.95	....	....	52	....	141	2,342	2,281	2,342
Feb.	.75	.85	.30	.20	.45	....	....	62	....	105	2,353	2,342	2,352
Mar.	.20	.20	CAB	.05	.11	....	....	39	....	59	2,367	2,352	2,367
Apr.	.15	15	CAB	CAB	.02	....	....	98	....	104	2,380	2,367	2,380
May	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	2,382	2,380	2,381
Jne.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	2,381	2,379	2,379
Year	.60	1.65B	CAB	CAB	.25	....	....	98	....	409	2,382	2,281	2,379

JUNE 1986 190 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.90	2.50	.90	1.20	1.48	....	....	50	....	204	411	297	410
Feb.	1.20	1.30	.35	.35	.65	....	....	66	....	207	499	414	499
Mar.	.35	40	.15	.10	.22	....	....	83	....	200	510	500	507
Apr.	.10	.25B	CAB	CAB	.06	....	....	200	....	221	718	506	718
May	CAB	CAB	CAB	CAB	.00	....	....	4	....	5	723	714	714
Jne.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	714	711	711
Year	.90	2.50	CAB	CAB	.40	....	....	200	....	837	723	297	711

JUNE 1986 195 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.80	3.60	1.15	1.95	2.31	....	....	35	1	214	294	216	294
Feb.	2.00	2.10	45A	45	1.01	....	....	33	....	149	321	292	293
Mar.	40	60	20A	.15	.36	....	....	64	....	212	321	275	320
Apr.	25	40B	CAB	05	.14	....	....	440	....	1,030	1,211	318	1,209
May	05	10	CAB	CAB	.01	....	....	10	....	15	1,209	1,206	1,207
Jne.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,207	1,207	1,207
Year	1.80	3.60	CAB	CAB	.63	....	....	440	....	1,620	1,211	216	1,207

JUNE 1986 200 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	2.50	5.70	1.80	2.95	3.52	....	....	210	....	462	434	297	434
Feb.	3.15	3.30	.70	75	1.53	....	....	304	....	559	505	440	492
Mar.	.85	1.15	.25	.25	.58	....	....	109	5	722	648	513	614
Apr.	35	.70	05	.15	.22	....	....	102	....	414	673	610	649
May	15	15	CAB	CAB	.04	....	....	40	....	60	653	633	633
Jne.	CAB	CAB	CAB	CAB	00	....	....	1	....	1	633	608	608
Year	2.50	5.70	CAB	CAB	.98	....	....	304	....	2,218	673	297	608

JUNE 1986 205 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	4.20	8.05	3.10	4.35	5.17	....	....	324	....	508	697	322	694
Feb.	4.40	4.40	1.25A	1.20	2.32	....	....	178	2	382	817	694	817
Mar.	1.25	1.60	35	.45	.90	....	....	100	1	522	1,025	819	1,012
Apr.	35	1.10	05	25	.37	....	....	74	....	330	1,136	1,011	1,135
May	20	30	CAB	CAB	.07	....	....	416	....	485	1,163	1,124	1,124
Jne.	CAB	CAB	CAB	CAB	00	....	....	2	....	2	1,124	1,116	1,117
Year	4.20	8.05	CAB	CAB	1.47	....	....	416	....	2,229	1,163	322	1,117

JUNE 1986 210 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	6.10	9.75B	4.45	6.05	7.28	....	....	36	1	136	554	500	518
Feb.	6.15	6.50	1.60	1.85	3.46	....	....	796	6	2,360	1,493	855	1,493
Mar.	1.75	2.70	60	.70	1.39	....	....	109	3	812	1,712	1,496	1,690
Apr.	.80	2.10	.15	.45	.83	....	....	202	5	1,346	1,820	1,680	1,820
May	45	.50	CAB	CAB	.13	....	....	62	3	361	1,887	1,820	1,883
Jne.	05	05	CAB	CAB	00	....	....	22	1	26	1,884	1,846	1,846
Year	6.10	9.75B	CAB	CAB	2.14	....	....	796	1	5,041	1,887	500	1,846

JUNE 1986 215 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	8.60	12.90B	6.35A	8.30	9.89	....	....	6	....	23	766	763	765
Feb.	7.65	8.50	2.60	2.75	5.01	....	....	513	....	1,071	1,388	765	1,388
Mar.	2.85	3.80	.95	1.10	2.12	....	....	317	7	1,570	1,778	1,426	1,778
Apr.	1.00	3.25	30	.85	1.06	....	....	229	13	2,248	2,102	1,795	2,068

(Continued on Next Page)

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 215 PUTS (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May.....	.90	.90	CAB	CAB	.26	....	....	319	8	1,467	2,177	2,024	2,162
Jne.....	CAB	.05	CAB	CAB	.00	....	....	63	....	86	2,162	2,065	2,067
Year....	8.60	12.90B	CAB	CAB	3.05	....	....	513	....	6,465	2,177	763	2,067
JUNE 1986 220 PUTS													
Jan.....	11.35	16.45B	9.10A	11.00	12.97	....	....	2	....	8	25	20	25
Feb.....	11.10	11.20B	3.80	4.20	7.05	....	....	328	....	796	659	27	659
Mar.....	4.25	5.85	1.60	1.85	3.20	....	....	411	4	1,769	1,491	751	1,491
Apr.....	1.70	4.65B	.55	1.55	1.72	....	....	392	34	2,884	1,895	1,462	1,895
May.....	1.55	1.70	CAB	CAB	.57	....	....	755	28	3,856	2,450	1,856	2,440
Jne.....	.05	.05	CAB	CAB	.00	....	....	100	....	234	2,498	2,314	2,314
Year....	11.35	16.45B	CAB	CAB	4.25	....	....	755	....	9,547	2,498	20	2,314
JUNE 1986 225 PUTS													
Jan.....	18.80	20.45B	12.20A	14.10	16.50	....	....	102	....	213	107	5	107
Feb.....	14.10	14.35B	5.40A	6.05	9.47	....	....	68	....	190	247	109	247
Mar.....	6.05	7.70	2.50A	2.80	4.63	....	....	208	8	1,635	1,005	293	1,005
Apr.....	2.70	6.85B	1.00	2.70	2.72	....	....	1,009	39	5,194	1,628	1,039	1,486
May.....	2.75	2.90	.05	.10	1.08	....	....	605	26	5,772	2,446	1,414	2,018
Jne.....	.10	.15	CAB	CAB	.04	....	....	114	8	489	1,982	....	....
Year....	18.80	20.45B	CAB	CAB	5.74	....	....	1,009	....	13,473	2,446	....	....
JUNE 1986 230 PUTS													
Feb.....	13.50	13.50	7.60	8.45	9.76	....	....	37	....	103	81	3	81
Mar.....	8.20	10.15	3.60	4.10	6.48	....	....	416	....	2,797	1,226	79	1,226
Apr.....	4.00	9.40B	1.70	4.30	4.10	....	....	784	56	6,168	2,067	1,247	1,881
May.....	4.40	4.60	.15	.20	2.04	....	....	763	93	8,773	3,176	1,977	3,176
Jne.....	.20	.50	CAB	CAB	.11	....	....	705	87	3,865	4,166	....	....
Year....	13.50	13.50	CAB	CAB	4.49	....	....	784	....	21,706	4,166	....	....
JUNE 1986 235 PUTS													
Feb.....	11.85	12.95B	11.20A	11.35	11.95	....	....	1	....	1	1	1	1
Mar.....	11.25	13.45B	5.25	5.90	8.79	....	....	1,167	....	3,595	1,941	1	1,049
Apr.....	5.55	12.60	2.75	6.55	5.95	....	....	1,695	6	12,874	3,245	1,117	3,245
May.....	6.65	7.00	.30	.40	3.59	....	....	1,201	122	11,600	3,671	2,733	3,671
Jne.....	.40	1.60	CAB	CAB	.41	....	....	1,022	239	6,714	4,308	....	....
Year....	11.85	13.45B	CAB	CAB	6.13	....	....	1,695	....	34,784	4,308	....	....
JUNE 1986 240 PUTS													
Mar.....	15.80	15.80	7.40	8.15	11.09	....	....	441	....	962	743	1	743
Apr.....	7.90	15.90	4.40	9.40	8.30	....	....	1,223	3	8,258	2,000	752	1,981
May.....	9.50	9.90	.60	1.10	5.84	....	....	891	7	5,598	2,874	1,592	2,860
Jne.....	1.05	4.15	CAB	CAB	1.15	....	....	1,249	337	10,675	4,870	....	....
Year....	15.80	15.90	CAB	CAB	6.59	....	....	1,249	....	25,493	4,870	....	....
JUNE 1986 245 PUTS													
Mar.....	13.20	14.45B	10.05	11.00	12.36	....	....	11	....	36	31	10	29
Apr.....	10.45	19.65B	6.45A	12.85	11.22	....	....	867	....	2,488	1,454	77	1,318
May.....	12.65	14.00B	1.55	2.60	8.87	....	....	1,113	....	4,137	1,954	674	1,954
Jne.....	2.60	7.80	CAB	CAB	3.05	....	....	1,610	65	8,180	3,174	....	....
Year....	13.20	19.65B	CAB	CAB	8.87	....	....	1,610	....	14,841	3,174	....	....
JUNE 1986 250 PUTS													
Mar.....	15.65	15.70B	13.20A	14.20	14.05	....	....	11	....	13	11	2	11
Apr.....	16.20	23.90B	9.10	16.80	14.62	....	....	332	....	521	487	16	481
May.....	15.40	18.15B	3.55	5.10	12.60	....	....	507	....	1,507	719	404	719
Jne.....	5.15	12.30	2.65A	....	6.60	....	....	139	1	550	714	....	....
Year....	15.65	23.90B	2.65A	....	11.96	....	....	507	....	2,591	719	....	....
JUNE 1986 255 PUTS													
May.....	12.65	12.65	7.20	8.80	8.76	....	....	136	....	138	108	1	108
Jne.....	10.45	17.15B	7.65A	....	11.15	....	....	3	....	12	211	....	....
Year....	12.65	17.15B	7.20	....	9.95	....	....	136	....	150	211	....	....
SEPTEMBER 1986 200 PUTS													
Jan.....	6.00	6.00	4.00A	4.15	4.19	....	....	2	....	3	3	1	3
Feb.....	4.45	4.45	1.75	1.50	2.47	....	....	11	....	25	26	3	26
Mar.....	1.70	2.10	1.00	1.05	1.34	....	....	5	....	20	41	27	41
Apr.....	1.00	2.20	.55A	.80	.96	....	....	30	....	65	99	43	99
May.....	.90	90	.25	.10	.41	....	....	23	....	58	131	104	131
Jne.....	.15	.20	.15	.05	.10	....	....	12	....	22	149	143	149
Jly.....	.10	.20	.05	.05	.09	....	....	50	....	100	227	149	227
Aug.....	.10	.10	CAB	CAB	.01	....	....	10	....	10	239	227	237
Sep.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	237	237	237
Year....	6.00	6.00	CAB	CAB	1.06	....	....	50	....	303	239	1	237

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

SEPTEMBER 1986 205 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	4.40	4.40	2.00	2.05	2.95	....	....	11	....	22	20	....	20
Mar.	2.25	2.60	1.35A	1.45	1.93	....	....	6	....	14	25	21	21
Apr.	2.00	2.50B	.60A	1.25	1.35	....	....	5	....	7	24	21	24
May	1.00	1.00	.35	.20	.66	....	....	38	....	60	66	24	65
Jne.	.20	.30B	.15	.10	.20	....	....	27	....	38	101	65	101
Jly.	.20	.30B	.10	.15	.19	....	....	41	....	131	164	101	164
Aug.	.10	.20	CAB	CAB	.04	....	....	36	....	80	202	164	192
Sep.	CAB	CAB	CAB	CAB	.00	....	....	3	....	3	192	....	....
Year	4.40	4.40	CAB	CAB	.91	....	....	41	....	355	202	....	....

SEPTEMBER 1986 210 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	6.00	10.25B	5.40A	7.35	8.17	....	....	14	....	37	31	6	31
Feb.	7.10	7.50B	3.00A	3.00	4.75	....	....	11	....	24	50	31	50
Mar.	3.25	3.50B	1.80	1.85	2.69	....	....	12	....	38	71	50	70
Apr.	3.00	4.00	1.15A	1.90	1.89	....	....	11	....	34	95	70	95
May	2.00	2.00	.30	.35	1.00	....	....	24	....	213	178	110	178
Jne.	.35	.75	.25	.15	.35	....	....	21	....	110	236	182	236
Jly.	.15	.75	.15	.25	.34	....	....	121	....	634	422	236	422
Aug.	.20	.50	CAB	CAB	.08	....	....	154	....	350	498	422	458
Sep.	CAB	.20	CAB	CAB	.00	....	....	155	....	412	662	....	....
Year	6.00	10.25B	CAB	CAB	2.14	....	....	155	....	1,852	662	....	....

SEPTEMBER 1986 215 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	8.90	13.30	7.30A	9.45	10.57	....	....	3	....	11	20	14	20
Feb.	9.40	9.40	4.40A	4.20	6.36	....	....	203	....	345	333	20	333
Mar.	4.20	4.90	2.60A	2.60	3.69	....	....	7	....	17	336	334	335
Apr.	2.65	4.95	1.50	2.75	2.66	....	....	286	....	364	359	187	199
May	2.75	2.75	.50	.50	1.53	....	....	70	....	152	257	198	257
Jne.	.50	1.15	.20	.25	.56	....	....	276	....	575	559	258	559
Jly.	.20	1.20	.20	.50	.64	....	....	238	13	1,760	1,274	544	1,274
Aug.	.50	.90	CAB	CAB	.16	....	....	226	....	832	1,451	1,278	1,417
Sep.	CAB	.60	CAB	CAB	.04	....	....	1,898	2	2,600	1,606	....	....
Year	8.90	13.30	CAB	CAB	2.91	....	....	1,898	....	6,656	1,606	....	....

SEPTEMBER 1986 220 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	11.70	16.70	9.60A	11.95	13.36	....	....	5	....	6	14	14	14
Feb.	11.80	11.80	5.30	5.70	8.29	....	....	27	....	62	55	14	55
Mar.	5.80	6.65	3.35	3.60	4.94	....	....	150	....	196	237	57	227
Apr.	3.35	7.15	2.10	3.90	3.68	....	....	150	....	378	283	226	283
May	3.90	3.90	.75	.85	2.30	....	....	75	....	451	495	321	481
Jne.	.95	1.85	.35A	.40	.95	....	....	188	2	1,464	822	466	814
Jly.	.35	2.15	.30	1.10	1.15	....	....	4,889	13	14,321	10,031	797	10,031
Aug.	1.05	1.85	CAB	CAB	.33	....	....	6,257	....	14,264	10,726	3,762	3,762
Sep.	CAB	1.60	CAB	CAB	.12	....	....	646	1	2,545	3,756	....	....
Year	11.70	16.70	CAB	CAB	3.90	....	....	6,257	....	33,687	10,726	....	....

SEPTEMBER 1986 225 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	14.70	20.25	12.20A	14.70	16.51	....	....	100	....	205	111	14	111
Feb.	15.00	15.00	7.00	7.55	10.68	....	....	60	....	94	180	112	180
Mar.	7.55	8.90B	4.75A	4.85	6.51	....	....	154	....	208	368	178	368
Apr.	6.40	8.80B	3.10A	5.35	4.96	....	....	22	....	107	408	368	396
May	5.55	5.55	1.05	1.30	3.36	....	....	620	....	1,296	730	398	722
Jne.	1.50	2.85	.65	.70	1.53	....	....	152	2	881	1,083	701	1,083
Jly.	.70	3.35	.55	1.95	1.96	....	....	1,449	47	6,286	2,500	1,087	2,500
Aug.	1.90	3.05	CAB	CAB	.61	....	....	1,010	....	5,873	3,563	2,549	3,540
Sep.	CAB	3.00	CAB	CAB	.37	....	....	1,561	21	6,828	3,541	....	....
Year	14.70	20.25	CAB	CAB	5.16	....	....	1,561	....	21,778	3,563	....	....

SEPTEMBER 1986 230 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	15.60	15.60	8.85	9.75	12.26	....	....	36	....	57	48	....	48
Mar.	9.50	11.40B	6.15A	6.35	8.36	....	....	15	....	40	82	63	77
Apr.	7.55	11.20B	4.45A	7.15	6.53	....	....	58	....	170	194	78	194
May	7.10	7.50	1.65	2.05	4.75	....	....	632	....	2,750	909	272	903
Jne.	2.10	4.40	1.10	1.25	2.41	....	....	213	17	2,009	1,393	895	1,393
Jly.	1.20	5.20	1.00	3.40	3.19	....	....	5,818	49	25,713	9,263	1,438	4,283
Aug.	3.30	5.20	.05	.05	1.12	....	....	2,901	29	12,468	4,728	3,691	4,106
Sep.	.05	7.25	CAB	CAB	1.08	....	....	2,580	....	10,836	4,287	....	....
Year	15.60	15.60	CAB	CAB	4.96	....	....	5,818	....	54,043	9,263	....	....

SEPTEMBER 1986 235 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	12.50	13.75B	12.40A	12.45	12.76	....	....	1	....	2	2	1	2
Mar.	12.15	14.30B	7.70	8.15	10.51	....	....	120	....	313	280	7	232
Apr.	10.00	13.85B	5.90A	9.35	8.43	....	....	15	....	54	249	245	249
May	9.75	10.00B	2.60	3.10	6.55	....	....	105	....	573	513	248	513
Jne.	3.10	6.35	1.85A	1.95	3.64	....	....	729	38	5,591	1,428	535	1,358
Jly.	1.95	7.70	1.50	5.45	4.87	....	....	968	82	9,721	2,845	1,472	2,640
Aug.	5.15	7.80	.10	.15	1.95	....	....	1,556	75	8,399	3,320	2,528	2,823
Sep.	.10	8.50	.05	....	2.61	....	....	2,898	23	7,643	3,940	....	....
Year	12.50	14.30B	.05	....	6.41	....	....	2,898	....	32,296	3,940	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

SEPTEMBER 1986 240 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.....	14.50	17.40B	9.30	10.30	12.87	....	....	20	....	84	62	20	62
Apr.....	12.20	16.95B	7.40	11.95	10.67	....	....	602	....	724	688	61	678
May.....	11.90	11.95	4.00	4.55	8.77	....	....	1,082	....	3,638	1,878	680	1,878
Jne.....	4.60	8.70	2.90	3.05	5.28	....	....	963	11	6,569	2,665	1,783	2,205
Jly.....	3.10	10.60	2.50	8.20	7.13	....	....	4,534	133	18,493	8,206	4,294	4,294
Aug.....	7.65	11.00	.25	.40	3.26	....	....	12,132	36	31,934	13,147	4,146	5,923
Sep.....	.40	13.15	.20	....	5.00	....	....	3,304	77	10,119	6,217	....	....
Year....	14.50	17.40B	.20	....	7.56	....	....	12,132	....	71,561	13,147	....	....

SEPTEMBER 1986 245 PUTS

Mar.....	14.70	15.55B	12.00A	11.75	14.30	....	....	32	....	37	36	32	36
Apr.....	14.20	20.50	9.20	14.90	13.26	....	....	6	....	23	48	37	48
May.....	14.90	15.15B	5.75	6.40	11.41	....	....	35	....	120	100	58	100
Jne.....	6.50	11.35	4.40	4.60	7.39	....	....	822	7	2,873	988	107	792
Jly.....	4.75	13.65	3.85	11.60	9.90	....	....	804	3	2,425	1,074	888	1,051
Aug.....	11.70	14.55	.70	1.00	5.17	....	....	1,603	....	9,990	3,546	1,061	3,546
Sep.....	1.00	17.35	.55	....	7.83	....	....	2,048	2	8,685	4,021	....	....
Year....	14.70	20.50	.55	....	9.89	....	....	2,048	....	24,153	4,021	....	....

SEPTEMBER 1986 250 PUTS

Apr.....	13.40	17.60B	12.10A	18.15	13.65	....	....	11	....	14	13	11	13
May.....	9.10	18.75B	8.00	8.70	14.50	....	....	28	....	58	51	13	51
Jne.....	8.70	14.50B	6.35	6.65	9.99	....	....	134	....	603	360	46	360
Jly.....	6.45	17.85	5.60	15.50	13.20	....	....	832	....	2,564	1,136	426	832
Aug.....	14.70	19.10	1.65	2.45	7.83	....	....	1,223	....	4,984	2,524	784	2,524
Sep.....	2.45	22.00B	1.55	....	11.27	....	....	2,209	8	7,407	2,804	....	....
Year....	13.40	22.00B	1.55	....	11.74	....	....	2,209	....	15,630	2,804	....	....

SEPTEMBER 1986 255 PUTS

Apr.....	16.50	21.10B	14.50	21.80	16.71	....	....	13	....	19	19	5	19
May.....	21.85	22.55B	10.55	11.45	17.96	....	....	6	....	11	29	19	29
Jne.....	12.95	18.15B	8.90	9.25	13.05	....	....	29	....	65	72	25	72
Jly.....	9.00	22.20B	7.85	19.80	16.92	....	....	82	....	338	221	87	196
Aug.....	19.45	23.35B	3.75	4.95	11.21	....	....	339	....	1,140	994	191	994
Sep.....	4.75	26.90B	3.55	....	15.33	....	....	647	....	1,517	1,161	....	....
Year....	16.50	26.90B	3.55	....	15.19	....	....	647	....	3,090	1,161	....	....

SEPTEMBER 1986 260 PUTS

Jne.....	11.75	12.25B	11.75	12.30	12.30	....	....	15	15	15	15	15	15
Jly.....	12.10	26.80B	10.60	24.35	21.02	....	....	40	....	116	54	30	42
Aug.....	23.25	28.00B	6.85	8.50	15.21	....	....	197	....	443	467	42	467
Sep.....	8.70	32.00B	6.50	....	19.88	....	....	65	....	187	565	....	....
Year....	11.75	32.00B	6.50	....	17.10	....	....	197	....	761	565	....	....

DECEMBER 1986 220 PUTS

Sep.....	5.00	6.10	2.35	4.05	3.90	....	....	1,005	72	5,292	2,246	65	2,246
Oct.....	3.70	4.50	.45	.45	1.88	....	....	1,852	96	14,996	6,691	2,530	6,691
Nov.....	.40	.80	.05	.10	.28	....	....	1,140	153	10,708	8,015	6,751	7,913
Dec.....	.15	.15	CAB	CAB	.00	....	....	499	256	1,055	8,235	....	....
Year....	5.00	6.10	CAB	CAB	1.51	....	....	1,852	72	32,051	8,235	....	....

DECEMBER 1986 225 PUTS

Jne.....	2.80	3.00B	2.05A	2.00	2.39	....	....	20	....	22	22	....	22
Jly.....	2.00	6.20	1.80	4.90	4.29	....	....	43	1	238	171	24	169
Aug.....	5.10	6.30	1.00	1.05	2.54	....	....	133	2	849	579	173	579
Sep.....	1.05	9.00	.95	5.80	4.23	....	....	746	8	6,265	2,191	631	2,191
Oct.....	5.40	6.00	.70	.75	2.93	....	....	1,459	154	14,269	4,683	2,387	4,683
Nov.....	.70	1.65	.15	.20	.56	....	....	2,578	171	12,709	6,326	4,765	5,735
Dec.....	.30	.30	CAB	CAB	.03	....	....	701	4	1,584	5,819	....	....
Year....	2.80	9.00	CAB	CAB	2.42	....	....	2,578	....	35,736	6,326	....	....

DECEMBER 1986 230 PUTS

May.....	8.75	9.00B	3.50A	3.55	6.25	....	....	288	....	632	617	288	617
Jne.....	3.70	6.05B	2.90A	2.80	4.16	....	....	40	....	110	651	618	632
Jly.....	2.95	8.20	2.60	6.70	5.76	....	....	56	....	202	723	632	722
Aug.....	6.55	8.50	1.40	1.60	3.61	....	....	383	4	1,928	1,135	745	1,135
Sep.....	1.45	11.00	1.40	8.05	5.88	....	....	1,217	1	6,418	3,490	1,153	3,472
Oct.....	7.55	8.20	1.40	1.35	4.42	....	....	2,246	51	14,566	6,518	3,462	6,518
Nov.....	1.20	2.80	.30	.40	.97	....	....	4,021	113	19,489	7,716	6,654	7,501
Dec.....	.55	.65	CAB	CAB	.07	....	....	1,025	95	4,447	7,468	....	....
Year....	8.75	11.00	CAB	CAB	3.89	....	....	4,021	....	47,792	7,716	....	....

DECEMBER 1986 235 PUTS

May.....	8.90	10.50	4.60A	4.80	7.17	....	....	50	....	85	81	1	81
Jne.....	5.80	7.90B	3.85	3.90	5.60	....	....	20	....	83	138	91	138
Jly.....	3.80	10.35	3.55A	8.85	7.60	....	....	372	....	597	621	138	621

(Continued on Next Page)

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

DECEMBER 1986 235 PUTS (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.....	9.00	10.40	2.20	2.40	5.00	....	....	857	....	3,403	1,530	627	1,174
Sep.....	2.25	14.25	2.20	10.80	7.91	....	....	1,327	25	4,870	2,265	1,113	2,265
Oct.....	10.25	10.35B	2.40	2.35	6.41	....	....	1,658	34	10,199	4,043	2,452	4,043
Nov.....	2.15	4.60	.60	.70	1.71	....	....	4,885	264	23,689	7,070	4,914	6,709
Dec.....	.85	1.00	CAB	CAB	.17	....	....	855	102	5,690	7,025	....	....
Year....	.90	14.25	CAB	CAB	5.19	....	....	4,885	....	48,616	7,070	....	....

DECEMBER 1986 240 PUTS

May.....	7.40	7.40	7.00A	6.35	6.06	....	....	5	....	5	5	5	5
Jne.....	7.75	10.15B	5.20	5.25	7.36	....	....	50	....	139	95	25	95
Jly.....	5.20	13.00	4.85A	11.35	9.79	....	....	27	....	140	169	95	169
Aug.....	12.40	13.50	3.15	3.55	6.54	1	....	839	....	3,005	788	161	669
Sep.....	3.50	16.50	2.90	13.95	10.38	....	....	727	11	3,985	1,745	726	1,733
Oct.....	13.45	13.60B	4.00	3.90	8.93	....	....	849	1	4,934	2,300	1,729	2,055
Nov.....	3.50	7.30	1.10	1.20	2.90	....	....	4,203	426	23,992	6,379	2,221	5,920
Dec.....	1.80	2.00	CAB	CAB	.38	....	....	1,747	211	12,352	5,750	....	....
Year....	7.40	16.50	CAB	CAB	6.54	1	....	4,203	....	48,552	6,379	....	....

DECEMBER 1986 245 PUTS

Jne.....	8.65	12.75B	6.90	7.00	9.45	....	....	92	....	123	110	....	110
Jly.....	6.90	15.95B	6.30	14.30	12.34	....	....	43	....	138	165	112	165
Aug.....	16.80	16.80	4.50	5.05	8.87	....	....	303	....	681	432	165	347
Sep.....	5.05	20.35	4.45	17.55	13.27	....	....	344	1	1,194	493	352	352
Oct.....	13.70	17.60B	6.25	6.10	11.98	....	....	387	....	642	566	324	566
Nov.....	5.75	10.90	2.05	2.35	4.86	....	....	1,539	122	14,757	3,162	921	3,162
Dec.....	3.20	3.65	CAB	CAB	1.00	....	....	3,311	469	22,442	4,754	....	....
Year....	8.65	20.35	CAB	CAB	8.82	....	....	3,311	....	39,977	4,754	....	....

DECEMBER 1986 250 PUTS

Mar.....	18.00	18.00	15.95A	16.50	16.40	....	....	50	....	50	50	50	50
Apr.....	15.00	24.00B	13.25	19.15	17.14	....	....	22	....	25	74	50	65
May.....	10.60	19.15B	10.10A	10.45	15.56	....	....	1	....	1	66	65	66
Jne.....	11.70	15.20B	8.90A	9.05	11.87	....	....	4	....	9	73	66	73
Jly.....	8.75	19.40B	8.05	17.55	15.25	....	....	19	....	47	94	86	87
Aug.....	12.40	19.75B	6.30	7.00	11.39	....	....	281	....	601	574	87	574
Sep.....	6.45	25.65B	6.25	21.45	16.53	....	....	532	....	2,025	1,173	456	613
Oct.....	19.50	21.80B	9.00	8.90	15.47	....	....	63	....	203	750	609	623
Nov.....	8.35	14.95	3.95	4.45	7.58	....	....	542	12	3,421	1,741	629	1,741
Dec.....	6.20	6.70	.15	....	2.66	....	....	1,261	204	9,960	2,751	....	....
Year....	18.00	25.65B	.15	....	12.98	....	....	1,261	....	16,342	2,751	....	....

DECEMBER 1986 255 PUTS

Apr.....	17.20	22.00B	16.20A	22.40	17.71	....	....	50	....	50	50	50	50
May.....	12.75	22.50B	12.75	13.00	18.64	....	....	1	....	1	51	50	51
Jne.....	14.50	18.85B	11.10	11.50	14.63	....	....	20	....	32	80	51	80
Jly.....	10.80	23.00B	10.45A	21.15	18.46	....	....	2	....	3	82	80	82
Aug.....	19.60	23.55B	8.70	9.35	14.32	....	....	103	....	200	173	82	173
Sep.....	9.20	29.50B	8.60	25.65	20.13	....	....	187	....	743	327	175	244
Oct.....	24.20	26.00B	12.80A	12.35	19.39	....	....	75	....	94	273	197	198
Nov.....	11.90	18.50B	6.80	7.70	11.12	....	....	93	....	134	291	198	291
Dec.....	10.10	10.20	3.30	....	5.88	....	....	677	30	2,869	1,102	....	....
Year....	17.20	29.50B	3.30	....	15.58	....	....	677	....	4,126	1,102	....	....

DECEMBER 1986 260 PUTS

Jne.....	17.75	22.40B	14.05A	14.25	17.79	....	....	8	....	8	8	8	8
Jly.....	21.00	27.00B	13.15A	25.00	22.00	....	....	2	....	3	11	8	11
Aug.....	17.05	27.55B	11.10	12.15	17.61	....	....	10	....	23	25	10	25
Sep.....	14.00	40.00	11.05	30.00	24.00	....	....	11	....	68	44	26	44
Oct.....	27.30	30.25B	16.90A	16.25	23.63	....	....	6	....	10	46	42	42
Nov.....	14.90	23.40B	10.90A	11.80	15.23	....	....	1	....	1	42	40	40
Dec.....	13.60	15.10B	6.20A	....	10.00	....	....	61	....	208	141	....	....
Year....	17.75	40.00	6.20A	....	18.60	....	....	61	....	321	141	....	....

DECEMBER 1986 265 PUTS

Aug.....	20.70	20.70	14.30A	15.35	16.79	....	....	50	....	85	85	50	85
Sep.....	14.90	38.50B	14.70	34.55	28.16	....	....	120	....	171	240	126	235
Oct.....	32.35	34.85B	21.30A	20.70	28.13	....	....	190	....	232	235	157	157
Nov.....	18.00	28.40B	15.50A	16.45	19.85	....	....	2	....	2	157	117	117
Dec.....	18.25	20.10B	10.20	....	14.66	....	....	2	....	6	119	....	....
Year....	20.70	38.50B	10.20	....	21.52	....	....	190	....	496	240	....	....

MARCH 1987 220 PUTS

Sep.....	8.00	8.20	6.00	6.75	6.92	....	....	9	3	12	12	3	12
Oct.....	5.80	6.30	2.20	2.05	4.32	....	....	18	....	123	103	13	103
Nov.....	2.00	3.15	1.00	1.00	1.67	....	....	60	....	299	326	103	326
Dec.....	1.30	1.30	.55	.90	.80	....	....	174	3	848	750	376	750
Year....	8.00	8.20	.55	.90	3.42	....	....	174	....	1,282	750	3	750

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

MARCH 1987 225 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.....	9.00	9.90B	6.00	8.70	7.90	....	....	35	3	80	61	5	61
Oct.....	7.60	8.30	3.20A	3.05	5.80	....	....	37	1	266	235	78	235
Nov.....	2.95	4.45	1.50	1.55	2.49	....	....	214	6	885	459	231	459
Dec.....	1.80	2.05	1.00	1.55	1.30	....	....	226	2	1,000	964	529	964
Year....	9.00	9.90B	1.00	1.55	4.37	....	....	226	1	2,231	964	5	964

MARCH 1987 230 PUTS

Jly.....	9.55	9.55	8.40	8.65	8.45	....	....	4	2	6	6	4	6
Aug.....	3.20	9.80B	3.15	3.15	5.46	....	....	6	....	6	12	6	12
Sep.....	3.70	14.00	3.00A	10.95	8.32	....	....	21	....	71	47	12	47
Oct.....	10.10	11.50	4.10	4.30	7.60	....	....	65	1	304	254	52	254
Nov.....	4.10	6.50	2.25	2.35	3.60	....	....	508	8	2,368	808	272	675
Dec.....	3.10	3.10	1.50	2.55	1.97	....	....	395	3	2,446	1,178	801	1,178
Year....	9.55	14.00	1.50	2.55	5.90	....	....	508	....	5,201	1,178	4	1,178

MARCH 1987 235 PUTS

Jly.....	9.40	11.90B	9.40	10.80	10.55	....	....	20	....	25	25	5	25
Aug.....	6.00	12.15B	4.45A	4.25	7.01	....	....	3	....	6	31	25	31
Sep.....	5.25	15.25B	4.00A	13.55	10.40	....	....	171	....	214	213	31	210
Oct.....	12.55	12.55	6.00	5.90	9.74	....	....	26	....	165	321	210	321
Nov.....	5.55	8.20	3.20	3.40	5.02	....	....	959	2	2,040	1,200	360	1,200
Dec.....	4.00	4.50	2.10	4.00	2.97	....	....	703	21	3,707	1,472	1,090	1,439
Year....	9.40	15.25B	2.10	4.00	7.61	....	....	959	....	6,157	1,472	5	1,439

MARCH 1987 240 PUTS

Jne.....	7.50	7.90	7.00A	6.90	7.35	....	....	5	....	7	6	5	6
Jly.....	6.60	14.35B	6.45A	13.20	11.42	....	....	4	....	12	11	7	11
Aug.....	14.50	14.75B	5.75	5.65	8.84	....	....	97	....	209	185	11	185
Sep.....	7.20	18.70	5.40A	16.45	12.77	....	....	200	....	420	390	185	281
Oct.....	15.10	15.25B	7.90	7.85	12.23	....	....	132	....	177	336	281	336
Nov.....	7.55	10.90	4.60	4.85	6.80	....	....	661	4	1,154	667	340	667
Dec.....	5.95	6.70	3.00	5.95	4.30	....	....	595	2	4,297	1,524	660	1,374
Year....	7.50	18.70	3.00	5.95	9.10	....	....	661	....	6,276	1,524	5	1,374

MARCH 1987 245 PUTS

Aug.....	10.00	10.00	7.00A	7.30	8.14	....	....	8	....	26	25	1	25
Sep.....	7.35	22.30	7.00A	19.65	15.49	....	....	28	....	74	33	14	33
Oct.....	14.80	18.35B	10.25	10.15	15.04	....	....	9	....	13	36	33	36
Nov.....	10.00	13.90B	6.35	6.65	9.02	....	....	283	4	1,335	1,164	43	1,164
Dec.....	8.20	9.10	4.30	8.45	6.07	....	....	629	33	4,653	3,229	1,255	3,099
Year....	10.00	22.30	4.30	8.45	10.75	....	....	629	....	6,101	3,229	1	3,099

MARCH 1987 250 PUTS

Jne.....	11.35	11.35	11.00A	10.70	11.41	....	....	2	....	2	2	2	2
Jly.....	....	20.40B	10.05A	18.95	16.53	....	....	....	....	....	2	2	2
Aug.....	12.60	20.80B	8.90	9.25	13.41	....	....	2	....	6	8	2	8
Sep.....	9.50	25.00B	8.85A	23.20	18.47	....	....	25	....	114	64	33	64
Oct.....	21.45	21.75B	13.10A	12.85	18.18	....	....	3	....	6	64	64	64
Nov.....	12.05	17.50	8.45	8.90	11.57	....	....	107	....	244	260	64	260
Dec.....	10.00	12.25	6.00	11.55	8.39	....	....	151	....	1,430	832	265	800
Year....	11.35	25.00B	6.00	11.55	13.99	....	....	151	....	1,802	832	2	800

MARCH 1987 255 PUTS

Aug.....	21.80	21.80	11.15A	11.55	15.11	....	....	50	....	51	51	50	51
Sep.....	26.00	28.90B	11.00A	26.95	21.69	....	....	1	....	1	51	50	50
Oct.....	16.00	25.35B	16.00	15.90	21.63	....	....	6	....	6	56	50	56
Nov.....	14.60	20.75B	11.20A	11.65	14.60	....	....	78	....	209	179	56	179
Dec.....	13.50	15.70B	7.80	15.10	11.13	....	....	210	....	1,005	604	389	482
Year....	21.80	28.90B	7.80	15.10	16.83	....	....	210	....	1,272	604	50	482

MARCH 1987 260 PUTS

Sep.....	16.70	33.00B	16.20A	30.90	27.57	....	....	34	....	34	34	34	34
Oct.....	....	29.40B	19.65A	19.30	25.35	....	....	....	....	....	34	34	34
Nov.....	17.80	24.30B	14.30A	14.90	17.97	....	....	1	....	4	36	34	36
Dec.....	13.30	19.80B	10.45A	19.05	14.34	....	....	64	....	191	142	45	140
Year....	16.70	33.00B	10.45A	19.05	21.30	....	....	64	....	229	142	34	140

MARCH 1987 265 PUTS

Dec.....	17.30	24.15B	17.30	23.35	19.59	....	....	2	....	3	1	1	1
Year....	17.30	24.15B	17.30	23.35	19.59	....	....	2	....	3	1	1	1

JUNE 1987 220 PUTS

Nov.....	3.30	4.70B	2.05A	2.05	3.05	....	....	28	....	60	60	1	60
Dec.....	1.90	2.50B	1.55A	2.50	1.94	....	....	4	....	7	67	60	67
Year....	3.30	4.70B	1.55A	2.50	2.49	....	....	28	....	67	67	1	67

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1987 225 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.....	10.60	11.75B	9.85A	10.75	10.50	....	....	4	....	8	8	4	8
Oct.....	6.20	9.95B	5.10	4.90	7.96	....	....	10	....	12	19	8	19
Nov.....	4.15	6.20B	2.80A	2.90	4.17	....	....	20	....	30	39	19	39
Dec.....	3.50	3.60	2.10A	3.60	2.75	....	....	31	....	44	82	70	82
Year.....	10.60	11.75B	2.10A	3.60	6.34	....	....	31	....	94	82	4	82

JUNE 1987 230 PUTS

Nov.....	4.20	4.20	4.00A	4.00	3.95	....	....	2	....	2	2	2	2
Dec.....	3.55	4.95B	2.90A	5.00	3.82	....	....	10	....	18	19	2	19
Year.....	4.20	4.95B	2.90A	5.00	3.88	....	....	10	....	20	19	2	19

JUNE 1987 235 PUTS

Nov.....	7.00	7.00	5.35A	5.35	5.82	....	....	1	....	1	1	1	1
Dec.....	4.15	6.70	3.90A	6.75	5.15	....	....	12	....	45	43	1	43
Year.....	7.00	7.00	3.90A	6.75	5.48	....	....	12	....	46	43	1	43

JUNE 1987 240 PUTS

Dec.....	8.15	9.30B	5.15A	8.90	6.82	....	....	25	....	70	59	3	59
Year.....	8.15	9.30B	5.15A	8.90	6.82	....	....	25	....	70	59	3	59

JUNE 1987 245 PUTS

Oct.....	12.80	13.00	12.80	12.45	12.45	....	....	10	10	10	10	10	10
Nov.....	10.95	15.45B	8.90A	9.05	11.39	....	....	5	....	9	19	10	19
Dec.....	9.85	11.40B	6.70A	11.40	8.80	....	....	50	....	100	108	27	108
Year.....	12.80	15.45B	6.70A	11.40	10.88	....	....	50	....	119	108	10	108

JUNE 1987 250 PUTS

Nov.....	12.00	12.45	11.25A	11.40	11.53	....	....	10	....	20	20	10	20
Dec.....	12.50	14.30B	8.55A	14.20	11.11	....	....	411	....	863	817	30	817
Year.....	12.00	14.30B	8.55A	14.20	11.32	....	....	411	....	883	817	10	817

JUNE 1987 260 PUTS

Dec.....	16.80	21.20B	16.30A	21.00	17.94	....	....	84	....	84	84	84	84
Year.....	16.80	21.20B	16.30A	21.00	17.94	....	....	84	....	84	84	84	84

LIVE CATTLE FUTURES PRICES
FEBRUARY 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	61.25@.30	61.45	59.65	59.65@.65A	59.65	10423	30523
3..	59.10@.25	59.40	58.35	58.80@.65	58.72	13411	30128
6..	58.90@.87	59.15	58.20	58.52@.40	58.47	10902	29396
7..	58.75@.85	59.05	58.47	58.85@.75	58.80	9824	29149
8..	58.60@.55	58.60	57.30	57.30@.30A	57.30	12535	28828
9..	57.40@.75	58.25	57.10	57.90@.77	57.82	11762	27791
10..	58.50@.60	59.32	58.45	59.30@.25	59.27	10882	25949
13..	59.50@.55	59.95	58.25	58.40@.50	58.45	12225	25668
14..	58.35@.25	58.47	57.30	58.05@57.85	57.95	14589	23979
15..	57.95@58.05	58.95	57.80	58.55@.60	58.57	12473	23080
16..	57.90@.60	58.10	57.45	57.77@.65	57.72	10015	22644
17..	57.30@.35	58.25	57.17	57.80@.70	57.75	10607	22319
20..	57.70@.60	59.25	57.52	59.25@.25B	59.25	10741	21318
21..	59.65@.55	59.75	58.40	58.45@.55	58.50	13427	20182
22..	58.50@.55	58.87	58.35	58.80@.70	58.75	7592	19717
23..	59.60@.75	60.20	59.35	60.05@59.97	60.00	14807	17056
24..	59.92@.95	60.40	59.82	60.30@.17	60.22	7715	15847
27..	61.00	61.25	60.35	60.35@.45	60.40	7408	14806
28..	60.30@.15	60.35	59.62	59.77@.85	59.82	7653	13025
29..	59.50@.55	59.72	58.97	59.05@.12	59.10	7621	11377
30..	59.30@.35	59.40	58.10	58.20@.30	58.25	6511	10814
31..	58.25@.35	58.55	57.80	58.05@.15	58.10	6275	9909

IN FEBRUARY

3..	58.50	59.07	57.92	58.10@.20	58.15	5412	9696
4..	58.20	58.35	57.10	57.50@.40A	57.45	6365	7851
5..	57.40@.45	57.95	56.95	57.90@.85	57.87	4685	7149
6..	57.75@.65	58.00	57.32	57.60@.55	57.57	2594	6495
7..	57.75@.82	58.75	57.65	58.70@.55	58.62	3391	5631
10..	58.65@.67	58.90	57.75	57.80@.75	57.77	2788	4715
11..	57.90@.95	57.95	56.27	56.35@.45	56.40	3264	3750
12..	56.50@.55	56.90	56.20	56.47@.40	56.42	1783	3183
13..	56.40@.42	56.92	56.10	56.40@.50	56.45	1833	2644
14..	56.60@.70	57.15	56.40	57.15@.05	57.10	1497	2217
17..	Exchange Closed; President's Day						
18..	56.65@.60	56.72	55.67	55.90@.75	55.82	1334	1714
19..	56.00@.15	57.15	55.80	56.50@.70	56.60	1501	889
20..	57.00@.15	57.50	56.75	57.35@.50	57.42	1065	140
21..	....	....	....	....	....	15	79
24..	....	....	....	....	....	....	39
25..	....	....	....	....	....	....	11
26..	....	....	....	....	....	....	....

APRIL 1986 FUTURES CONTRACT

IN JANUARY 1986

1..	Exchange Closed; New Year's Day						
2..	61.45@.47	61.60	59.85	59.87@.95	59.92	5778	18373
3..	59.95@.85	60.10	59.20	59.65@.75	59.70	6753	18179
6..	59.90@.85	60.55	59.60	59.70@.85	59.77	6003	17911
7..	60.10@.05	60.65	60.02	60.57@.50	60.52	5776	17033
8..	60.30@.25	60.40	59.02	59.10@.30	59.20	8880	18541
9..	59.40@.50	60.25	59.25	59.80@.72	59.75	6873	19030
10..	60.50@.60	61.25	60.50	61.15@.05	61.10	6984	18887
13..	61.40@.30	61.55	60.00	60.15@.07	60.12	6134	18926
14..	60.05@.00	60.60	59.30	60.10@.20	60.15	7656	19982
15..	60.25@.20	61.20	59.95	60.85@61.00	60.92	8704	20202
16..	60.25@.30	60.60	60.00	60.25@.35	60.30	5660	20382
17..	59.85@.75	60.77	59.70	60.30@.25	60.27	7035	20297
20..	60.25@.20	61.77	60.17	61.70@.77	61.72	9099	20238
21..	61.95@.90	61.95	60.87	61.07@.00	61.05	8915	20812
22..	61.10@.20	61.47	60.90	61.45@.35	61.40	5593	20992
23..	62.00@.20	62.75	61.97	62.50@.45	62.47	9511	20902
24..	62.40@.50	62.65	62.25	62.60@.55	62.57	5787	20892
27..	64.00@63.80	64.00	63.00	63.35@.25	63.30	8331	22034
28..	63.05@62.95	63.45	62.85	63.10@.02	63.07	6835	23231
29..	62.75@.70	62.95	62.30	62.75@.67	62.72	8781	23876
30..	62.85@.90	62.90	61.70	61.90@62.00	61.95	10383	24468
31..	61.85@.75	62.25	61.50	61.85@.92	61.90	10216	24500

IN FEBRUARY

3..	62.20@.25	62.65	61.65	61.75@.85	61.80	8651	24649
4..	61.60@.70	61.72	60.30	60.40@.30	60.35	14534	25630
5..	60.50@.60	60.95	59.95	60.95@.85	60.90	11758	26049
6..	60.70@.80	61.05	60.35	60.65@.55	60.60	8099	26600
7..	60.70@.80	61.60	60.60	61.45@.50	61.47	8880	26700
10..	61.75@.65	61.92	61.10	61.10@.20	61.15	7420	27141
11..	60.90@61.00	61.05	59.65	59.65@.65A	59.65	10547	27351
12..	59.40@.45	59.80	59.00	59.55@.50	59.52	13750	27970
13..	59.25@.40	59.70	58.65	59.00@58.90	58.95	13484	29177
14..	59.05@.15	59.50	58.75	59.30@.25	59.27	7729	28933
17..	Exchange Closed; President's Day						
18..	58.60@.70	58.70	57.77	57.77@.77A	57.77	9591	29452
19..	57.70@.75	59.27	57.40	58.75@.80	58.77	13996	28354

(Continued in Next Column)

LIVE CATTLE FUTURES PRICES
APRIL 1986 FUTURES CONTRACT

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
20..	59.20@.05	59.65	58.97	59.35@.25	59.30	12739	29376
21..	59.60@.65	60.75	59.60	60.75@.85	60.70	13067	29704
24..	60.75@.67	61.07	60.47	60.92@.85	60.87	10671	29781
25..	61.30@.40	62.37	61.25	62.37@.37B	62.37	14697	29356
26..	62.30@.15	62.60	61.92	62.15@.30	62.22	14081	28535
27..	61.80@.90	62.00	61.27	61.27@.37	61.32	11947	28018
28..	61.40@.42	62.30	61.10	61.25@.50	61.37	14058	28281

IN MARCH

3..	60.65@.80	60.85	60.00	60.30@.25	60.27	13916	27733
4..	59.80@.90	61.25	59.75	60.80@.85	60.82	17552	28827
5..	60.80@.70	61.15	60.20	60.65@.72	60.70	14085	29042
6..	61.15@.35	61.75	60.32	60.35@.45	60.40	15530	29362
7..	60.35@.25	60.47	59.37	59.37@.50	59.45	16556	28712
10..	59.50@.60	60.15	58.82	60.15@.05	60.10	16123	28800
11..	59.40@.35	59.67	58.60	58.60@.60A	58.60	13812	27934
12..	58.15@.20	58.80	57.90	58.50@.42	58.47	15428	26642
13..	58.75@.67	58.87	58.30	58.57@.47	58.52	10491	25667
14..	58.80@.75	58.87	58.40	58.70@.80	58.75	6666	24174
17..	58.20@.07	58.25	57.45	57.67@.90	57.80	11735	24051
18..	57.45@.35	57.55	56.90	57.25@.15	57.20	11598	23571
19..	57.35@.50	57.80	57.22	57.65@.75	57.70	9098	22655
20..	58.05@.20	58.35	57.95	58.10@.25	58.17	7538	22352
21..	58.65@.50	59.05	58.42	58.80@.85	58.82	7197	20312
24..	58.82@.70	58.97	57.92	58.07@.12	58.10	9253	19383
25..	58.50@.45	59.50	58.45	59.27@.35	59.30	12138	17840
26..	59.15@.10	59.25	58.45	58.55@.70	58.62	11615	14853
27..	58.40@.50	58.80	58.10	58.27@.35	58.32	7304	13882
28..	Exchange Closed; Good Friday						
31..	57.50@56.82A	57.50	56.82	56.82A	56.82	3157	12873

IN APRIL

1..	55.50@.32	55.50	55.32	55.32@.32A	55.32	4352	11230
2..	55.75@56.00	56.10	55.12	55.45@.65	55.55	7928	9385
3..	55.80@.65	55.85	54.05	54.05@.05A	54.05	7125	7660
4..	53.90@.85	54.45	52.60	52.60@.70	52.65	6221	6810
7..	53.50@.60	54.15	53.05	53.95@54.15	54.05	3736	6133
8..	54.60@.55	55.35	54.37	54.75@.65	54.70	4856	4937
9..	55.10@.15	55.25	54.40	55.15@.00	55.07	3936	3915
10..	55.45@.55	55.77	55.30	55.45@.55	55.50	2112	3391
11..	55.90@56.00	57.00	55.90	57.00B	57.00	2703	2202
14..	57.50	57.80	57.10	57.50@.55	57.52	1996	1735
15..	57.75@.80	57.80	56.02	56.20@.10	56.15	2002	1079
16..	56.20@.35	56.50	54.75	55.40@.55	55.47	1243	790
17..	56.00@.05	56.45	55.35A	56.25@.20	56.22	598	398
18..	56.55@.50	57.72	56.50	57.25@.10	57.17	406	82
21..	....	....	....	....	....	19	63
22..	....	....	....	....	....	7	41
23..	....	....	....	....	....	....	35
24..	....	....	....	....	....	2	10
25..	....	....	....	....	....	....	8
28..	....	....	....	....	....	....	....

JUNE 1986 FUTURES CONTRACT

IN JANUARY 1986

1..	Exchange Closed; New Year's Day						
2..	61.50	61.60	59.90	60.25@.15	60.20	2636	8857
3..	60.35@.40	60.50	59.65	59.95@60.15	60.05	3503	8835
6..	60.20@.15	60.67	59.65	59.70@.90	59.80	3379	9315
7..	60.10@.05	60.35	59.85	60.10A@59.95	60.02	3029	9703
8..	60.00@59.95	60.20	58.65	59.10@.00	59.05	3946	9913
9..	59.15@.40	60.00	59.15	59.90@.75	59.82	2480	9884
10..	60.25@.35	61.15	60.25	60.80@.90	60.85	4547	10295
13..	60.90@61.00	61.15	59.60	59.70@.80	59.75	4438	10450
14..	59.75@.80	60.32	59.30	60.15@.00	60.07	3496	10639
15..	60.00@.15	61.00	60.00	60.75@.85	60.80	3027	10635
16..	60.50@.40	60.50	60.02	60.27@.35	60.32	2941	10991
17..	60.10@59.90	60.60	59.80	60.05@59.90	59.97	2992	11343
20..	60.05@.10	61.12	60.00	60.85@.95	60.90	3570	11346
21..	60.95@61.00	61.20	60.05	60.20@.15	60.17	3392	11528
22..	60.20@.30	60.77	60.20	60.72@.65	60.67	2758	11364
23..	61.10@.25	62.07	61.07	61.95@.85	61.90	7196	10885
24..	61.65@.75	62.20	61.60	62.20@.10	62.15	4064	11188
27..	63.00@.15	63.15	62.40	62.42@.50	62.45	4447	12255
28..	62.40@.35	62.70	62.25	62.42@.30	62.37	3663	12740
29..	62.20@.10	62.42	61.85	62.30@.35	62.32	3956	12769
30..	62.50@.45	62.50	61.80	62.10@.20	62.15	3712	12608
31..	62.00@.05	62.25	61.70	62.05@61.90	61.97	3379	12679

LIVE CATTLE FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3	62.10@.05	62.50	61.65	61.75@.90	61.82	2781	13103
4	61.85@.90	61.90	60.40	60.55@.45	60.50	6079	13244
5	60.60@.70	61.50	60.30	61.27@.50	61.37	4398	13910
6	61.10@.00	61.40	60.75	60.95@.90	60.92	2872	14281
7	61.00@.05	61.80	60.95	61.77@.72	61.75	3053	14524
10	61.92@.85	62.10	61.52	61.75@.70	61.72	2746	14416
11	61.40@.45	61.50	60.22	60.22@.22A	60.22	5802	14886
12	60.20@.35	60.50	59.80	60.20@.25	60.22	6406	15680
13	60.10@.15	60.35	59.47	59.50@.60	59.55	6234	15921
14	59.80@.90	60.45	59.55	59.95@.90	59.92	4114	16419
17	Exchange Closed; President's Day						
18	59.40@.25	59.40	58.42	58.42@.42A	58.42	4810	17123
19	58.35@.45	59.92	58.10	59.20@.05	59.12	7201	17575
20	59.30@.35	59.62	58.85	59.30@.20	59.25	5215	17462
21	59.50@.55	60.47	59.50	60.40@.35	60.37	5162	17405
24	60.35@.30	60.75	60.20	60.40@.35	60.37	4421	17903
25	60.75@.80	61.75	60.65	61.72@.75	61.72	7361	17636
26	61.55@.45	61.70	60.95	61.05@.10	61.07	5801	17347
27	61.10@.12	61.12	60.15	60.25@.40	60.32	5297	17419
28	60.25@.35	61.40	60.17	60.30@.35	60.32	5531	18076

IN MARCH

3	59.90@.85	59.95	59.20	59.42@.50	59.47	6336	17947
4	59.20@.10	60.25	59.05	59.87@.90	59.87	6166	18021
5	59.70@.65	60.17	59.35	59.72@.75	59.75	5206	17547
6	60.05@.12	60.52	59.35	59.50@.45	59.47	4990	17887
7	59.45@.40	59.62	58.70	58.70@.90	58.80	5576	18327
10	58.80@.90	59.57	58.65	59.45@.55	59.50	5282	19025
11	59.25@.20	59.27	58.20	58.50@.65	58.57	8366	20017
12	58.30@.40	59.15	58.30	59.15@.02	59.07	7006	20563
13	59.40@.30	59.75	59.07	59.35@.27	59.30	5649	20176
14	59.50@.55	59.72	59.30	59.65@.70	59.67	3406	19966
17	59.40@.35	59.67	58.70	59.15@.25	59.20	7916	21129
18	58.90@.95	59.00	58.40	58.40@.50	58.45	8591	20888
19	58.80@.75	58.95	58.42	58.80@.85	58.82	6113	21279
20	59.20@.15	59.50	59.10	59.30@.40	59.35	5582	21136
21	59.80@.90	59.92	59.50	59.70@.60	59.65	4192	20641
24	59.60@.52	59.85	58.90	59.15@.22	59.20	6278	21501
25	59.50@.45	60.42	59.45	60.40@.35	60.37	8373	22752
26	60.40@.30	60.40	59.92	59.92@.97	59.95	8543	24708
27	59.80@.85	60.25	59.55	59.70@.77	59.75	6724	25255
28	Exchange Closed; Good Friday						
31	58.25@.25A	58.25	58.25	58.25A	58.25	2856	25213

IN APRIL

1	56.75@.75A	56.75	56.75	56.75@.75A	56.75	3373	25131
2	56.80@.75	57.55	56.30	57.05@.00	57.02	15663	25591
3	57.30@.25	57.30	55.52	55.52@.52A	55.52	11871	26247
4	55.35@.50	55.80	54.02	54.02@.02A	54.02	11250	25746
7	54.40@.35	55.32	54.02	54.50@.60	54.55	10970	25668
8	54.75@.70	55.22	53.60	54.35@.50	54.42	15043	25550
9	54.75@.70	55.25	54.05	55.17@.10	55.12	10837	25726
10	56.00@55.90	56.00	55.30	55.45@.40	55.42	8802	25896
11	55.80@.90	56.92	55.77	56.92@.92B	56.92	11393	25424
14	57.35@.25	57.47	56.65	57.12@.05	57.07	12763	25590
15	57.30@.35	57.35	55.57	55.57@.57A	55.57	11938	25955
16	55.50@.40	55.72	54.07	54.07@.07A	54.07	14388	24798
17	54.20@.30	55.40	53.70	55.30@.40	55.35	13450	25281
18	55.50@.57	56.57	55.45	55.50@.60	55.55	13417	25129
21	55.55@.45	55.85	54.25	54.55@.40	54.47	12754	24988
22	54.00@53.97	55.00	53.60	55.00@54.85	54.92	15686	25067
23	55.40@.25	55.50	53.42	53.75@.45	53.60	11743	25161
24	53.60@.65	54.60	53.17	54.40@.30	54.35	13026	25406
25	54.05@.20	54.22	53.60	54.02@.10	54.07	7457	24872
28	54.50@.55	54.60	53.90	54.25@.15	54.20	7819	25745
29	54.35@.40	55.70	54.35	55.70@.70B	55.70	9698	24973
30	56.20@.30	57.20	56.20	57.20@.20B	57.20	12951	23133

IN MAY

1	57.20@.10	57.25	56.02	56.45@.55	56.50	13318	22571
2	56.25@.20	56.60	55.77	56.15@.05	56.10	11281	22633
5	55.80@.90	57.60	55.60	57.00@56.90	56.95	13091	23788
6	57.40@.50	57.70	56.30	56.50@.60	56.55	11897	23916
7	56.45@.32	57.70	56.15	57.50@.70	57.60	9208	23902
8	57.75@.90	59.00	57.75	58.40@.30	58.35	15639	22622
9	58.85@.75	59.10	58.45	58.75@.65	58.70	10368	22732
12	58.75@.65	59.00	58.07	58.60@.40	58.50	8848	22958
13	58.90@.80	59.35	58.37	58.60@.70	58.65	11625	22256
14	58.75@.60	58.85	58.12	58.65@.45	58.55	9414	22356
15	58.75@.65	58.82	57.70	57.90@.80	57.85	8130	21576
16	56.35@.35A	56.90	56.35	56.57@.50	56.55	9372	20922
19	56.60@.70	57.55	56.35	56.75@.55	56.65	8763	19933
20	56.75@.65	56.92	55.97	56.05@55.97	56.02	8001	19650

(Continued in Next Column)

LIVE CATTLE FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
21	56.05@55.85	56.10	54.52	54.52@.52A	54.52	9539	18908
22	54.50@.60	55.20	54.05	55.20@.12	55.15	9688	17196
23	55.17@.25	55.80	55.07	55.65@.55	55.60	5720	16799
26	Exchange Closed; Memorial Day						
27	55.50@.60	55.65	54.10	54.30@.25	54.27	8884	13939
28	54.50@.60	55.72	54.50	55.20@.27	55.22	7892	13125
29	55.45@.20	55.45	54.65	54.75@.90	54.82	5625	13123
30	54.80@.85	54.85	53.40	54.05@.10	54.07	7660	11625

IN JUNE

2	53.85@.90	53.95	52.70	52.77@.90	52.85	5199	10567
3	52.90@.95	53.25	52.42	52.42@.65	52.55	5452	9567
4	52.72@.80	53.32	52.55	52.97@.85	52.90	3613	8624
5	53.25@.30	54.17	53.25	54.12@.05	54.07	4976	7614
6	54.20@.17	54.90	54.15	54.75@.60	54.67	3668	7077
9	55.00@.10	55.22	53.75	53.80@.75	53.77	3289	6251
10	53.85	54.35	53.50	53.60@.70	53.65	1686	5937
11	53.35@.25	53.40	52.75	53.00@.10	53.05	1931	5318
12	53.20@.30	53.75	53.05	53.70@.55	53.62	2281	4542
13	53.90	54.57	53.80	54.35@.40	54.37	1941	3767
16	54.80@.70	54.80	53.65	53.95@54.00	53.97	1358	3232
17	54.35	55.42	54.05	55.35@.25	55.30	2388	2323
18	55.40	56.15	54.90	55.80@.35	55.57	1683	1378
19	55.80@.85	56.35	55.35A	56.05@.00	56.02	1312	542
20	56.20@.40	57.10	56.20	56.95@57.00	56.97	516	37
23	....	....	....	....	....	53	25
24	....	....	....	....	....	....	22
25	....	....	....	....	....	1	17
26	....	....	....	....	....	....	....

AUGUST 1986 FUTURES CONTRACT

IN JANUARY 1986

1	Exchange Closed; New Year's Day						
2	60.40	60.42B	58.90	59.10@.25	59.17	303	2433
3	59.00	59.35	58.72	59.10@.20	59.15	453	2487
6	59.20	59.55	58.70	58.80@.75	58.77	416	2510
7	59.10	59.40	58.82	59.05@58.95	59.00	377	2637
8	59.00	59.10	57.65	58.10@.30	58.20	603	2731
9	58.15	58.92	58.15	58.70@.75	58.72	327	2625
10	58.80@59.00	59.90	58.80	59.50@.60	59.55	509	2579
13	59.60	59.70	58.30	58.60@.50	58.55	520	2714
14	58.55	59.00	58.00	58.70	58.70	447	2892
15	58.60	59.60	58.60	59.40	59.40	706	2895
16	59.00	59.17	58.80	59.10@.05	59.07	277	2882
17	59.00	59.20	58.55	58.75@.90	58.82	314	2930
20	58.90	59.70	58.80	59.50@.60	59.55	537	3021
21	59.50@.70	59.70	58.60	58.70@.60	58.65	789	3240
22	58.85	59.20	58.75	59.00	59.00	582	3252
23	59.30	60.00	59.25	59.75@.80	59.77	1105	3368
24	59.80	59.95	59.60	59.95@.90	59.92	663	3486
27	61.00@60.80	61.00	59.90	59.90@.95	59.92	897	3737
28	59.85	60.20	59.70	60.05@59.90	59.97	504	3903
29	59.80	60.00	59.40	59.92@60.00	59.97	747	4101
30	60.00	60.05	59.70	59.90@60.00	59.95	789	4172
31	59.85@.75	60.05	59.65	59.90@60.00	59.95	563	4167

IN FEBRUARY

3	59.95	60.20	59.57	59.80@.70	59.75	455	4225
4	59.60@.75	59.75	58.60	58.70@.80	58.75	778	4304
5	58.90	59.40	58.75	59.40@.20	59.30	724	4408
6	59.25@.30	59.50	58.90	59.10@.20	59.15	386	4467
7	59.10	59.75	58.95	59.60@.55	59.57	420	4523
10	59.75@.65	59.95	59.55	59.65@.80	59.72	403	4605
11	59.45@.55	59.55	58.50	58.60@.50	58.55	828	4663
12	58.70	58.90	58.30	58.50@.70	58.60	679	4709
13	58.60	58.70	57.70	58.05B@57.70	57.87	971	4885
14	58.05	58.85	57.87	58.30@.25	58.27	1686	5295
17	Exchange Closed; President's Day						
18	57.80	57.80	56.80	56.80@.95	56.87	1316	5498
19	57.00@.10	58.37	56.87	57.55@.65	57.60	1318	5580
20	57.57@.50	58.00	57.40	57.60@.50	57.55	1052	5721
21	57.60@.80	58.50	57.55	58.20@.15	58.17	2181	5677
24	58.25@.20	58.45	58.05	58.17@.25	58.20	1177	5497
25	58.50@.60	59.35	58.50	59.30@.32	59.30	2084	5474
26	59.25@.15	59.35	58.55	58.55@.65	58.60	1540	5465
27	58.52@.50	58.52	57.90	57.90@58.00	57.95	1569	5726
28	57.95@58.00	58.95	57.92	58.15@.10	58.12	1498	5653

IN MARCH

3	57.80	57.95	57.20	57.75@.70	57.72	1776	5761
4	57.50@.45	58.40	57.45	57.85@.90	57.87	2022	5697
5	57.80@.75	58.15	57.45	57.70@.75	57.72	1766	5939

(Continued in Next Column)

LIVE CATTLE FUTURES PRICES
AUGUST 1986 FUTURES CONTRACT
IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
6	58.00@.10	58.40	57.45	57.45@.50	57.47	1711	6087
7	57.60	57.85	57.20	57.20@.27	57.25	2438	6121
10	57.40@.30	57.95	57.17	57.90@.75	57.82	2185	6571
11	57.40@.45	57.65	56.77	57.00@.15	57.07	3230	6990
12	57.00@.05	57.55	56.87	57.30@.35	57.32	2176	6917
13	57.35@.40	57.67	57.20	57.40@.35	57.37	1528	6779
14	57.50	57.75	57.32	57.67@.60	57.62	1263	6810
17	57.40@.50	57.67	57.15	57.32@.25	57.30	2293	7277
18	57.10@.00	57.35	56.92	57.05@.10	57.07	2621	7384
19	57.20@.25	57.40	56.65	57.10@.00	57.05	2691	7705
20	57.27@.35	57.55	57.22	57.40@.47	57.42	1615	7709
21	57.70@.80	57.95	57.60	57.70@.85	57.77	1882	7436
24	57.75@.70	57.87	57.25	57.35@.40	57.37	1813	7865
25	57.75@.70	58.40	57.65	58.20@.10	58.15	2806	8317
26	58.15@.10	58.20	57.92	58.00@.10	58.05	3278	9184
27	58.00@57.95	58.15	57.45	57.70@.55	57.62	2167	9335
28	Exchange Closed; Good Friday						
31	56.12@.12A	56.12	56.12	56.12A	56.12	1159	9494

IN APRIL

1	54.85@.62A	54.85	54.62	54.62@.80	54.72	3162	10511
2	55.90@.70	55.95	54.72	55.35@.30	55.32	5622	10259
3	55.55@.50	55.55	53.82	53.82@.82A	53.82	4794	10823
4	53.90@54.00	54.20	52.40	52.40@.60	52.50	5328	11299
7	53.25@.15	53.95	52.72	53.05@.30	53.17	5308	10760
8	53.50@.65	53.85	52.95	53.25@.30	53.27	4666	10901
9	53.50	53.97	53.15	53.90@.85	53.87	3242	10593
10	54.50@.40	54.70	54.00	54.15@.05	54.10	3183	10833
11	54.30@.35	55.35	54.30	55.10@.17	55.12	4528	11084
14	55.40@.35	55.45	54.55	54.80@55.00	54.90	3683	11429
15	55.10@.02	55.10	53.40	53.40@.40A	53.40	3737	11539
16	53.25@.15	53.52	51.90	51.90A	51.90	5666	11760
17	52.15@.05	53.40	51.65	53.40@.40B	53.40	4851	11680
18	53.50@.65	54.55	53.40	53.50@.40	53.45	4441	11930
21	53.37@.45	53.55	51.95	51.95@.95A	51.95	3727	12288
22	51.70@.62	52.60	51.25	52.45@.35	52.40	5380	13384
23	52.75@.85	52.92	50.90	51.15@.00	51.07	4333	13769
24	51.10@.15	52.20	50.85	52.00@51.80	51.90	4999	13956
25	51.85@.80	51.85	51.50	51.70@.80	51.75	2853	14043
28	52.05@.10	52.10	51.07	51.50@.62	51.57	3276	14593
29	51.80@.90	53.07	51.80	53.07@.07B	53.07	5732	14913
30	53.40@.30	54.57	53.25	54.57@.57B	54.57	6161	15268

IN MAY

1	54.15@.05	54.25	53.07	53.30@.40	53.35	5844	15048
2	53.10@.00	53.45	52.42	52.85@.90	52.87	5249	15658
5	52.50@.40	54.00	52.25	53.57@.50	53.52	6073	16262
6	53.90@54.00	54.20	53.15	53.40@.35	53.37	4884	16599
7	53.15@.20	54.10	52.90	54.10@.05	54.07	4542	16889
8	54.35@.40	55.52	54.32	55.05@54.95	55.00	8996	17583
9	55.35@.40	55.65	54.95	55.45@.55	55.50	5896	18072
12	55.50@.55	55.75	54.85	55.45@.35	55.40	5429	18235
13	55.65@.70	56.10	55.00	55.40@.35	55.37	7086	19146
14	55.60@.55	55.80	55.07	55.40@.30	55.35	5917	19399
15	55.75@.70	55.80	54.57	54.70@.80	54.75	5901	20029
16	53.25@.25A	53.60	53.25	53.25A	53.25	3531	20396
19	53.25@.30	53.75	52.87	52.75@.85	52.80	8216	20054
20	53.05@.00	53.15	51.90	51.90@52.00	51.95	5867	20051
21	52.15@.05	52.32	50.45	50.55@.50	50.52	10334	20544
22	51.00@.10	51.60	50.52	51.45@.50	51.47	9174	20183
23	51.70@.75	52.47	51.47	52.40@.30	52.35	5455	20209
26	Exchange Closed; Memorial Day						
27	52.20@.15	52.47	50.95	51.55@.65	51.60	7402	20639
28	52.00@.05	53.00	52.00	52.82@.75	52.77	7231	20939
29	52.70@.60	52.75	52.05	52.25@.20	52.22	6755	21452
30	52.05@.12	52.12	50.85	51.35@.45	51.40	9029	22332

IN JUNE

2	50.95@.90	51.30	50.15	50.30@.40	50.35	8655	23215
3	50.35@.45	50.70	49.95	50.07@.15	50.12	7765	23803
4	50.45@.55	50.90	50.15	50.45@.35	50.40	6961	23746
5	50.60@.70	51.85	50.60	51.85@.70	51.77	8129	23285
6	51.90@52.00	52.45	51.87	52.35@.40	52.37	8494	23652
9	52.70@.75	52.95	50.97	51.02@.07	51.05	10661	24323
10	51.00@.10	51.47	50.55	50.95@51.00	50.97	9695	24833
11	50.25@.35	50.50	49.85	50.25@.40	50.32	11322	26189
12	50.45@.65	51.20	50.45	51.20@.12	51.15	9023	25930
13	51.40@.50	51.85	51.30	51.60@.70	51.65	6626	25466
16	52.20@.05	52.20	50.50	50.90@51.00	50.95	9864	25635
17	52.05@.25	52.45	51.55	52.45@.45B	52.45	9465	25950
18	52.55@.50	53.90	52.20	53.75@.65	53.70	15450	25690
19	53.80@.90	54.20	53.40	53.65@.70	53.67	13852	25919
20	54.00@53.95	55.00	53.95	54.97@.90	54.92	11585	25734

(Continued in Next Column)

LIVE CATTLE FUTURES PRICES
AUGUST 1986 FUTURES CONTRACT
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
23	54.92@.85	55.17	54.57	54.87@55.00	54.92	9118	25583
24	56.42@.42B	56.42	56.42	56.42@.42B	56.42	973	25316
25	57.92@.92B	57.92	57.50	57.92@.92B	57.92	6695	25065
26	57.40@.10	57.90	57.10	57.50@.60	57.55	11389	25857
27	57.60@.70	58.47	56.85	57.20@.00	57.10	13134	26061
30	56.75@.55	57.10	55.60	56.62@.75	56.70	12358	26485

IN JULY

1	56.40@.25	57.15	55.82	57.15@.00	57.07	9740	26646
2	56.75@.85	57.95	56.62	57.45@.60	57.52	10418	27190
3	57.75@.80	57.85	56.70	56.97@57.12	57.05	8737	27358
4	Exchange Closed; Independence Day						
7	57.55@.65	58.50	57.40	57.75@.90	57.82	9010	27203
8	57.75@.60	57.75	56.32	56.32@.32A	56.32	9769	26007
9	56.15@.25	57.10	55.57	56.80@.55	56.67	10175	25759
10	56.80@.70	56.80	55.70	56.35@.50	56.42	9139	25488
11	55.80@.75	56.05	55.10	55.20@.10	55.15	10922	24949
14	55.15@.05	55.40	54.70	55.35@.20	55.27	8846	24040
15	55.65@.75	56.70	55.55	56.70@.65	56.67	7847	24278
16	56.72@.85	57.90	56.30	57.00@56.85	56.92	11936	24216
17	57.25@.12	57.40	55.50	55.50@.57	55.55	10122	24221
18	57.05@.05B	57.05	56.30	57.05@.05B	57.05	7014	22800
21	58.10@.00	58.15	57.45	58.00@57.95	57.97	10919	21303
22	58.25@.15	58.42	57.52	58.30@.40	58.35	10620	20478
23	58.35@.50	59.25	58.35	58.70@.60	58.85	9344	20409
24	58.50@.35	58.50	57.67	58.02@.10	58.07	7763	19397
25	57.97@.90	58.50	57.82	58.25@.45	58.35	4318	18400
28	59.85@.85B	59.85	59.35	59.85@.85B	59.85	6586	16603
29	59.17@.05	59.40	58.65	58.80@.90	58.85	7562	15275
30	58.45@.50	58.55	57.35	57.35@.35A	57.35	5493	14077
31	57.25@.30	57.85	56.85	57.75@.85	57.80	6830	13219

IN AUGUST

1	58.10@.15	58.70	57.85	58.65@.55	58.60	3948	12923
4	59.15@.05	59.20	58.50	58.70@.60	58.65	4192	12107
5	59.00@.05	59.85	58.65	58.90@59.15	59.02	6622	10934
6	59.25@.30	59.40	58.27	58.65@.55	58.60	4857	9804
7	59.15@.20	59.90	59.10	59.80@.70	59.75	3334	9323
8	59.80@.75	59.90	59.30	59.90@.80	59.85	2076	9092
11	60.50@.40	60.80	60.25	60.75@.60	60.67	3193	7941
12	60.65@.50	61.40	60.27	61.20@.10	61.15	3403	6317
13	61.00@60.80	61.00	60.25	60.70@.50	60.60	3576	5025
14	F0.90@.95	61.17	60.70	60.80@.85	60.82	1782	4355
15	60.97@.90	61.60	60.75	61.50@.40	61.45	1627	3475
18	60.87	61.35	60.75	61.25@.10	61.17	1873	2431
19	61.15@.10	61.15	60.50	60.75@.70	60.72	2140	910
20	60.45	60.70	60.15	60.65@.15	60.40	1070	35
21	....	....	....	....	....	35	34
22	....	....	....	....	....	....	34
25	....	....	....	....	....	....	23
26	....	....	....	....	....	....	15
27	....	....	....	....	....	....	....

OCTOBER 1986 FUTURES CONTRACT
IN JANUARY 1986

1	Exchange Closed; New Year's Day						
2	59.00	59.02	57.50	57.50@.75	57.62	153	1122
3	57.90	58.00	57.55	57.75@.70	57.72	130	1184
6	58.00	58.10	57.60	57.62B@.60	57.62	83	1222
7	58.02	58.05	57.77	57.85	57.85	281	1308
8	57.80	58.00	56.95	57.20@56.95	57.07	308	1367
9	57.05	57.90	57.05	57.55@.60	57.57	148	1381
10	58.15	58.75	58.15	58.25@.30	58.27	106	1372
13	58.30	58.70	57.40	57.40	57.40	176	1381
14	57.50	57.90	57.05	57.50	57.50	130	1427
15	57.80	58.50	57.80	58.20	58.20	78	1450
16	58.20	58.20	57.80	57.90	57.90	32	1452
17	57.80	58.00	57.60	57.60@.65	57.62	159	1479
20	57.90	58.55	57.90	58.07	58.07	234	1563
21	58.30	58.47	57.30	57.55@.30	57.42	282	1651
22	57.90	58.05	57.70	57.90@.75	57.82	298	1727
23	57.90	58.90	57.90	58.52	58.52	317	1756
24	58.60	58.90	58.40	58.75@.65	58.70	210	1815
27	59.50	59.50	58.50	58.50@.52	58.52	266	1886
28	58.60	58.90	58.50	58.55	58.55	177	1960
29	58.50	58.65	58.30	58.32@.40	58.37	203	2078
30	58.60	58.70	58.30	58.30@.40	58.35	153	2027
31	58.30@.25	58.60	58.25	58.32	58.32	113	2007

LIVE CATTLE FUTURES PRICES
OCTOBER 1986 FUTURES CONTRACT
IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3	58.25	58.70	58.05	58.05	58.05	125	2042
4	58.15	58.15	57.20	57.30@.35	57.32	216	2110
5	57.62@.65	58.05	57.50	57.70@.90	57.80	236	2161
6	58.00	58.00	57.65	57.65	57.65	159	2235
7	57.70	58.40	57.70	58.30@.10	58.20	170	2246
10	58.50@.40	58.60	58.20	58.25@.30	58.27	255	2196
11	58.40@.50	58.50	57.30	57.40@.30	57.35	354	2271
12	57.60	57.80	57.27	57.30@.35	57.32	305	2367
13	57.40	57.45	56.65	56.75@57.00	56.87	435	2463
14	57.10	57.65	57.00	57.05@.15	57.10	401	2312
17	Exchange Closed; President's Day						
18	56.60	56.60	55.70	55.90@.70	55.80	558	2542
19	55.85	57.30	55.85	56.40@.60	56.50	412	2614
20	56.50@.60	56.95	56.30	56.30	56.30	393	2562
21	56.55@.70	57.25	56.55	57.00@56.90	56.95	366	2612
24	57.10	57.35	57.00	57.07@.02	57.05	304	2653
25	57.40	58.15	57.30	58.05@.10	58.07	506	2665
26	58.07	58.07	57.40	57.40	57.40	488	2588
27	57.40	57.40	56.80	56.95@.80	56.87	283	2607
28	57.00	57.85	56.90	56.95@.90	56.92	297	2595

IN MARCH

3	56.85	56.90	56.27	56.60@.70	56.65	421	2550
4	56.60	57.25	56.55	56.85@.75	56.80	472	2637
5	56.80@.77	57.02B	56.40	56.60@.70	56.65	416	2705
6	57.00	57.20	56.37	56.50	56.50	555	2826
7	56.60	56.80	56.10	56.10@.40	56.25	437	2777
10	56.40@.30	56.80	56.20	56.60@.70	56.65	310	2840
11	56.42@.40	56.55	55.85	56.00@.22	56.12	460	2969
12	55.95	56.55	55.92	56.30@.45	56.37	470	2976
13	56.40@.27	56.60	56.25	56.35@.37	56.37	408	2921
14	56.40@.55	56.77	56.35	56.75@.70	56.72	260	2918
17	56.70@.65	56.75	56.30	56.45@.40	56.42	510	2972
18	56.35	56.45	56.15	56.20@.30	56.25	370	2975
19	56.50	56.60	55.95	56.02@.10	56.07	648	3144
20	56.47	56.60	56.25	56.50@.40	56.45	510	3126
21	56.65@.85	56.90	56.65	56.85@.70	56.77	240	3079
24	56.90	56.90	56.37	56.40@.50	56.45	558	3246
25	56.75	57.37	56.75	57.15@56.95	57.05	714	3465
26	57.15@.00	57.20	56.90	56.90@57.00	56.95	366	3471
27	56.95	57.10	56.52	56.62@.60	56.62	305	3422
28	Exchange Closed; Good Friday						
31	56.25@.10	56.25	55.12	55.12@.12A	55.12	714	3575

IN APRIL

1	54.12@.10	54.20B	53.62	53.82@.95	53.90	2011	3856
2	54.90@55.05	55.30	54.15	54.90@.95	54.92	2019	3893
3	55.25	55.25	53.42	53.50@.70	53.60	2089	4365
4	53.70	54.00	52.50	52.50@.65	52.57	1990	4403
7	53.20	53.67	52.80	53.10@.00	53.05	1264	4392
8	53.40@.35	53.60	52.80	52.95@53.05	53.00	1484	4395
9	53.30	53.50	53.00	53.30	53.30	743	4255
10	53.60@.77	53.85	53.40	53.45@.50	53.47	967	4346
11	53.55@.70	54.55	53.55	54.30@.50	54.40	1302	4493
14	54.50@.65	54.70	54.15	54.30@.20	54.25	946	4361
15	54.40@.42	54.42	52.80	52.85@.90	52.87	1186	4392
16	52.87@.85	53.10	51.60	51.65@.70	51.67	2216	4432
17	51.75@.70	52.95	51.60	52.95@.90	52.92	1333	4605
18	53.30@.25	53.62	52.85	52.90@.85	52.87	1413	4710
21	52.85	52.95	51.37	51.37@.37A	51.37	1573	4905
22	51.10@.05	52.10	50.90	51.85@.65	51.75	1911	4996
23	52.15@.20	52.32	50.25	50.45@.35	50.40	2441	5493
24	50.60@.70	51.25	50.10	51.20@.10	51.15	2252	5786
25	51.00@50.95	51.17	50.77	50.95@.80	50.87	1343	5768
28	51.00	51.27	50.70	51.10@.25	51.17	2216	5885
29	51.25@.30	52.67	51.25	52.67@.67B	52.67	2950	6543
30	52.85@.75	54.17	52.65	54.05	54.05	2862	6752

IN MAY

1	53.80@.60	53.80	52.70	52.90@.75	52.82	2593	6962
2	52.75@.65	52.77	52.00	52.35@.30	52.32	2908	6972
5	52.15@.00	53.47	51.85	52.65@.50	52.57	2738	7161
6	52.85@.80	53.25	52.35	52.50@.37	52.45	2348	7396
7	52.35@.30	52.87	52.15	52.87@.82	52.85	1985	7660
8	53.10@.05	54.20	53.05	53.65@.55	53.60	2985	7669
9	53.90@.95	54.25	53.65	54.00@53.90	53.95	2650	7815
12	54.10@.20	54.22	53.60	54.15@.00	54.07	1953	7807
13	54.10@.07	54.75	53.80	54.35@.30	54.32	2531	7973
14	54.60@.70	54.85	54.10	54.30@.40	54.35	2796	8482
15	54.57@.50	54.65	53.62	53.75@.62	53.70	2351	8845
16	52.20@.20A	52.65	52.20	52.20@.20A	52.20	2104	9254
19	52.30@.40	52.97	51.97	52.25@.35	52.30	2761	9443
20	52.35	52.60	51.70	51.70@.95	51.77	2284	9798

(Continued in Next Column)

LIVE CATTLE FUTURES PRICES
OCTOBER 1986 FUTURES CONTRACT
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
21	51.75@.70	51.85	50.27	50.27@.27A	50.27	3019	10041
22	50.65@.75	51.05	50.20	50.95@.85	50.90	2902	10359
23	51.10@.15	51.60	50.80	51.40@.50	51.45	2421	10311
26	Exchange Closed; Memorial Day						
27	51.45@.40	51.50	50.40	50.95@.90	50.92	2420	10460
28	51.15	52.10	51.15	51.80@.75	51.77	2632	10857
29	51.80@.70	51.80	51.10	51.20@.25	51.22	2285	10782
30	51.15@.10	51.15	50.15	50.40@.25	50.32	3011	11309

IN JUNE

2	50.25@.15	50.35	49.52	49.60@.52	49.57	3675	11634
3	49.80@.85	50.15	49.50	49.70@.80	49.75	2405	11584
4	50.15@.[illegible]	50.55	49.90	50.00@.15	50.07	2297	11725
5	50.40	51.17	50.30	51.10@.00	51.05	3051	11857
6	51.15@.20	51.50	50.90	51.30@.25	51.27	2621	12291
9	51.47@.60	51.72	50.35	50.45@.35	50.40	3090	12286
10	50.35@.25	50.90	50.20	50.42@.55	50.47	2739	12472
11	50.10@.00	50.10	49.75	49.85@.95	49.90	2939	12335
12	49.90@50.00	50.50	49.85	50.50@.45	50.47	3467	12425
13	50.60@.70	51.10	50.50	50.75@.60	50.67	2965	12664
16	50.90@51.00	51.00	49.45	49.90@50.00	49.95	3444	12890
17	51.05@.30	51.45	50.60	51.45B	51.45	3976	13031
18	51.50@.40	52.85	51.10	52.85@.70	52.77	5015	12959
19	52.65@.75	53.15	52.25	52.55@.70	52.62	3931	13110
20	52.85@.95	53.75	52.85	53.70@.65	53.67	4293	12963
23	53.60@.65	53.80	53.25	53.60@.70	53.65	3138	13044
24	55.15@.15B	55.15	55.15	55.15B	55.15	612	12984
25	56.65@.65B	56.65	56.05	56.60@.50	56.55	5774	14469
26	56.25@.20	56.62	55.80	56.35@.20	56.27	5802	14575
27	56.30@.40	56.97	55.70	56.15@.00	56.07	5633	14868
30	55.50@.35	55.80	54.57	55.35@.22	55.30	5034	14305

IN JULY

1	54.90@.85	55.65	54.60	55.65@.60	55.62	4286	14125
2	55.25@.20	56.40	55.15	55.95@.75	55.85	3612	13923
3	56.00@.10	56.10	54.90	55.50@.90	55.70	3673	14735
4	Exchange Closed; Independence Day						
7	56.00@.05	57.00	55.85	56.30@.20	56.25	5000	15760
8	55.90	56.05	54.77	54.85@.80	54.82	4446	15687
9	54.75	55.80	53.97	55.55@.45	55.50	5545	15825
10	55.70@.77	55.97	54.75	55.40@.50	55.45	4274	16079
11	55.05@.10	55.40	54.40	54.62@.75	54.70	4216	16313
14	54.70@.80	55.32	54.37	55.30@.25	55.27	4148	16285
15	55.75@.70	56.62	55.55	56.60@.55	56.57	5300	16632
16	56.50@.60	57.70	56.35	56.90@.75	56.82	8273	17090
17	57.10@.15	57.40	56.25	56.35@.45	56.40	6067	18018
18	57.10@.50	57.90	56.85	57.90@.90B	57.90	7203	18117
21	58.60@.80	59.00	58.15	58.80@.75	58.77	7878	18770
22	58.85@.75	59.00	58.22	58.85@.95	58.90	7631	20125
23	58.90@59.00	59.47	58.40	58.60@.40	58.50	7645	20584
24	58.50	58.50	57.92	58.10@.20	58.15	5606	20955
25	58.20@.25	58.90	57.60	58.90@.80	58.85	3947	21041
28	60.35@.35B	60.35	60.35	60.35B	60.35	1840	21217
29	60.15@.10	60.65	59.85	60.05@.12	60.10	9544	22822
30	59.65@.60	59.92	58.60	58.70@.62	58.67	9580	24035
31	58.47@.55	59.40	58.45	59.10@.00	59.05	9546	24378

IN AUGUST

1	59.25@.30	60.10	59.10	60.05@59.80	59.92	6751	24704
4	60.50@.42	60.62	59.85	60.05@.15	60.10	7863	24198
5	60.30@.15	60.85	59.10	59.20@.30	59.25	12598	24498
6	59.40@.30	59.67	58.20	58.77@.85	58.82	13061	24290
7	59.25@.40	60.15	59.22	60.00@59.92	59.95	8640	24654
8	60.05	60.07	59.35	59.75@.90	59.82	6816	25113
11	60.55@.60	60.60	59.65	59.85@.95	59.90	10008	25319
12	59.60@.55	60.45	59.50	59.90@60.00	59.95	8309	25064
13	59.80@.85	59.95	59.22	59.45@.40	59.42	8013	25316
14	59.65@.70	59.97	59.52	59.75@.70	59.72	5316	25142
15	59.75@.80	60.80	59.72	60.50@.60	60.55	8090	25210
18	59.55@.65	60.55	59.55	60.45@.55	60.50	10942	27289
19	60.25@.35	60.45	59.25	59.45@.40	59.42	12189	27658
20	59.10@.00	59.47	58.65	58.70@.65	58.67	12289	27859
21	58.70@.65	59.50	58.40	59.15@.05	59.10	11040	27714
22	58.65@.75	59.05	58.52	58.60@.70	58.65	6437	27339
25	58.75@.80	59.22	58.65	59.00@.10	59.05	6859	27165
26	59.20@.15	59.90	58.82	59.90@.80	59.85	10914	26838
27	59.85@.95	60.75	59.85	60.50@.40	60.45	11637	26064
28	60.72@.60	61.00	60.17	60.95@61.00	60.97	12388	26683
29	60.95@.87	61.85	60.87	61.80@.75	61.77	11808	27921

LIVE CATTLE FUTURES PRICES
OCTOBER 1986 FUTURES CONTRACT

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day						
2	61.85@.77	62.30	61.45	61.55@.50	61.52	8678	26862
3	61.30@.40	62.45	61.30	62.25@.32	62.27	10414	27335
4	62.20@.15	62.45	61.67	62.40@.35	62.37	9079	26557
5	62.25@.35	62.60	61.85	62.37@.50	62.42	7944	26315
8	62.15@.17	62.45	61.80	62.00@61.90	61.95	7369	26194
9	62.00@61.95	62.65	61.47	62.55@.45	62.50	10438	25828
10	62.45@.35	62.60	61.80	61.95@.87	61.92	7132	25212
11	61.50@.35	61.97	61.02	61.55@.40	61.47	11713	24204
12	61.30@.25	61.40	60.85	60.90@.85	60.87	6776	23463
15	60.75@.67	61.50	60.52	61.45@.50	61.47	5735	22374
16	61.00@60.95	61.90	60.90	61.67@.60	61.62	10739	22540
17	61.60@.65	62.37	61.60	62.15@.17	62.15	7292	23005
18	62.10@.15	62.30	61.67	61.90@.95	61.92	6288	22630
19	61.80@.77	61.95	61.65	61.85@.65	61.75	4602	21814
22	61.30@.20	61.30	60.25	60.25A	60.25	7332	19329
23	60.20@.30	60.90	59.57	60.57@.65	60.60	9410	17655
24	60.45@.35	60.55	59.10	59.60@.50	59.55	9650	16344
25	59.80@.82	59.90	59.07	59.60@.75	59.67	9385	14806
26	59.80@.90	60.45	59.55	60.25@.15	60.20	7285	13753
29	60.55@.70	61.07	60.55	60.87@.90	60.87	5382	12476
30	60.75@.80	60.80	59.80	60.05@59.80	59.92	6511	11484

IN OCTOBER

1	60.40@.30	60.40	59.42	60.25@.30	60.27	7245	10874
2	60.40@.50	60.65	58.80	59.15@.00	59.07	6301	9520
3	59.00@58.90	59.50	58.70	59.50@.40	59.45	4425	8281
6	59.25@.15	59.80	59.05	59.60@.55	59.57	2984	8024
7	60.25@.20	60.70	60.07	60.60@.50	60.55	3416	7007
8	60.85@.80	60.90	60.32	60.32@.40	60.37	3704	6072
9	60.70@.65	61.52	60.60	61.35@.45	61.40	3252	5373
10	61.57@.60	62.17	61.32	61.85@62.00	61.92	2440	4927
13	61.92@.90	62.70	61.82	62.60@.50	62.55	1817	4209
14	62.40@.45	62.50	62.00	62.07@.15	62.12	2449	3642
15	62.20@.30	62.97	62.12	62.70@.65	62.67	2683	2628
16	62.90@.95	62.95	62.52	62.75@.80	62.77	1582	1927
17	62.85@.75	62.85	62.35	62.75@.60	62.67	1137	1344
20	62.70@.72	62.85	62.52	62.52@.70	62.62	1487	94
21	....	....	....	....	....	44	75
22	....	....	....	....	....	....	56
23	....	....	....	....	....	....	49
24	....	....	....	....	....	....	34
27	....	....	....	....	....	....	13
28	....	....	....	....	....	....	3
29	....	....	....	....	....	....	....

DECEMBER 1986 FUTURES CONTRACT

IN JANUARY 1986

1	Exchange Closed; New Year's Day						
2	60.25	60.25	59.60	59.70A	59.70	18	152
3	59.60	59.70	59.50	59.60	59.60	9	159
6	59.92@60.00	60.00	59.50	59.50	59.50	13	168
7	59.60	59.70B	59.60	59.60	59.60	2	169
8	59.50	59.50	58.80A	59.00	59.00	16	179
9	59.30	59.50	59.00A	59.30	59.30	18	188
10	60.30	60.30	59.90	59.90	59.90	25	210
13	60.00	60.00	59.40	59.50A	59.50	32	216
14	59.12	59.30	58.75	59.20A	59.20	92	207
15	59.32	59.90	59.25A	59.80A	59.80	17	211
16	59.25	59.45	59.25	59.40	59.40	13	210
17	59.40	59.40	59.02	59.12	59.12	7	215
20	59.25@.45	59.90	59.25	59.70A	59.70	28	220
21	59.50	59.50	59.00	59.00	59.00	17	229
22	59.25	59.35B	59.15A	59.20	59.20	8	235
23	59.80	60.40	59.60A	60.02A	60.02	25	233
24	60.10	60.50	60.00A	60.20A	60.20	56	238
27	60.80	60.85	60.25	60.25	60.25	36	252
28	60.25	60.50	60.05	60.25	60.25	17	260
29	60.07	60.20	60.00	60.10A	60.10	29	269
30	60.05	60.25	60.05	60.05	60.05	28	281
31	60.00	60.05	59.85	60.00	60.00	30	286

IN FEBRUARY

3	60.02	60.25	59.65	59.65	59.65	41	289
4	59.65	59.65	59.15	59.25	59.25	57	307
5	59.20	59.52	59.12	59.50B	59.50	22	316
6	59.30@.25	59.50	59.25	59.30	59.30	19	319
7	59.55	59.80	59.55	59.80	59.80	10	319
10	59.90	60.20	59.90	60.05	60.05	67	360
11	60.05	60.10	59.10	59.10	59.10	148	409
12	59.30@.35	59.40	59.10	59.10	59.10	85	409
13	59.25	59.25	58.55	58.60@.55	58.57	52	440

(Continued in Next Column)

LIVE CATTLE FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
14	58.70	59.25	58.70	59.15@.00	59.07	50	465
17	Exchange Closed; President's Day						
18	58.50	58.90	57.70	57.80@.70	57.75	86	522
19	57.75@.65	59.00	57.55	58.15	58.15	74	548
20	58.25@.40	58.50	58.00	58.05@.00	58.02	82	528
21	58.50	59.00	58.20	58.55A	58.55	78	561
24	58.75	58.85	58.60	58.60	58.60	33	565
25	59.00	59.80B	58.90	59.65	59.65	69	541
26	59.45	59.75	59.00	59.00	59.00	59	541
27	59.00	59.00	58.50	58.65	58.65	32	553
28	58.50	59.50	58.50	58.55@.50	58.52	32	551

IN MARCH

3	58.60	58.60	58.00	58.30@.20	58.25	63	575
4	58.25	59.00B	58.10	58.75	58.75	83	599
5	58.55	58.70	58.20	58.35@.40	58.37	31	612
6	58.45	58.80	58.10	58.35	58.35	74	637
7	58.05	58.50	58.05	58.50	58.50	142	698
10	58.42@.45	58.50	58.00	58.50	58.50	165	765
11	58.00	58.35	57.50	57.90@58.00	57.95	178	844
12	57.75	58.10	57.55	57.90	57.90	123	855
13	57.90@58.00	58.10	57.85A	57.90@.95	57.92	56	862
14	58.15	58.20	57.80	58.20@.10	58.15	99	881
17	58.25@.35	58.35	57.82	58.10@.00	58.05	153	941
18	57.85@.80	58.00	57.50	57.85	57.85	195	991
19	57.92	57.95	57.40	57.75	57.75	83	1009
20	58.00	58.00	57.70	57.90	57.90	87	1003
21	58.10	58.10	57.87	58.00@57.92	57.95	109	1006
24	58.15	58.15	57.50	57.70@.75B	57.72	97	1042
25	57.90	58.42	57.90	58.35	58.35	316	1182
26	58.40@.35	58.40	58.15	58.30	58.30	82	1178
27	58.02@57.95	58.20	57.75	57.75@.80	57.77	141	1187
28	Exchange Closed; Good Friday						
31	57.42	57.42	56.27	56.27A	56.27	206	1269

IN APRIL

1	55.70@.50	55.70	54.77	55.25	55.25	875	1556
2	56.45	56.65	55.75	56.50	56.50	610	1644
3	56.70	56.75	55.10	55.20	55.20	714	1779
4	55.47	55.60	54.10	54.10@.50	54.30	823	2012
7	55.20	55.30	54.50	54.70@.85	54.77	350	2086
8	55.00@.05	55.05	54.20	54.60@.70	54.65	679	2236
9	54.85	54.90	54.30	54.65@.75	54.70	433	2374
10	55.22@.30	55.30	54.75	54.80@.92	54.85	785	2756
11	54.85	55.90	54.85	55.75@.80	55.77	700	2825
14	55.77@.90	56.00	55.50	55.50@.60	55.55	867	2958
15	55.67	55.80	54.15	54.30@.40	54.35	401	2942
16	54.35@.40	54.75	53.40	53.50@.80	53.65	911	3088
17	53.45@.60	54.90	53.30	54.90@.80	54.85	678	3199
18	55.10@.00	55.50	54.65	54.65@.72	54.70	539	3321
21	54.65	54.65	53.20	53.20@.30	53.25	902	3759
22	52.75	53.75	52.60	53.45@.70	53.57	982	3969
23	53.70@.80	54.05	52.07	52.35@.20	52.27	878	4258
24	52.45@.50	52.90	51.75	52.75@.80	52.77	939	4349
25	52.75	52.80	52.35	52.60	52.60	562	4480
28	52.75	52.87	52.35	52.60@.70	52.65	607	4504
29	52.65	54.15	52.65	54.15B	54.15	896	5100
30	54.50	55.65	54.30	55.65	55.65	1425	5519

IN MAY

1	55.45	55.45	54.25	54.35@.25	54.30	862	5589
2	54.10@.05	54.20	53.40	53.60@.55	53.57	677	5562
5	53.40@.30	54.60	53.15	53.90@54.00	53.95	717	5534
6	54.20@.15	54.45	53.65	53.65@.70	53.67	998	5847
7	53.60@.62	54.10	53.45	54.10@53.95	54.02	886	6120
8	54.35	55.30	54.30	54.60@.80	54.70	1520	6371
9	54.95	55.27	54.70	55.00@.05	55.02	744	6293
12	55.20@.10	55.30	54.90	55.25@.15	55.20	807	6145
13	55.37	55.95	55.05	55.50	55.50	701	6174
14	55.80@.85	56.05	55.50	55.70@.80	55.75	1159	6457
15	55.85@.80	55.90	55.05	55.10@.05	55.07	689	6447
16	53.57@.60	54.32	53.57	53.75@.70	53.72	1581	6769
19	53.70@.72B	54.70	53.70	54.20@.00	54.10	1390	6999
20	54.25	54.60	53.70	53.70	53.70	1590	6919
21	53.85	53.85	52.20	52.30@.40	52.35	1965	6987
22	52.70	53.15	52.35	52.90@.80	52.85	1368	6876
23	52.92	53.15	52.80	53.00@52.92	52.95	1624	7154
26	Exchange Closed; Memorial Day						
27	53.05@.00	53.25	52.30	52.55@.70	52.62	1176	7345
28	52.90	53.65	52.90	53.35@.50	53.42	1251	7673
29	53.45@.50	53.55	53.00	53.20@.05	53.12	980	7838
30	53.00@52.90	53.10	52.15	52.40@.25	52.32	1769	8291

LIVE CATTLE FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT
IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2	52.45@.50	52.50	51.70	51.80@.70	51.75	1862	8718
3	51.60	52.07	51.60	51.95@.75	51.85	1581	8762
4	51.92@52.00	52.62	51.92	52.25@.35	52.30	1388	8817
5	52.45	53.20	52.45	53.10@.00	53.05	1062	8742
6	53.10@.02	53.40	52.90	53.15@.03	53.10	1268	9043
9	53.20	53.50	52.25	52.37@.25	52.32	1378	9204
10	52.45@.50	52.77	52.20	52.40@.45	52.42	1329	9403
11	52.20@.00	52.32	51.85	52.25@.30	52.27	1629	9454
12	52.40	53.20	52.30	52.95@53.05	53.00	2297	10022
13	53.10@.20	53.47	52.90	53.10@52.90	53.00	1819	10239
16	53.00@.20	53.20	52.02	52.50@.70	52.60	1361	10205
17	53.30@.50	54.10	53.12	54.10@.10B	54.10	2235	10126
18	54.10@53.95	54.80	53.65	54.70@.60	54.65	2426	10131
19	54.60@.55	54.70	54.02	54.30@.40	54.35	1953	9775
20	54.50@.55	54.95	54.50	54.95@.85	54.90	1811	9763
23	54.90@.85	55.10	54.65	54.85@.90	54.87	1640	9688
24	56.37@.37B	56.37	56.37	56.37B	56.37	541	9650
25	57.87@.87B	57.87	56.90	56.90@57.00	56.95	5592	10488
26	56.40@.30	56.87	56.20	56.70@.55	56.62	3184	10811
27	56.60@.55	57.50	56.20	56.45@.30	56.37	3395	11420
30	55.90@.80	56.05	54.92	55.90@.80	55.85	3240	11575

IN JULY

1	55.60@.55	56.20	55.35	56.15@.10	56.12	2771	11676
2	55.85@.75	57.00	55.75	56.55@.40	56.47	2656	11997
3	56.47@.60	56.72	55.75	56.15@.05	56.10	2814	12513
4	Exchange Closed; Independence Day						
7	56.40@.55	57.40	56.35	56.65@.45	56.55	2904	12774
8	56.40@.25	56.40	55.25	55.25@.45	55.35	3251	13546
9	55.30@.35	56.50	54.80	56.45@.10	56.27	3241	13837
10	56.30@.40	56.80	55.70	56.25@.45	56.35	4056	14092
11	56.05@55.90	56.45	55.75	55.80@56.00	55.90	3422	14379
14	55.80@.90	56.85	55.65	56.85@.75	56.80	3993	14991
15	56.90@.85	57.85	56.85	57.80@.65	57.72	5720	15338
16	57.72@.60	58.65	57.25	57.50@.60	57.55	6292	15428
17	57.70@.80	58.10	57.00	57.00@.10	57.05	4838	15409
18	58.15@.40	58.55	57.50	58.40@.55	58.47	5216	15880
21	58.90@.80	59.00	58.35	58.80@.85	58.82	5746	15625
22	58.85@.90	58.90	58.15	58.50@.60	58.55	4555	15967
23	58.65@.70	58.90	58.15	58.15@.25	58.20	3900	16185
24	58.05@.00	58.15	57.70	57.75@.90	57.82	3898	16615
25	57.65@.75	58.50	57.45	58.50@.40	58.45	3751	17026
28	59.95@.95B	59.95	59.55	59.95@.95B	59.75	4313	17228
29	59.40@.20	59.65	59.10	59.20@.32	59.27	5927	17573
30	58.60@.75	59.00	57.77	57.77@.77A	57.77	4754	17640
31	57.77@.70	58.55	57.60	58.37@.20	58.27	5114	17267

IN AUGUST

1	58.45@.50	59.00	58.22	59.00@58.92	58.95	3374	17283
4	59.25@.30	59.40	58.70	58.95@59.05	59.00	4250	17131
5	59.20@.15	59.60	58.15	58.45@.30	58.37	5539	17280
6	58.50@.45	58.50	57.40	57.82@.90	57.87	6098	17811
7	58.20@.15	58.80	58.15	58.65@.60	58.62	4684	17956
8	58.55@.40	58.55	57.90	58.12@.20	58.17	3370	18050
11	58.55@.65	58.65	57.55	57.57@.65	57.62	5781	18236
12	57.65@.50	58.20	57.45	57.75@.85	57.80	3947	18245
13	57.80@.70	57.80	57.25	57.37@.45	57.42	3474	18363
14	57.65@.70	57.90	57.50	57.55@.65	57.60	2673	18349
15	57.65@.60	58.35	57.60	58.05@.15	58.10	3439	18620
18	56.90@.75	58.50	56.70	58.30@.50	58.40	6239	19273
19	58.05@57.90	58.20	57.55	57.75@.85	57.80	4643	19141
20	57.65@.57	58.10	57.35	57.35@.45	57.40	4275	19319
21	57.20@.25	57.75	57.10	57.70@.60	57.65	4107	19481
22	57.50@.40	57.52	57.00	57.17@.30	57.25	2927	19562
25	57.25	57.65	57.12	57.25@.27	57.25	2471	19773
26	57.20@.25	57.97	56.90	57.87@.97	57.92	3589	19876
27	57.92@58.00	58.60	57.92	58.60@.50	58.55	3978	19946
28	58.90@.85	58.90	58.25	58.85@.90	58.87	4150	19901
29	58.90	59.45	58.80	59.45@.40	59.42	5599	19959

IN SEPTEMBER

1	Exchange Closed; Labor Day						
2	59.42@.35	59.80	58.85	58.85@59.00	58.92	5077	20173
3	58.85@.82	59.90	58.72	59.85@.80	59.82	6244	21166
4	59.75@.70	59.95	59.30	59.90@.85	59.87	5349	21882
5	59.70@.65	59.85	58.87	59.57@.52	59.55	4981	22042
8	59.30@.20	59.55	58.65	58.77@.85	58.82	5623	22240
9	58.60@.65	59.25	58.30	59.05@.10	59.07	8485	22429
10	59.15@.12	59.25	58.42	58.57@.52	58.55	4531	22240
11	58.15@.10	58.35	57.17	57.70@.55	57.62	10639	22109
12	57.50@.42	57.85	57.20	57.30@.20	57.25	5314	22203
15	57.07@.12	57.60	56.95	57.55@.50	57.52	4418	21849
16	56.90@.85	58.27	56.85	57.90@.95	57.92	7275	21635

(Continued in Next Column)

LIVE CATTLE FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
17	57.85@.90	58.75	57.85	58.65@.62	58.62	6490	22114
18	58.75@.65	58.85	58.35	58.55@.40	58.47	5225	22309
19	58.45@.40	58.77	58.27	58.70@.50	58.60	3647	22278
22	58.40@.30	58.40	57.10	57.10@.10A	57.10	7737	22621
23	57.10@.15	57.60	56.40	57.05@.15	57.10	11154	23644
24	57.10@.00	57.45	56.00	56.20@.12	56.17	10037	24238
25	56.35@.40	56.67	55.90	56.45@.50	56.47	8626	24892
26	56.80@.85	57.42	56.65	57.05@.10	57.07	6998	25429
29	57.40@.50	57.70	57.30	57.45@.35	57.40	5359	25475
30	57.40@.35	57.40	56.15	56.15@.25	56.20	9001	25107

IN OCTOBER

1	56.65@.50	56.65	55.65	56.60@.50	56.55	11463	26157
2	56.85@.90	56.90	55.07	55.15@.10	55.12	10360	27018
3	55.05@.00	55.65	54.80	55.50@.42	55.45	8128	27113
6	55.30@.40	55.95	55.17	55.50@.55	55.52	4951	26888
7	56.15@.20	56.70	55.97	56.70@.60	56.65	7181	27281
8	56.90@.85	56.90	56.12	56.22@.17	56.20	9167	26637
9	56.50@.47	57.20	56.45	57.10@.15	57.12	11041	25441
10	57.30@.35	57.90	57.10	57.70@.90	57.80	10613	24341
13	57.80@.95	58.65	57.60	58.65@.55	58.60	10748	23271
14	58.45@.40	58.75	57.92	58.05@.15	58.10	11984	23222
15	57.95@58.05	58.75	57.75	58.22@.50	58.35	12476	23738
16	58.50@.55	58.55	58.02	58.40@.47	58.42	8076	23465
17	58.45@.30	58.45	57.70	57.95@58.05	58.00	8071	23321
20	57.90@.85	58.27	57.80	57.95@58.05	58.00	8108	23733
21	57.77@.90	57.97	57.07	57.27@.20	57.25	10837	23649
22	57.25@.20	57.62	57.10	57.60@.55	57.57	8424	24226
23	57.70@.65	57.72	57.27	57.60@.50	57.55	4548	23766
24	57.60@.57	57.72	57.50	57.65@.55	57.60	3982	23710
27	58.10@.20	59.10	58.05	59.10B	59.10	10833	24115
28	59.20@.10	59.22	58.80	59.07@.17	59.12	9431	23768
29	59.40@.32	60.00	59.30	59.70@.60	59.65	15226	24287
30	59.90@.80	59.95	59.40	59.85@.80	59.82	9310	24361
31	59.95@.90	60.55	59.50	59.60@.55	59.57	13057	24370

IN NOVEMBER

3	59.85@.75	60.35	59.35	60.25@.35	60.30	11450	24063
4	60.55@.65	60.77	60.02	60.15@.20	60.17	9771	24738
5	60.00@59.75	60.00	59.35	59.87@.80	59.85	10334	24504
6	59.70@.65	60.30	59.55	60.25@.15	60.20	7854	23900
7	60.15@.12	60.40	59.72	59.75@.85	59.80	6691	24060
10	59.90@.85	60.80	59.72	60.70@.80	60.75	9517	23761
11	60.75@.65	61.07	60.50	60.87@.80	60.82	8728	24364
12	60.90@.85	61.25	60.70	60.77@.82	60.80	8395	24336
13	61.00@.10	61.17	60.55	61.07@.00	61.02	7293	23475
14	61.00@.02	61.10	60.70	60.70@.77	60.75	5680	22829
17	60.95@.90	61.25	60.37	60.57@.65	60.62	8922	22875
18	60.40@.50	61.05	60.10	60.97@61.05	61.00	7811	22519
19	61.30@.40	61.80	61.25	61.45@.40	61.42	9645	21515
20	61.70@.65	61.95	61.55	61.82@.65	61.72	6757	20777
21	61.70@.62	61.87	61.27	61.30@.40	61.35	7647	20519
24	61.65@.60	61.80	61.35	61.65@.60	61.62	7407	18187
25	61.60@.57	62.00	61.47	61.57@.50	61.55	8803	15850
26	61.55@.57	61.90	61.47	61.80@.85	61.82	5123	15350
27	Exchange Closed; Thanksgiving Day						
28	61.95@.90	62.12	61.72	62.10@.12	62.10	4414	14974

IN DECEMBER

1	62.20@.12	62.75	62.10	62.40@.50	62.45	6407	13716
2	62.25@.15	62.27	61.70	61.95@.87	61.92	6929	12417
3	61.45@.35	61.55	61.05	61.05@.10	61.07	6799	10874
4	61.20@.10	61.47	60.80	61.37@.47	61.42	4350	10129
5	61.60@.62	61.62	60.90	61.35@.45	61.40	4587	10087
8	61.15@.10	61.20	60.35	60.47@.40	60.45	4808	8771
9	60.50@.40	60.62	60.05	60.52@.45	60.47	4055	7091
10	60.55@.60	60.65	60.20	60.30@.20	60.25	2508	6230
11	60.15@.07	60.60	59.97	60.60@.55	60.57	2589	5659
12	60.65@.67	60.67	60.12	60.25@.17	60.22	1468	5185
15	60.05@59.95	60.05	58.90	59.30@.50	59.40	3395	3883
16	59.90	59.90	59.20	59.70@.62	59.65	2207	2750
17	59.60@.55	60.22	59.55	59.75@.80	59.77	1940	2093
18	59.80@.77	60.12	59.55	59.95@.85	59.90	1482	1385
19	60.05@59.95	60.20	59.70	60.20@59.70	59.95	1300	17
22	....	....	....	....	....	215	13
23	....	....	....	....	....	18	10
24	....	....	....	....	....	....	....
25	Exchange Closed; Christmas						
26	....	....	....	....	....	....	....

LIVE CATTLE FUTURES PRICES
FEBRUARY 1987 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
13	60.00	60.00	60.00	60.00	60.00	1	1
14	....	....	59.00A	59.50A	59.50	....	1
15	59.90	59.90	59.80A	59.80A	59.80	1	2
16	....	....	59.40A	59.80N	59.80	....	2
17	....	....	59.40A	59.80N	59.80	....	2
20	....	60.00B	....	59.80N	59.80	....	2
21	....	....	....	59.80N	59.80	....	2
22	59.70	59.70	59.50A	59.50A	59.50	1	3
23	59.50	60.25B	59.50	60.25B	60.25	....	3
24	....	....	....	60.25N	60.25	....	3
27	....	60.50B	....	60.25N	60.25	....	3
28	....	....	....	60.25N	60.25	....	3
29	60.15	60.20	60.07A	60.15A	60.15	3	5
30	60.20	60.30B	60.20	60.20	60.20	1	5
31	60.15	60.15	60.05	60.05	60.05	6	11

IN FEBRUARY

3	60.00	60.30B	60.00	60.02B	60.02	4	12
4	59.90	59.90	59.45A	59.45A	59.45	5	14
5	....	....	....	59.45N	59.45	....	14
6	59.65	59.70B	59.40A	59.40A	59.40	6	14
7	59.45	59.85B	59.45	59.85B	59.85	21	35
10	60.00	60.20B	60.00	60.20B	60.20	4	35
11	60.20	60.20	59.20A	59.20A	59.20	1	35
12	....	....	....	59.20N	59.20	.	35
13	59.00	59.35B	59.00	59.00	59.00	3	35
14	59.10	59.35B	59.10	59.35B	59.35	1	35
17	Exchange Closed; President's Day						
18	....	....	58.00A	58.00A	58.00	....	35
19	58.00	59.20B	58.00	58.50A	58.50	11	40
20	....	58.70B	58.40A	58.40A	58.40	10	44
21	59.00	59.15B	58.80A	58.80A	58.80	2	43
24	58.80	59.00B	58.80	58.80	58.80	3	40
25	59.45	59.70	59.45	59.70	59.70	3	42
26	59.25	59.25	59.10A	59.15A	59.15	7	47
27	....	....	58.80A	58.80A	58.80	....	47
28	....	....	....	58.80N	58.80	....	47

IN MARCH

3	58.52	58.52	58.50	58.50	58.50	6	52
4	58.60	59.05B	58.30	59.05B	59.05	7	57
5	58.82	58.82	58.82	58.70	58.70	3	56
6	58.80	58.90	58.77	58.77	58.77	4	54
7	58.60	58.60	58.60	58.60	58.60	1	54
10	58.40	58.50	58.30A	58.50	58.50	2	56
11	58.20	58.25	58.10A	58.15	58.15	33	82
12	58.02	58.10	57.85	57.95A	57.95	4	84
13	58.00	58.30B	58.00	58.15	58.15	37	98
14	58.00	58.40B	58.00	58.40B	58.40	2	98
17	....	....	....	58.40N	58.40	....	98
18	58.20	58.20	58.00	58.10	58.10	3	100
19	58.00	58.10	57.75	57.90B	57.90	15	112
20	58.05	58.20B	58.05	58.10	58.10	2	110
21	....	58.22B	...	58.22B	58.22	4	112
24	....	....	57.90A	57.90A	57.90	....	112
25	58.40	58.50	58.40	58.50	58.50	16	113
26	58.30	58.50	58.30	58.50	58.50	11	119
27	58.20	58.30B	58.07	58.07	58.07	11	126
28	Exchange Closed; Good Friday						
31	57.50@.20	57.50	56.57	56.57A	56.57	16	124

IN APRIL

1	55.60	55.60	55.07	55.60	55.60	89	162
2	56.70	56.70	56.10	56.70	56.70	30	164
3	56.70	56.80	55.50	55.57@.50	55.55	100	179
4	55.70	55.80B	54.50	54.50@.70	54.60	539	603
7	55.40	55.45	54.60	55.25@54.95	55.10	32	604
8	54.95	55.20	54.50	54.90	54.90	82	643
9	54.90	54.90	54.35	54.90B	54.90	191	745
10	54.95	55.20	54.80	55.07B	55.07	88	794
11	55.15	55.90	55.15	55.90	55.90	82	843
14	55.90	55.95	55.75	55.75A	55.75	28	850
15	55.90	55.90	54.50	54.65	54.65	30	862
16	54.50	54.85B	53.60	54.20	54.20	192	909
17	54.25	55.50	53.90A	55.50	55.50	69	914
18	55.20	55.90	54.85	55.10	55.10	43	931
21	55.00	55.00	53.60	53.60@.60A	53.60	26	944
22	53.20@.15	53.90	52.95A	53.70@.90	53.80	57	947
23	53.85	54.15	52.32	52.90	52.90	72	970
24	53.07@.15	53.30	52.05	53.15@.30	53.22	127	1058
25	52.90	53.00	52.70	53.00@52.60	52.90	35	1071
28	53.20	53.20	52.55	53.10@52.90A	53.00	53	1059
29	53.10	54.50	53.10	54.50@.50B	54.50	339	1252

(Continued in Next Column)

LIVE CATTLE FUTURES PRICES
FEBRUARY 1987 FUTURES CONTRACT

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
30	54.50@.35	55.70	54.35	55.65@.25	55.45	332	1349

IN MAY

1	55.35@.15	55.35	54.10A	54.40	54.40	114	1328
2	54.10@.00	54.15	53.40	53.75@.55	53.65	146	1353
5	53.40	54.50	53.35	54.10@.15	54.12	146	1315
6	54.35	54.45	53.70	54.00	54.00	46	1327
7	54.00@53.90	54.25	53.55	54.25	54.25	67	1336
8	54.40	55.50	54.40	55.00@.20	55.10	113	1276
9	55.20	55.45	55.00	55.17@.30	55.22	82	1270
12	55.40	55.40	55.05	55.40	55.40	94	1242
13	55.50	55.95	55.15	55.80	55.80	121	1268
14	55.70	56.07	55.50	55.90	55.90	146	1298
15	55.75	55.80	55.17	55.40@.50	55.45	125	1344
16	53.95@.95A	54.50	53.95	54.25	54.25	118	1359
19	54.00	54.90	54.00	54.60@.70	54.65	82	1377
20	54.65	54.85	54.40	54.42	54.42	96	1382
21	54.45@.40	54.45	52.92	52.92@.92A	52.92	176	1365
22	53.00	53.75	52.90	53.60@.75	53.67	121	1383
23	53.75@.55	53.75	53.15	53.30	53.30	139	1433
26	Exchange Closed; Memorial Day						
27	53.50	53.70	52.60	52.95@53.00	52.97	145	1508
28	53.02	53.60	53.02	53.25@.20	53.22	324	1713
29	53.20	53.50	53.00	53.15@.25	53.20	85	1724
30	53.00	53.20	52.15	52.70	52.70	159	1766

IN JUNE

2	52.80@.55	52.80	51.70	51.90@52.05	51.97	165	1779
3	51.85	52.20	51.75	52.20	52.20	252	1817
4	52.37@.40	52.80	52.35	52.65	52.65	78	1804
5	52.85	53.25	52.85	53.15@.25	53.20	262	1992
6	53.15@.20	53.45	52.90	53.15@.25	53.20	226	2102
9	53.50	53.55	52.35	52.50	52.50	195	2210
10	52.50@.40	52.60	52.25	52.50	52.50	223	2308
11	52.25	52.37	51.92	52.37	52.37	371	2524
12	52.47	52.90	52.25	52.90	52.90	295	2731
13	53.00	53.00	52.60	52.65	52.65	212	2811
16	52.70	52.80	51.70A	52.25@.00	52.12	210	2848
17	53.00	53.25	52.30	53.15@.20	53.17	496	2827
18	53.10	53.45	52.35	53.45	53.45	632	2770
19	53.40@.35	53.40	52.80	53.15	53.15	479	2811
20	53.35	53.65	53.25	53.65	53.65	358	2803
23	53.65	53.75	53.45	53.60@.75	53.67	354	2904
24	55.17@.17B	55.17	55.17	55.17B	55.17	58	2910
25	56.67	56.67	55.30	55.40@.80	55.50	2140	3756
26	55.50@.47	55.50	54.70	55.20@.10	55.15	1737	4174
27	55.05@.00	55.65	54.75	54.85@55.00	54.92	609	4254
30	54.90@.95	54.95	53.42	54.00@.20	54.10	1048	4523

IN JULY

1	54.15	54.40	53.50	54.20@.40	54.30	784	4839
2	54.15@.05	55.10	53.95	54.75@55.00	54.87	624	4756
3	54.90	55.10	54.50	54.60@.95	54.77	733	4939
4	Exchange Closed; Independence Day						
7	55.00	55.70	54.90	55.30@.10	55.20	998	5120
8	55.25@.10	55.25	54.15	54.20@.15	54.17	459	5147
9	54.05	54.80	53.55	54.60@.70	54.65	658	5251
10	54.80@.75	55.15	54.25	54.60@.70	54.65	485	5260
11	54.35	54.75	54.15	54.35@.45	54.40	668	5318
14	54.35@.40	55.40	54.35	55.30@.40	55.35	1255	4965
15	55.40@.55	56.10	55.40	56.05@55.90	55.97	1235	5262
16	56.05@.15	56.60	55.70	56.10@.25	56.17	1354	5515
17	56.30@.40	56.55	55.80	55.90@56.05	55.97	1246	5674
18	56.45@.60	57.25	56.10	57.00@56.90	56.95	1802	6070
21	57.22@.15	57.25	56.75	57.20@.15	57.17	1268	6370
22	57.20@.27	57.27	56.70	57.05@.12	57.10	1283	6385
23	57.10@.00	57.35	56.80	56.85@.90	56.87	790	6516
24	56.87@.75	57.00	56.60	56.75@.80	56.77	843	6361
25	56.62@.55	57.40	56.37	57.25@.35	57.30	1196	6682
28	58.80@.80B	58.80	58.10	58.35@.40	58.37	2431	7290
29	57.80@.70	57.90	57.50	57.75@.85	57.80	1567	7503
30	57.60@.45	57.60	56.30	56.32@.50	56.42	1160	7617
31	56.40	57.05	56.20	56.95@.75	56.85	1116	7676

IN AUGUST

1	56.95@.97	57.37	56.80	57.37@.30	57.32	940	7708
4	57.50@.55	57.65	57.00	57.35@.20	57.27	1004	7857
5	57.25@.37	57.67	56.50	56.70@.80B	56.75	1425	7914
6	57.00@56.90	57.00	55.90	56.25@.35	56.30	1627	8016
7	56.50	57.05	56.50	57.00@.05	57.02	943	8176
8	57.07@.00	57.07	56.52	56.95@.80	56.87	936	8409
11	57.05@.25	57.25	56.55	56.60@.55	56.57	1098	8506

(Continued in Next Column)

LIVE CATTLE FUTURES PRICES
FEBRUARY 1987 FUTURES CONTRACT
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
12	56.55@.45	57.05	56.35	56.70@.75	56.72	1249	8676
13	56.75	56.85	56.27	56.50@.40	56.45	950	8683
14	56.80	56.87	56.60	56.65@.60	56.62	1404	8621
15	56.80@.85	57.10	56.65	57.00@.10	57.05	1183	8796
18	56.20@55.97	57.45	55.97	57.25@.45	57.35	1592	8948
19	57.15@.20	57.30	56.80	56.90@57.00	56.95	1209	9083
20	56.70	57.17	56.70	56.85@.70	56.77	1237	9249
21	56.70@.65	57.20	56.55	57.00@56.90	56.95	1450	9303
22	56.80@.75	56.97	56.60	56.65@.67	56.67	893	9405
25	56.85	57.10	56.67	56.82@.80	56.80	527	9379
26	56.90@.85	57.35	56.60	57.30@.22	57.25	1661	9547
27	57.35	57.90	57.25	57.65@.75	57.70	2659	9955
28	57.55@.65	58.00	57.30	58.00@57.95	57.97	2139	10260
29	57.90@.95	58.47	57.85	58.35@.45	58.40	1905	10451

IN SEPTEMBER

1	Exchange Closed; Labor Day						
2	58.45@.35	58.67	57.90	57.95@.90	57.92	2187	10327
3	57.85@.90	58.70	57.70	58.60@.65	58.62	2738	10647
4	58.72@.67	58.72	58.20	58.57@.55	58.57	2387	10796
5	58.50@.45	58.55	57.90	58.30@.45	58.37	2130	10814
8	58.12@.10	58.37	57.77	57.95@.90	57.92	1619	10840
9	57.80@.82	58.45	57.75	58.25@.40	58.32	2819	11423
10	58.20@.15	58.32	57.80	57.95@.85	57.90	1397	11483
11	57.50@.40	57.80	56.75	57.50@.40	57.45	4012	11492
12	57.20@.10	57.35	56.90	57.05@56.95	57.00	2346	11859
15	56.90@.80	57.15	56.57	57.02@.10	57.05	2378	11984
16	56.75@.70	57.42	56.50	57.10@.05	57.07	3374	11861
17	56.95@.90	57.40	56.90	57.22@.27	57.25	2997	11875
18	57.15@.05	57.40	57.05	57.15@.07	57.12	1669	11837
19	56.95@57.00	57.25	56.95	57.10@.00	57.05	1237	11833
22	56.85@.75	56.85	55.72	55.85@.75	55.80	3390	12022
23	55.85@.90	56.80	55.65	56.35@.40	56.37	3861	12999
24	56.25@.15	56.72	55.60	55.90@.65	55.77	3713	12925
25	55.95@56.00	56.15	55.65	56.00@.10	56.05	2736	12975
26	56.25@.35	56.75	56.25	56.52@.55	56.52	2051	13039
29	56.70@.65	56.97	56.60	56.65@.67	56.65	1615	13220
30	56.75@.65	56.75	55.70	55.70@.80	55.75	3500	13675

IN OCTOBER

1	56.15@.17	56.17	55.25	55.97@.90	55.92	5090	12759
2	56.15@.10	56.25	54.42	54.52@.47	54.50	3728	12977
3	54.50@.35	55.00	54.25	54.85@.72	54.77	3728	13208
6	54.80@.70	55.40	54.60	54.90@.85	54.87	2745	13269
7	55.25@.35	55.90	55.22	55.75@.67	55.70	2769	13380
8	55.85@.80	55.85	55.25	55.40@.30	55.35	4072	13751
9	55.60@.65	56.00	55.57	55.80@.90	55.85	2675	13863
10	55.95@.90	56.25	55.75	56.10@.25	56.17	2588	14082
13	56.15@.20	56.65	56.10	56.50@.55	56.52	2659	14226
14	56.50@.40	56.80	56.20	56.20@.30	56.25	3178	14587
15	56.35@.30	56.67	56.07	56.40@.45	56.42	3081	14942
16	56.45@.50	56.55	56.07	56.30@.40	56.35	2114	15013
17	56.37@.40	56.40	55.90	55.95@56.05	56.00	2212	15354
20	56.00@55.95	56.42	55.92	56.15@.20	56.17	2484	15899
21	56.05@.07	56.15	55.37	55.80@.52	55.57	3191	15876
22	55.57@.55	56.05	55.45	55.95@.87	55.90	2447	16008
23	56.10@.20	56.20	55.77	55.87@.80	55.85	1691	15925
24	56.00	56.02	55.52	55.65@.55	55.60	1307	15956
27	56.45	57.10	56.25	57.10@.10B	57.10	4444	16692
28	57.10@.00	57.10	56.50	56.72@.65	56.70	3418	16700
29	56.90@.87	57.25	56.80	56.95@.92	56.92	3641	17032
30	57.00@.05	57.05	56.55	57.00@56.92	56.95	2742	16943
31	57.00@56.95	57.42	56.70	56.97@.90	56.95	4763	17161

IN NOVEMBER

3	56.90@.75	57.40	56.60	57.35@.40	57.37	3773	17477
4	57.50@.55	57.80	57.20	57.40@.35	57.37	4152	18044
5	57.20@.10	57.27	56.75	57.12@.07	57.10	3822	18177
6	56.95@.90	57.30	56.77	57.20@.17	57.17	2863	18451
7	57.17	57.35	56.87	56.87@.97	56.92	1912	18441
10	56.85@.92	57.75	56.80	57.70@.75	57.72	3377	18713
11	57.85@.80	58.17	57.55	57.90@.95	57.92	4837	19006
12	57.92@.95	58.37	57.85	58.00@.05	58.02	3722	19062
13	58.20@.15	58.35	57.95	58.25@.30	58.27	3370	19245
14	58.30@.35	58.35	57.80	57.90@.80	57.85	3960	19726
17	58.05@.12	58.35	57.67	58.10@.15	58.12	4947	20306
18	57.80@.85	58.27	57.35	58.20@.27	58.22	4577	20834
19	58.50@.45	59.00	58.42	58.70@.65	58.67	6596	21655
20	58.85@.90	59.27	58.82	59.20@.15	59.17	6474	22366
21	59.05@58.95	59.37	58.85	58.90@.95	58.92	5673	22564
24	59.10@.07	59.27	58.85	59.05@.10	59.07	4301	23685
25	59.10@.05	59.50	58.85	58.85@.87	58.87	6332	24389

(Continued in Next Column)

LIVE CATTLE FUTURES PRICES
FEBRUARY 1987 FUTURES CONTRACT
IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
26	58.95@.90	59.00	58.55	58.92@.97	58.95	3960	24620
27	Exchange Closed; Thanksgiving Day						
28	58.80@.70	59.20	58.67	59.15@.20	59.17	2627	24678

IN DECEMBER

1	59.15@.17	59.55	59.15	59.32@.25	59.27	5408	25113
2	58.92@.85	58.95	58.20	58.25@.35	58.30	9690	25583
3	58.05@57.90	58.15	57.10	57.10@.17	57.15	11637	24974
4	57.15@.20	57.67	57.07	57.55@.60	57.57	8021	24347
5	57.62@.67	57.75	56.85	57.37@.35	57.37	6794	24755
8	57.27@.30	57.32	56.55	56.55@.65	56.60	7697	24839
9	56.50@.45	57.10	56.40	57.10@.00	57.05	11862	24860
10	57.05@.10	57.32	56.77	56.77@.90	56.85	6172	25558
11	56.75@.80	57.17	56.62	57.05@.10	57.07	5659	25286
12	57.07@.10	57.22	56.72	56.80@.85	56.82	3987	24878
15	56.80@.70	56.80	56.05	56.42@.47	56.45	7281	24924
16	56.80@.85	56.95	56.35	56.85@.87	56.85	7670	25161
17	56.65@.70	57.07	56.40	56.40@.45	56.42	4796	25244
18	56.40@.42	56.52	56.10	56.10@.15	56.12	4742	25048
19	56.17@.12	56.40	56.12	56.20@.25	56.22	3158	24784
22	56.00@.07	56.15	55.60	55.75@.60	55.67	6342	24006
23	55.95@.97	56.95	55.95	56.60@.70	56.65	7552	24860
24	56.70	56.90	56.65	56.72@.80	56.75	2712	25088
25	Exchange Closed; Christmas						
26	56.75@.80	56.85	56.57	56.57@.65	56.62	1076	25103
29	56.40@.35	56.42	55.95	55.95@56.00	55.97	4151	24621
30	55.75@.85	56.50	55.75	56.40@.47	56.42	4841	24351
31	56.40@.42	56.42	55.37	55.55@.47	55.52	6045	24411

APRIL 1987 FUTURES CONTRACT
IN MARCH 1986

11	58.00	58.20B	58.00	58.20B	58.20	1	1
12	....	58.30B	....	58.30B	58.30	....	1
13	....	58.50B	....	58.50B	58.50	....	1
14	....	58.95B	....	58.95B	58.95	....	1
17	....	....	....	58.95N	58.95	....	1
18	....	....	....	58.95N	58.95	....	1
19	....	....	58.85A	58.85A	58.85	....	1
20	....	....	....	58.85N	58.85	....	1
21	....	....	....	58.85N	58.85	....	1
24	....	....	58.72A	58.72A	58.72	....	1
25	....	59.00B	....	59.00B	59.00	....	1
26	....	....	....	59.00N	59.00	....	1
27	58.90	58.90	58.65A	58.65A	58.65	2	3
28	Exchange Closed; Good Friday						
31	57.25	57.30	57.15	57.30	57.30	....	3

IN APRIL

1	....	....	56.90A	57.30N	57.30	7	11
2	....	57.50B	....	57.50B	57.50	....	11
3	57.10	57.10	56.97A	57.10	57.10	2	12
4	57.10	57.10	55.97	55.97	55.97	32	29
7	56.25	56.60B	56.25	56.25	56.25	11	30
8	56.00	56.10B	56.00	56.10B	56.10	1	35
9	56.00	56.00	55.85	56.00B	56.00	3	33
10	56.00	56.05B	56.00	56.05B	56.05	2	35
11	56.75	56.90B	56.75	56.90B	56.90	....	35
14	....	57.00B	56.80A	56.80A	56.80	2	37
15	56.45	56.70	56.00	56.00	56.00	2	37
16	55.35	55.35	55.00A	55.00A	55.00	....	37
17	55.00	56.40B	54.90A	56.40B	56.40	20	57
18	56.00	56.60	55.80A	56.10	56.10	6	58
21	56.10	56.10	54.60	54.60@.60A	54.60	31	86
22	54.25	55.00B	53.90	54.40@.50	54.45	82	150
23	54.75	55.00	53.35	53.80B	53.80	25	157
24	53.40@.50	54.40	53.40	54.00@.40	54.20	23	178
25	53.60	54.00	53.60	53.95@54.00	53.97	13	185
28	53.80	54.00	53.60A	54.00@53.85	53.92	9	190
29	54.10	55.42	53.95A	55.42@.423	55.42	42	220
30	55.50@.40	56.85	55.15	56.85	56.85	28	224

IN MAY

1	56.85	56.85	55.35	55.70	55.70	81	259
2	55.10	55.15	54.45	54.80@.70A	54.75	24	267
5	54.45	55.25	54.25A	55.00@.10	55.05	18	299
6	55.37@.47	55.47	54.90	55.00	55.00	36	319
7	54.90	55.40	54.90	55.40	55.40	9	321
8	55.25	56.50	55.25	56.50	56.50	48	316
9	56.50	56.80	56.30	56.55	56.55	37	307
12	56.30	56.60	56.30	56.50	56.50	12	317
13	56.40	56.90	56.30A	56.65@.70	56.67	13	318
14	56.90@.75	57.00	56.50A	56.70@.75	56.72	19	326

(Continued in Next Column)

LIVE CATTLE FUTURES PRICES
APRIL 1987 FUTURES CONTRACT
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
15..	56.75	56.75	56.00	56.15@.20	56.17	11	335
16..	54.67@.67A	56.00	54.67	55.10@.15	55.12	21	338
19..	55.30	55.77	55.00	55.35@.45	55.40	26	355
20..	55.55	55.70	55.35A	55.40@.45	55.42	19	374
21..	55.10	55.10	53.92A	53.92A	53.92	6	374
22..	54.25	54.80	53.92	54.75	54.75	124	376
23..	54.50	54.75	54.30A	54.60@.70	54.65	14	364
26..	Exchange Closed; Memorial Day						
27..	54.70	54.80	54.00	54.30@.50	54.40	11	371
28..	54.40	54.80	54.25	54.75	54.75	22	381
29..	54.85	54.85	54.45A	54.57@.60	54.60	24	391
30..	54.25	54.25	53.70	54.20	54.20	11	384

IN JUNE

2..	53.50	53.85	53.30	53.30@.50	53.40	14	391
3..	53.60	53.70	53.30A	53.60	53.60	12	388
4..	53.70	54.15	53.70	54.15	54.15	9	387
5..	54.15	54.65	54.15	54.60A	54.60	101	427
6..	54.80	54.80	54.20	54.60	54.60	20	444
9..	54.75	54.80	53.80	54.00	54.00	10	447
10..	53.70	54.00	53.70	53.97	53.97	13	452
11..	53.70	53.75	53.30	53.70	53.70	40	466
12..	53.55@.40	54.40	53.40	54.40	54.40	24	475
13..	54.45@.60	54.60	54.30	54.50	54.50	9	476
16..	54.25	54.25	53.50	54.20	54.20	69	508
17..	54.67@.95	55.10	54.40	55.00@.10	55.05	66	540
18..	54.25	55.10	54.00	54.90	54.90	210	675
19..	55.00	55.00	54.55	54.65	54.65	66	718
20..	55.20	55.45	54.90	54.95	54.95	61	760
23..	55.00	55.17	54.70	54.95	54.95	57	772
24..	56.45@.45B	56.45	56.45	56.45B	56.45	19	775
25..	57.95	57.95	56.55	56.95@57.00	56.97	605	1066
26..	57.20@.00	57.20	56.25	56.60	56.60	431	1213
27..	56.50	57.10	56.25	56.40@.50	56.45	270	1313
30..	56.40@.30	56.40	55.05	55.60	55.60	334	1370

IN JULY

1..	55.30	56.30	55.30	56.10@.30	56.20	257	1492
2..	55.85	57.00	55.85	56.45	56.45	228	1568
3..	56.45	56.90	56.25	56.55@.47	56.50	97	1609
4..	Exchange Closed; Independence Day						
7..	56.50	57.45	56.50	56.55@.85	56.70	338	1762
8..	56.80	56.80	55.50	55.50	55.50	370	1824
9..	55.50	56.25	55.12	55.90	55.90	189	1858
10..	56.25@.30	56.50	55.80	56.10@.05	56.07	169	1931
11..	55.80@.70	56.10B	55.60	55.60@.70	55.65	432	1986
14..	55.75	56.47	55.75	56.40@.45	56.42	255	1976
15..	56.60	57.10	56.55	56.90@.85	56.87	464	2126
16..	56.87	57.50	56.70	57.25@.40	57.32	761	2496
17..	57.30	57.60	56.75	56.90@57.00	56.95	328	2587
18..	57.45	58.15	57.22	58.00@57.90	57.95	269	2599
21..	58.20	58.20	57.65	58.20@.00	58.10	271	2662
22..	57.90	58.15	57.72	58.00	58.00	180	2680
23..	58.25	58.30	57.95	58.15@.25	58.20	179	2697
24..	58.05@.00	58.15	57.70	57.80@58.00	57.90	366	2840
25..	57.90	58.50	57.60	58.50@.25	58.37	295	2863
28..	59.87@.87B	59.87	59.15	59.45@.30	59.37	1201	3358
29..	59.25@.12	59.25	58.62	58.62@.80	58.72	478	3506
30..	58.62@.55	58.65	57.30	57.30@.50	57.40	578	3623
31..	57.25@.00	58.05	57.00	58.00@57.70	57.85	383	3679

IN AUGUST

1..	58.10	58.35	57.90	58.30@.15	58.22	159	3726
4..	58.35	58.60	57.85	58.05	58.05	124	3729
5..	58.00	58.47	57.50	57.50@.60	57.55	480	3724
6..	57.55	57.70	56.85	57.30@.05	57.17	399	3795
7..	57.60	57.85	57.47	57.85@.65	57.75	277	3742
8..	57.80	57.80	57.10	57.55@.70	57.62	273	3789
11..	57.50	58.00	57.45	57.50@.60	57.55	346	3893
12..	57.65@.50	58.00	57.40	57.75@.85	57.80	378	3867
13..	57.70@.60	57.90	57.42	57.50@.65	57.57	351	3944
14..	57.80	57.95	57.75	57.80@.82	57.80	469	3945
15..	57.90@.95	58.15	57.80	58.00@57.90	57.95	468	4065
18..	56.92	58.35	56.92	58.20@.35	58.27	517	4016
19..	58.25@.00	58.30	57.85	57.90@58.00	57.95	994	4166
20..	57.85	58.27	57.75	57.85@.90	57.87	399	4207
21..	57.90	58.15	57.70	57.95@.90	57.92	233	4267
22..	57.85	58.05	57.80	57.85	57.85	105	4288
25..	57.80	58.15	57.80	57.90@.85	57.87	138	4316
26..	57.80	58.25	57.75	58.00@.15	58.07	535	4226
27..	58.20	58.65	58.17	58.50@.60	58.55	716	4543
28..	58.50	58.85	58.20	58.80@.85	58.82	560	4688
29..	58.80	59.25	58.75	59.12@.20	59.15	893	5007

LIVE CATTLE FUTURES PRICES
APRIL 1987 FUTURES CONTRACT
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day						
2..	59.15@.10	59.50	58.95	59.05@58.95	59.00	608	5171
3..	59.00@58.90	59.70	58.82	59.55@.45	59.50	837	5465
4..	59.50@.65	59.65	59.25	59.35@.30	59.32	501	5510
5..	59.25	59.45	58.85	59.10	59.10	372	5524
8..	59.00@58.95	59.20	58.55A	58.60@.70	58.65	420	5510
9..	58.80	59.15	58.52	59.10@58.90	59.00	654	5678
10..	59.10	59.15	58.62	58.65@.70	58.67	406	5670
11..	58.30@.10	58.40	57.40	58.20@57.90	58.05	1242	5562
12..	57.90	58.00	57.45	57.50@.45	57.47	792	5593
15..	57.40@.30	57.75	57.15	57.75	57.75	700	5557
16..	57.25	58.37B	57.25	58.15@.10	58.12	879	5795
17..	58.12@.10	58.57	58.00	58.45@.35	58.40	855	5954
18..	58.40	58.47	58.12	58.15	58.15	379	5989
19..	58.12	58.35	58.05A	58.25@.15	58.20	386	6084
22..	57.95@.85	57.95	56.80	56.95@57.05	57.00	1347	6130
23..	57.10@.12	57.80	56.82	57.50@.70	57.60	966	6285
24..	57.20	57.90	56.85	57.15@.25	57.20	829	6418
25..	57.02@.00	57.50	57.00	57.25@.30	57.27	930	6585
26..	57.25@.30	57.82B	57.25	57.55@.70	57.62	730	6756
29..	57.75	57.95	57.70	57.75	57.75	468	6860
30..	57.75	57.75	56.80	56.90@57.00	56.95	1347	7152

IN OCTOBER

1..	57.00	57.20	56.35	57.15@56.90	57.02	1335	7594
2..	57.10@.20	57.30	55.60	55.85@.90	55.87	1303	7579
3..	56.05@.00	56.40	55.50	56.15@.30	56.22	759	7696
6..	56.25	56.85	55.90	56.35@.25	56.30	644	7748
7..	56.80	57.15	56.55	57.15@.05	57.10	1073	8056
8..	57.20@.10	57.20	56.65	56.70	56.70	1195	8012
9..	56.82@.87	57.20	56.82	56.90@57.00	56.95	1181	8241
10..	57.10@.20	57.20	56.67	57.00@.15	57.07	1592	8296
13..	57.00@56.90	57.40	56.75	57.30@.35	57.32	1515	8528
14..	57.12@.10	57.50	57.10	57.25@.15	57.20	1068	8870
15..	57.10	57.50	57.02	57.15@.25	57.20	982	8929
16..	57.20	57.25B	56.87	57.10@.12	57.12	667	9046
17..	56.12	57.12	56.75	56.85@57.00	56.92	751	9225
20..	56.75@.65	57.25	56.65	57.10@.15	57.12	927	9338
21..	56.95@.90	57.05	56.40	56.70@.55	56.62	1430	9703
22..	56.50@.55	56.85	56.45	56.72@.75	56.72	1321	9806
23..	56.75@.72	56.85	56.50	56.57@.50	56.55	1044	9954
24..	56.60@.62	56.70	56.25	56.40@.35	56.37	911	10072
27..	57.00@56.95	57.65	56.90	57.55@.65	57.60	2504	10523
28..	57.60@.55	57.60	57.15	57.27@.30	57.30	1492	10600
29..	57.40@.50	57.62	57.25	57.25@.30	57.27	2818	10437
30..	57.45@.40	57.55	57.05	57.37@.45	57.40	1816	10308
31..	57.45@.40	57.87	57.25	57.25@.35	57.30	1982	10601

IN NOVEMBER

3..	57.40@.30	57.70	57.10	57.70@.62	57.65	1493	10688
4..	57.75@.80	57.92	57.50	57.70@.60	57.65	1330	10591
5..	57.60@.55	57.80	57.12	57.42@.47	57.45	1479	10782
6..	57.40@.35	57.75	57.27	57.70@.60	57.65	1151	10836
7..	57.65@.60	57.77	57.52	57.57@.62	57.60	1299	11045
10..	57.45	58.00	57.40	57.95@58.00	57.97	1450	11228
11..	57.82@.85	58.50	57.82	58.50@.45	58.47	2179	11591
12..	58.45@.47	58.85	58.35	58.52@.60	58.55	2084	12033
13..	58.70@.75	58.85	58.35	58.70@.65	58.67	2209	12447
14..	58.70@.75	58.75	58.32	58.50@.40	58.45	1789	12602
17..	58.95@.85	59.00	58.55	58.75@.65	58.70	3075	13389
18..	58.60@.50	58.70	58.30	58.70@.60	58.65	2039	13575
19..	58.85	59.12	58.70	58.90@.80	58.85	2875	13824
20..	58.90@.95	59.25	58.90	59.10@.00	59.05	2955	14300
21..	58.92@.85	59.10	58.65	58.67@.75	58.72	2620	14768
24..	58.95@59.00	59.00	58.50	58.55@.60	58.57	1860	14895
25..	58.55@.50	59.05	58.45	58.45@.55	58.50	2869	15264
26..	58.60@.65	58.65	58.25	58.47@.45	58.47	1410	15373
27..	Exchange Closed; Thanksgiving Day						
28..	58.42@.35	58.60	58.25	58.50@.60	58.55	1057	15112

IN DECEMBER

1..	58.60	58.85	58.45	58.45@.52	58.50	1753	15426
2..	58.35@.25	58.35	57.72	57.75@.85	57.80	3529	15745
3..	57.65@.50	57.65	56.77	56.90@.80	56.85	3687	15759
4..	57.05@.00	57.30	56.90	57.20@.15	57.17	3403	16109
5..	57.35@.25	57.35	56.60	57.10@.00	57.05	2588	16197
8..	57.00@.05	57.30	56.60	56.77@.65	56.72	3381	16487
9..	56.65@.70	57.25	56.65	57.25@.20	57.22	4013	16661
10..	57.30@.20	57.50	56.95	56.97@57.05	57.02	2303	16754
11..	57.00@56.95	57.22	56.82	57.20@.10	57.15	1845	16720
12..	57.15@.20	57.20	56.85	57.00@.05	57.02	1214	16707
15..	56.95@57.00	57.00	56.40	56.72@.75	56.75	2409	16804
16..	56.95@57.05	57.12	56.55	57.07@.00	57.02	2640	17150

(Continued in Next Column)

LIVE CATTLE FUTURES PRICES
APRIL 1987 FUTURES CONTRACT
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
17..	57.02@.05	57.27	56.55	56.60@.70	56.65	2146	17246
18..	56.65@.70	56.75	56.17	56.25@.22	56.25	2561	17113
19..	56.40@.35	56.40	56.12	56.12@.20	56.17	2441	17444
22..	56.10@.00	56.10	55.50	55.57@.62	55.60	3209	17504
23..	55.85@.80	56.75	55.80	56.42@.47	56.45	3576	17152
24..	56.60@.55	56.62	56.37	56.47@.60	56.52	1162	17258
25..	Exchange Closed; Christmas						
26..	56.60@.55	56.65	56.47A	56.57@.60	56.57	407	17218
29..	56.45@.40	56.45	56.12	56.17@.12	56.15	1731	17259
30..	56.10@.05	56.85	56.05	56.80@.85	56.82	2308	17457
31..	56.85@.90	56.90	56.00	56.10@.20	56.15	2186	17503

JUNE 1987 FUTURES CONTRACT
IN MAY 1986

6..	56.00	56.15B	56.00	56.15B	56.15	....	....
7..	....	....	....	56.15N	56.15	....	....
8..	....	....	....	56.15N	56.15	6	6
9..	....	57.00B	....	57.00B	57.00	....	6
12..	56.70	57.00B	56.50A	57.00B	57.00	3	7
13..	56.50	57.70	56.50	57.15A	57.15	5	9
14..	57.00	57.25B	56.90	57.25B	57.25	4	12
15..	56.87	56.87	56.87	56.87	56.87	11	19
16..	56.05@.00	56.05	55.40	55.40	55.40	10	28
19..	....	56.40B	....	56.40B	56.40	....	28
20..	56.10	56.30	56.00A	56.20A	56.20	3	24
21..	55.20	55.20	54.70A	54.70A	54.70	7	29
22..	....	55.50B	....	55.50B	55.50	....	29
23..	....	55.65B	55.30A	55.65B	55.65	....	29
26..	Exchange Closed; Memorial Day						
27..	....	....	55.50A	55.50A	55.50	....	29
28..	....	55.75B	....	55.75B	55.75	....	29
29..	....	....	55.62A	55.62A	55.62	....	29
30..	....	....	55.10A	55.30A	55.30	....	29

IN JUNE

2..	....	....	54.60A	54.60A	54.60	....	29
3..	....	....	....	54.60N	54.60	....	29
4..	54.90	54.90	54.90	54.90	54.90	1	29
5..	55.80	55.80	55.55A	55.55A	55.55	2	30
6..	....	....	....	55.55N	55.55	....	30
9..	55.55	55.75B	55.05A	55.05A	55.05	1	31
10..	....	....	....	55.05N	55.05	2	31
11..	54.50	54.50	54.25	54.50	54.50	7	38
12..	....	55.40B	....	55.40B	55.40	....	38
13..	....	....	55.35A	55.35A	55.35	....	38
16..	55.25	55.25	54.50	54.70	54.70	3	40
17..	55.00	55.60B	54.85	55.60B	55.60	3	43
18..	55.40	55.70	55.40	55.70	55.70	4	47
19..	55.50	55.50	55.00A	55.40A	55.40	3	49
20..	....	55.70B	....	55.70B	55.70	....	49
23..	55.77	55.77	55.50A	55.70	55.70	5	54
24..	57.20@.20B	57.20	57.20	57.20B	57.20	2	56
25..	58.00@.60	58.60	57.15	57.45	57.45	102	142
26..	57.25	57.25	56.80A	57.05	57.05	14	147
27..	57.00	57.15	56.60	56.90	56.90	13	158
30..	56.00	56.25	55.50	56.25	56.25	6	162

IN JULY

1..	55.95	56.50	55.85A	56.50	56.50	19	179
2..	56.00	57.05	56.00	57.05	57.05	22	200
3..	57.25	57.45	56.90	57.25	57.25	42	221
4..	Exchange Closed; Independence Day						
7..	57.70	57.75	57.17A	57.60	57.60	58	262
8..	57.00	57.00	56.15A	56.15A	56.15	13	260
9..	56.15	56.45	55.85	56.40@.45	56.42	27	253
10..	56.45	56.60	56.00	56.60	56.60	9	259
11..	56.35	56.50	56.00	56.15	56.15	41	276
14..	56.00	56.80B	56.00	56.80B	56.80	9	284
15..	57.10	57.10	56.75	57.10	57.10	57	301
16..	57.10	57.80	57.10	57.70	57.70	67	317
17..	57.80	57.80	57.20	57.50@.35	57.42	51	340
18..	57.90	58.30	57.50	58.20	58.20	116	389
21..	58.40	58.40	58.00	58.15	58.15	89	432
22..	58.00	58.25	57.80	58.20	58.20	30	440
23..	58.25	58.40	57.90	58.40	58.40	26	449
24..	58.05	58.35	58.05	58.25	58.25	42	452
25..	58.02	58.72	58.00	58.65@.72	58.67	62	472
28..	59.97@60.00	60.00	59.00	59.40@.45	59.42	202	586
29..	59.00	59.15	58.75	58.90	58.90	89	604
30..	58.67	58.67	57.40	57.90B	57.90	46	613
31..	57.90	58.30	57.55	58.30	58.30	37	616

LIVE CATTLE FUTURES PRICES
JUNE 1987 FUTURES CONTRACT
IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	58.25	58.45	58.00	58.45	58.45	58	658
4..	58.30	58.50	58.10A	58.20	58.20	47	658
5..	58.25	58.40	57.60	57.60@.70	57.65	99	715
6..	57.50	57.50	57.00	57.20@.05	57.12	58	739
7..	57.12	57.80	57.12	57.55	57.55	26	738
8..	57.55	57.60	57.22	57.60	57.60	46	758
11..	57.75@.90	57.90	57.40	57.40@.70	57.55	82	772
12..	57.50	57.85	57.50	57.75	57.75	45	789
13..	57.75@.80	57.80	57.42	57.47	57.47	53	814
14..	57.75	57.85	57.65	57.80@.75	57.77	15	815
15..	57.85	57.97	57.75A	57.80@.85	57.82	187	901
18..	57.50	58.25	57.30A	58.20@.25	58.22	98	963
19..	58.00@.25	58.25	57.80	58.00	58.00	144	1014
20..	57.75@.65	58.17	57.55	57.90@.80	57.85	57	1029
21..	57.80	57.95	57.60	57.85	57.85	40	1052
22..	57.80	57.80	57.55	57.70	57.70	18	1061
25..	57.80	57.80	57.62A	57.65	57.65	6	1064
26..	57.60	57.95	57.50	57.75@.85	57.80	274	1057
27..	57.75	58.22	57.75	58.22	58.22	132	1072
28..	57.90	58.30	57.85	58.30	58.30	159	1133
29..	58.30	58.75	58.30	58.75	58.75	325	1275

IN SEPTEMBER

1..	Exchange Closed; Labor Day						
2..	58.75	58.90	58.50	58.85	58.85	110	1299
3..	58.75	59.20	58.65	59.00	59.00	206	1369
4..	59.10@.25	59.25	58.60	58.97	58.97	194	1456
5..	58.90	58.90	58.35	58.70	58.70	109	1490
8..	58.40@.37	58.57	58.10	58.20	58.20	74	1520
9..	58.02@.00	58.45	58.00	58.45	58.45	190	1656
10..	58.25	58.30	57.70	57.80@.90	57.85	173	1773
11..	57.40@.25	57.80	56.80	57.70@.80	57.75	349	1798
12..	57.27	57.27	56.60	56.65@.60	56.62	385	2010
15..	56.70	57.10	56.30	57.10@.02	57.05	872	2403
16..	56.70@.60	57.75B	56.60	57.60@.70	57.65	326	2411
17..	57.50	58.00	57.50	58.00	58.00	189	2461
18..	57.90@.75	57.90	57.50	57.75	57.75	132	2471
19..	57.55	57.85	57.55	57.80	57.80	106	2508
22..	57.60	57.60	56.40	56.85@.80	56.82	253	2500
23..	57.00@.15	57.60	56.80	57.45	57.45	289	2534
24..	57.30	57.65	56.60	57.20	57.20	273	2555
25..	57.00	57.20	56.80	57.20	57.20	235	2612
26..	57.35	57.60	57.20	57.60	57.60	349	2655
29..	57.70@.85	57.85	57.50	57.70@.75	57.72	123	2684
30..	57.60	57.60	56.65	56.85@.80	56.82	148	2715

IN OCTOBER

1..	56.95	57.00	56.07	56.95	56.95	450	2884
2..	57.00	57.20	55.55	55.85	55.85	461	2871
3..	55.85	56.25	55.25	56.25@.00	56.12	340	2896
6..	55.85	56.50	55.85	56.20@.10	56.15	209	2976
7..	56.40@.50	56.95	56.35	56.92@.90	56.90	305	3064
8..	56.90	56.90	56.50	56.70@.55	56.62	228	3118
9..	56.50@.65	56.90	56.45	56.70@.60	56.65	606	3221
10..	56.65@.90	56.90	56.17	56.62@.45	56.55	354	3286
13..	56.45@.35	56.90	56.35	56.75@.85	56.80	563	3265
14..	56.55	57.15	56.55	56.80@.85	56.82	702	3517
15..	56.80@.65	57.05	56.65	56.77@.75	56.77	504	3598
16..	56.75	56.80	56.55	56.65@.60	56.62	249	3590
17..	56.55	56.80	56.40	56.40@.50	56.45	524	3726
20..	56.10@.32	56.90	56.10	56.65	56.65	533	3812
21..	56.55	56.75	56.20	56.25@.27	56.27	513	3933
22..	56.30	56.52	56.25	56.35@.40	56.37	427	4041
23..	56.45	56.55	56.25	56.30@.25	56.27	373	4070
24..	56.37	56.45	56.00	56.15@.25	56.20	341	4217
27..	56.75@.90	57.30	56.75	57.25@.30	57.27	658	4134
28..	57.20	57.20	56.90	57.05	57.05	528	4217
29..	57.15@.10	57.37	57.05	57.05	57.05	815	4150
30..	57.05@56.95	57.10	56.80	57.05@56.95	57.00	414	4110
31..	57.00	57.45	56.95	57.00@.10	57.05	588	4190

IN NOVEMBER

3..	56.95@.85	57.05	56.75	56.95@.85	56.90	770	4246
4..	57.00	57.20	56.85	56.85	56.85	668	4300
5..	56.90@.95	56.95	56.50	56.70@.85	56.77	520	4301
6..	56.65@.70	56.90	56.60	56.85@.90	56.87	376	4409
7..	56.87@.85	56.97	56.75	56.80@.75	56.77	458	4563
10..	56.80	56.97	56.67	56.92@.97	56.95	510	4658
11..	57.00@56.97	57.37	56.85	57.32@.37	57.35	1089	4977
12..	57.32@.20	57.72	57.20	57.40@.55	57.47	1124	5309
13..	57.70	57.75	57.40	57.70	57.70	519	5394
14..	57.70@.60	57.72	57.52	57.55@.60	57.57	682	5575

(Continued in Next Column)

LIVE CATTLE FUTURES PRICES
JUNE 1987 FUTURES CONTRACT
IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
17..	57.85	58.07	57.50	57.70@.75	57.72	857	5714
18..	57.55@.60	57.75	57.35	57.70@.60	57.65	856	5769
19..	57.80@.75	58.00	57.65	57.75@.90	57.82	1195	6135
20..	57.75@.82	58.05	57.75	57.90@.95	57.92	929	6349
21..	57.85@.75	57.85	57.32	57.40@.50	57.45	1381	6866
24..	57.40	57.50	57.20	57.20@.30	57.25	843	6913
25..	57.25@.15	57.60	57.15	57.25@.30	57.27	841	7085
26..	57.35	57.35	57.05	57.10@.15	57.12	391	7132
27..	Exchange Closed; Thanksgiving Day						
28..	57.05@.02	57.25	56.95	57.15@.25	57.20	578	7299

IN DECEMBER

1..	57.20@.25	57.50	57.20	57.25@.20	57.22	696	7502
2..	57.25	57.25	56.55	56.70@.80	56.75	807	7537
3..	56.65@.62	56.80	56.15	56.20@.30	56.25	1326	7655
4..	56.25@.30	56.70	56.25	56.50@.55	56.52	917	7719
5..	56.65	56.65	56.20	56.40@.35	56.37	706	7628
8..	56.40@.30	56.65	56.10	56.10@.25	56.17	886	7820
9..	56.15@.20	56.55	56.10	56.55	56.55	1635	8267
10..	56.60	56.75	56.30	56.30@.45	56.37	519	8251
11..	56.25	56.55	56.10	56.50@.55	56.52	731	8183
12..	56.45	56.50	56.25	56.40	56.40	412	8268
15..	56.35@.30	56.35	56.00	56.25@.15	56.20	760	8284
16..	56.45	56.60	56.20	56.50@.57	56.52	870	8517
17..	56.40	56.65	56.05	56.07@.15	56.12	492	8597
18..	56.05@.10	56.17	55.65	55.65@.75	55.70	638	8703
19..	55.75	55.90	55.50	55.50@.55	55.52	867	8881
22..	55.50@.47	55.50	54.90	55.00@54.90	54.95	1782	9331
23..	55.35@.30	55.90	55.20	55.52@.57	55.55	1679	9470
24..	55.65@.60	55.65	55.50	55.55@.60	55.57	605	9634
25..	Exchange Closed; Christmas						
26..	55.65@.62	55.77	55.62	55.72@.67	55.70	456	9658
29..	55.60@.57	55.65	55.45	55.45@.47	55.47	937	9783
30..	55.45@.40	55.87	55.40	55.82@.87	55.85	629	9697
31..	55.70	55.95	55.45	55.50@.60	55.55	1109	9767

AUGUST 1987 FUTURES CONTRACT
IN AUGUST 1986

15..	57.30	57.30	57.30	57.30	57.30	....	....
18..	57.00	57.00	56.90A	56.90A	56.90	7	7
19..	57.00	57.10B	57.00	57.10B	57.10	1	7
20..	57.00	57.10B	56.80A	57.00	57.00	7	14
21..	56.90	56.95	56.75	56.90	56.90	9	18
22..	56.65	56.80	56.65	56.80	56.80	1	19
25..	56.95	56.95	56.80	56.80	56.80	....	19
26..	56.50	56.95	56.50	56.90	56.90	3	22
27..	56.85	56.95	56.85	56.95	56.95	16	36
28..	56.97	57.00	56.85A	57.00	57.00	12	46
29..	57.10	57.45	57.10	57.45	57.45	7	49

IN SEPTEMBER

1..	Exchange Closed; Labor Day						
2..	57.45	57.60	57.40	57.50	57.50	53	78
3..	57.50	58.00	57.50	57.80	57.80	10	84
4..	57.77	57.77	57.50	57.75B	57.75	7	87
5..	57.50	57.50	57.35A	57.50	57.50	11	93
8..	57.30	57.30	57.00	57.02	57.02	22	105
9..	57.00	57.20B	56.95A	57.20B	57.20	7	110
10..	56.90	57.00	56.60	56.60	56.60	11	116
11..	56.30	56.40	55.90A	56.15	56.15	78	156
12..	56.00	56.25	55.50	55.50	55.50	29	171
15..	....	55.75B	55.20A	55.75B	55.75	1	172
16..	56.07	56.40	55.50A	56.25B	56.25	13	177
17..	56.65	56.65	56.40	56.40	56.40	3	178
18..	56.25	56.65	56.25	56.45	56.45	17	184
19..	56.70	56.90	56.55	56.55	56.55	53	219
22..	56.65	56.65	55.30	55.30	55.30	96	264
23..	55.80	56.15	55.40	55.85	55.85	46	269
24..	55.90	56.25	55.50	55.65	55.65	24	278
25..	55.50	55.95	55.50	55.60	55.60	18	291
26..	55.90	55.90	55.70A	55.70A	55.70	3	292
29..	55.90	56.35	55.80	55.90B	55.90	23	292
30..	55.95	55.95	55.40	55.40	55.40	151	401

IN OCTOBER

1..	55.60	55.70	55.00	55.35	55.35	43	420
2..	55.70	55.70	54.50	54.50	54.50	127	456
3..	55.00	55.00	54.65	54.80	54.80	48	427
6..	55.10	55.10	55.05	55.05	55.05	2	426
7..	55.50	55.70	55.40	55.60	55.60	45	436
8..	55.40	55.62B	55.30	55.35	55.35	29	433
9..	55.50	55.65	55.50	55.50@.40	55.45	23	437

(Continued in Next Column)

LIVE CATTLE FUTURES PRICES
AUGUST 1987 FUTURES CONTRACT
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
10..	55.30	55.50B	55.10	55.25	55.25	38	446
13..	55.30	55.67B	55.30	55.55@.50	55.52	29	461
14..	55.80	56.00	55.50	55.50	55.50	57	494
15..	55.60	55.95	55.50	55.50	55.50	24	497
16..	55.40	55.50	55.40	55.40	55.40	33	499
17..	55.50	55.55	55.25	55.40	55.40	188	587
20..	55.30	55.70	55.30	55.70	55.70	152	614
21..	55.50	55.60	55.05	55.35	55.35	66	665
22..	55.30	55.45	55.20	55.25	55.25	41	691
23..	55.20	55.35	55.10	55.25	55.25	42	720
24..	55.20	55.27	55.00	55.27	55.27	50	730
27..	55.67	56.25	55.55	56.25	56.25	127	792
28..	56.00	56.05	55.80	55.95	55.95	43	806
29..	55.95	56.25	55.80	56.05	56.05	99	837
30..	55.95	55.95	55.65	55.87	55.87	88	887
31..	55.75	56.15	55.75	56.00@.10	56.05	307	1083

IN NOVEMBER

3..	55.85	55.85	55.45	55.70	55.70	163	1157
4..	55.90	55.90	55.50	55.85	55.85	55	1162
5..	55.95	55.95	55.45	55.75	55.75	31	1141
6..	55.70	55.70	55.45	55.70	55.70	56	1150
7..	55.70@.65A	55.70	55.35	55.45@.50	55.47	96	1193
10..	55.40	55.55	55.20	55.55	55.55	142	1245
11..	55.55	55.90	55.45	55.90	55.90	83	1284
12..	55.75	56.05	55.75	55.90	55.90	184	1347
13..	56.10	56.20	56.00	56.20	56.20	176	1407
14..	56.05	56.30	56.05	56.30	56.30	109	1434
17..	56.30@.35	56.60	56.10	56.40@.45	56.42	82	1467
18..	56.30	56.50	55.95	56.30@.50	56.40	156	1555
19..	56.35	56.70	56.35	56.55	56.55	626	1622
20..	56.60@.55	56.65	56.50	56.60	56.60	290	1681
21..	56.50	56.50	55.90	56.10@55.90	56.00	263	1768
24..	55.90	56.15	55.80	56.05@.10	56.07	135	1811
25..	55.95	56.20	55.90A	55.95	55.95	137	1830
26..	55.90	56.05	55.70	56.00	56.00	91	1835
27..	Exchange Closed; Thanksgiving Day						
28..	55.80	55.90	55.70	55.90	55.90	114	1838

IN DECEMBER

1..	56.10	56.20	56.00	56.00	56.00	122	1881
2..	55.90	55.90	55.40	55.65	55.65	116	1867
3..	55.60	55.65	55.25	55.50@.30	55.40	143	1920
4..	55.40	55.75	55.40	55.65@.70	55.67	238	1969
5..	55.75	55.75	55.20	55.60@.50	55.55	121	1985
8..	55.25	55.60	55.20	55.45@.60	55.52	142	1979
9..	55.30	55.65	55.30	55.65@.55	55.60	256	1861
10..	55.60	55.70	55.35	55.35	55.35	84	1938
11..	55.25	55.45	55.05	55.40	55.40	97	1998
12..	55.40	55.40	55.25	55.35@.32	55.35	53	2023
15..	55.25	55.32	55.00	55.20@.32	55.27	210	2117
16..	55.35	55.50	55.20	55.45	55.45	248	2229
17..	55.35	55.45	54.90	55.05@.15	55.10	130	2274
18..	54.90	55.00	54.70	54.85@.90	54.87	121	2287
19..	54.90	54.90	54.55	54.85	54.85	155	2387
22..	54.55	54.65	54.25	54.40	54.40	406	2519
23..	54.60@.50	55.10	54.40	54.80@.95	54.97	215	2560
24..	54.90	54.90	54.67A	54.90	54.90	121	2611
25..	Exchange Closed; Christmas						
26..	54.90	54.95	54.75	54.90	54.90	45	2535
29..	54.65	54.80	54.50	54.50@.55	54.52	201	2636
30..	54.50	54.95	54.42	54.90@.95	54.92	266	2695
31..	54.65	54.80	54.45	54.60@.62	54.62	142	2724

OCTOBER 1987 FUTURES CONTRACT
IN SEPTEMBER 1986

22..	55.90	55.90	55.00A	55.00A	55.00	2	2
23..	55.45	55.45	55.35	55.45B	55.45	4	4
24..	....	....	....	55.45N	55.45	....	4
25..	55.00	55.00	55.00	55.00	55.00	....	4
26..	....	55.10B	....	55.00N	55.00	5	7
29..	55.00	55.25B	54.90A	54.90A	54.90	5	10
30..	54.90	54.90	54.15	54.30	54.30	48	46

IN OCTOBER

1..	54.60	54.60	53.85	54.50	54.50	22	64
2..	54.70	54.80	54.00	54.00	54.00	72	93
3..	54.00@53.80	54.15B	53.80	54.00	54.00	26	96
6..	54.00@53.95	54.45	53.95	54.25	54.25	13	100
7..	54.50	54.70	54.47	54.70	54.70	17	110
8..	54.65	54.65	54.20A	54.20A	54.20	27	121

(Continued in Next Column)

LIVE CATTLE FUTURES PRICES
OCTOBER 1987 FUTURES CONTRACT
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
9..	54.65	54.70	54.50A	54.60@.50	54.55	21	137
10..	54.30	54.55B	54.05	54.40	54.40	7	140
13..	54.40	54.75	54.40	54.60A	54.60	9	147
14..	54.55	54.90	54.55	54.60	54.60	1	148
15..	54.75	54.85	54.50	54.50	54.50	3	148
16..	54.30	54.55	54.30	54.40	54.40	16	157
17..	54.45	54.50B	54.40	54.50B	54.50	13	175
20..	54.50	54.50	54.50	54.50	54.50	6	176
21..	54.40	54.40	54.20	54.20	54.20	7	175
22..	54.40	54.40	54.20	54.20	54.20	2	177
23..	54.35	54.50	54.05	54.05	54.05	20	195
24..	54.15@.10	54.15	54.00	54.05	54.05	4	199
27..	54.75	55.05	54.75	55.05B	55.05	3	201
26..	55.25	55.30B	54.80	54.90	54.90	50	212
29..	54.85	55.02	54.80	54.80	54.80	43	236
30..	55.00	55.00	54.60	54.60	54.60	17	253
31..	54.70	55.00	54.65	54.85	54.85	14	262
				IN NOVEMBER			
3..	54.90	54.90	54.60	54.60	54.60	29	288
4..	55.00	55.00	54.65	54.65	54.65	17	305
5..	54.80	54.80	54.50	54.50	54.50	5	310
6..	54.60	54.60	54.50	54.52	54.52	3	313
7..	54.52	54.55	54.30	54.30	54.30	42	339
10..	54.50	54.60	54.35	54.45	54.45	22	357
11..	54.50	54.85	54.50	54.65	54.65	36	386
12..	54.95	55.05	54.70	54.87	54.87	104	422
13..	55.05@.17	55.20	55.00	55.10	55.10	46	437
14..	55.25	55.40	55.05	55.10	55.10	33	435
17..	55.50	55.50	55.20	55.32	55.32	15	442
18..	55.25@.20	55.45	55.10	55.30	55.30	59	464
19..	55.60	55.60	55.30	55.42	55.42	114	518
20..	55.60	55.67	55.40	55.40	55.40	65	549
21..	55.42	55.45	55.00	55.00	55.00	123	580
24..	55.00	55.15	54.90	54.92	54.92	96	650
25..	55.00@54.92	55.15	54.82	54.82	54.82	39	677
26..	54.80	55.05	54.75	54.75	54.75	77	690
27..	Exchange Closed; Thanksgiving Day						
28..	54.75	54.85	54.65	54.75	54.75	113	745
				IN DECEMBER			
1..	54.70	55.15	54.70	54.80	54.80	71	788
2..	55.00	55.00	54.50	54.50@.55	54.52	150	887
3..	54.60	54.60	54.20	54.20	54.20	112	931
4..	54.50	54.70	54.40	54.45	54.45	66	949
5..	54.65	54.65	54.40	54.40	54.40	124	1013
8..	54.40@.30	54.55	54.25	54.30	54.30	129	1059
9..	54.30@.40	54.50	54.30	54.35	54.35	65	1064
10..	54.40	54.60	54.20	54.20	54.20	136	1109
11..	54.20	54.30	54.10	54.20	54.20	62	1148
12..	54.20	54.45	54.10	54.10	54.10	89	1213
15..	54.10	54.30	54.10	54.10	54.10	50	1248
16..	54.20	54.45	54.20	54.25	54.25	50	1270
17..	54.30	54.40	54.00	54.00	54.00	77	1306
18..	54.00	54.00	54.00	54.00	54.00	29	1320
19..	54.00@53.95	54.10	53.90	53.90	53.90	221	1420
22..	53.90	54.00	53.70	53.70	53.70	507	1698
23..	53.80@.90	54.25	53.75	53.95	53.95	373	1773
24..	54.00	54.00	53.85	53.90	53.90	103	1805
25..	Exchange Closed; Christmas						
26..	53.90	54.05	53.90	53.92	53.92	75	1795
29..	54.00	54.00	53.65	53.70@.65	53.67	121	1859
30..	53.70	54.00	53.67	53.80	53.80	161	1836
31..	53.80	54.00	53.60	53.60	53.60	135	1893

DECEMBER 1987 FUTURES CONTRACT
IN OCTOBER 1986

27..	56.00	56.00	56.00	56.00	56.00	....	....
28..	55.00	55.05B	55.00	55.00	55.00	2	1
29..	55.72@.75	55.75	55.72	55.75	55.75	2	2
30..	55.25	55.25	55.25	55.25	55.25	....	3
31..	....	55.30B	....	55.30B	55.30	....	1
				IN NOVEMBER			
3..	....	....	....	55.30N	55.30	....	1
4..	....	....	....	55.30N	55.30	....	1
5..	....	....	....	55.30N	55.30	....	1
6..	....	....	....	55.30N	55.30	....	1
7..	....	55.55B	....	55.30N	55.30	....	1
10..	....	....	....	55.30N	55.30	....	1
11..	....	....	....	55.30N	55.30	....	1

(Continued in Next Column)

LIVE CATTLE FUTURES PRICES
DECEMBER 1987 FUTURES CONTRACT
IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
12..	....	55.45B	....	55.30N	55.30	....	1
13..	....	55.75B	....	55.75B	55.75	....	1
14..	....	56.00B	....	55.75N	55.75	....	1
17..	....	55.82B	....	55.75N	55.75	....	1
18..	....	56.00B	....	55.75N	55.75	....	1
19..	56.50	56.80	56.50	56.50	56.50	6	5
20..	....	56.55B	....	56.50N	56.50	....	5
21..	56.50@.40	56.50	56.40	56.40	56.40	2	7
24..	56.70	56.75	56.05A	56.05A	56.05	5	11
25..	....	....	....	56.05N	56.05	3	15
26..	56.10	56.10	56.10	56.10	56.10	1	12
27..	Exchange Closed; Thanksgiving Day						
28..	....	....	....	56.10N	56.10	....	12
				IN DECEMBER			
1..	....	....	....	56.10N	56.10	....	12
2..	56.10	56.10	55.55A	55.55A	55.55	6	15
3..	....	56.00B	....	55.55N	55.55	1	15
4..	55.60	55.60	55.55A	55.60	55.60	1	15
5..	....	55.80B	....	55.60N	55.60	1	16
8..	....	....	....	55.60N	55.60	....	16
9..	....	....	....	55.60N	55.60	....	16
10..	55.65	55.70	55.40A	55.40A	55.40	2	18
11..	....	....	....	55.40N	55.40	1	19
12..	55.75	55.80	55.45A	55.45A	55.45	3	19
15..	55.42	55.42	55.42	55.42	55.42	12	31
16..	55.70	55.70	55.60	55.60	55.60	5	34
17..	55.50	55.50	55.40	55.40	55.40	1	35
18..	55.40	55.40	55.35	55.35	55.35	1	36
19..	55.35	55.35	55.05	55.05	55.05	10	43
22..	55.05	55.05	54.65	54.80	54.80	10	51
23..	55.10	55.10	54.95	54.97	54.97	8	56
24..	....	55.05B	....	55.05B	55.05	....	56
25..	Exchange Closed; Christmas						
26..	....	....	....	55.05N	55.05	....	56
29..	55.30	55.30	54.70	54.70	54.70	53	109
30..	54.55	54.60B	54.50	54.60B	54.60	5	112
31..	55.05	55.05	54.52	54.52	54.52	17	123

LIVE CATTLE FUTURES DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	13,869	22,812	....	17,857	15,230	Closed	25,648	....	14,457
2	19,311	....	....	31,872	20,285	19,570	17,560	....	16,803	22,352	....	21,227
3	24,259	17,469	22,518	26,695	....	17,467	16,096	....	20,449	17,454	17,678	23,705
4	....	28,034	26,302	26,183	....	14,347	Closed	17,480	17,517	....	15,993	16,996
5	....	21,823	21,507	....	22,783	17,583	....	26,763	15,547	....	16,191	14,921
6	20,796	14,135	22,864	....	20,209	16,297	....	26,100	....	11,548	12,303	....
7	19,289	15,945	25,150	21,671	16,697	....	18,308	17,904	....	14,806	10,498	....
8	26,288	....	....	26,811	29,307	....	18,308	13,517	15,127	18,422	....	17,043
9	21,608	....	....	19,385	19,777	18,624	19,835	....	22,593	18,799	....	21,886
10	23,053	13,683	24,067	15,939	....	15,687	18,132	....	13,650	17,632	15,018	11,724
11	....	20,944	26,080	20,708	....	18,239	19,701	20,508	28,033	....	16,952	10,984
12	....	23,008	25,207	....	17,146	17,387	....	17,331	15,642	....	15,613	7,226
13	23,526	23,012	18,169	....	22,082	13,572	....	16,417	....	17,340	13,613	....
14	26,410	15,478	11,696	20,085	19,455	....	18,506	11,659	....	19,439	12,253	....
15	25,004	....	....	19,296	17,218	....	20,623	14,994	14,104	19,753	....	14,117
16	18,938	....	....	24,616	16,737	16,309	28,683	....	22,606	12,737	....	13,690
17	21,114	Closed	22,607	21,029	....	18,630	22,652	....	17,826	12,896	17,898	9,582
18	....	17,695	23,378	20,265	....	25,420	21,620	21,268	13,710	....	15,498	9,574
19	....	24,513	18,648	....	21,238	21,596	....	21,320	10,031	....	21,058	8,152
20	24,209	20,556	15,334	....	17,860	18,624	....	19,334	....	13,697	17,470	....
21	26,822	20,871	13,624	19,034	25,046	....	26,171	16,916	....	16,088	17,709	....
22	16,832	....	....	24,105	23,377	....	24,299	10,381	20,157	12,662	....	12,471
23	32,962	....	....	19,492	15,373	14,365	21,884	....	25,730	7,718	....	13,421
24	18,495	16,609	17,999	21,368	....	2,205	18,518	....	24,526	6,595	14,647	4,703
25	....	24,720	24,363	12,263	....	20,909	13,569	9,801	21,932	....	19,024	Closed
26	....	21,976	23,895	....	Closed	22,557	....	16,976	17,421	....	11,053	2,059
27	21,385	19,128	16,654	....	20,038	23,054	....	19,136	....	18,569	Closed	....
28	18,849	21,416	Closed	13,980	19,352	....	16,573	19,406	....	14,964	8,903	....
29	21,340	....	....	19,657	15,754	....	25,167	20,537	12,975	22,644	....	7,194
30	21,577	....	....	23,759	21,639	22,020	21,611	....	20,706	14,387	....	8,210
31	20,582	....	8,108	....	....	....	23,026	....	....	20,711	....	9,634
Total	492,649	381,015	408,170	462,082	424,185	374,462	448,699	372,982	387,085	376,861	289,372	272,976
Average	22,393	20,053	20,409	21,004	20,199	17,832	20,395	17,761	18,433	16,385	15,230	12,408

LIVE CATTLE FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	52,457	51,757	....	58,957	67,002	Closed	60,752	....	64,438
2	61,460	....	....	50,947	52,445	56,333	59,634	....	63,910	60,514	....	64,051
3	60,972	54,016	54,618	51,065	....	55,950	61,375	....	66,066	59,717	57,920	62,128
4	....	53,460	55,838	50,902	....	55,132	Closed	65,680	66,288	....	59,141	61,237
5	....	54,007	55,901	....	54,359	53,947	....	65,065	66,278	....	59,216	61,681
6	60,522	54,411	56,853	....	55,404	54,639	....	64,455	....	59,431	59,060	....
7	59,999	53,978	56,689	49,673	56,228	....	62,881	64,589	....	59,334	59,642	....
8	61,559	....	....	48,697	55,823	....	62,471	65,211	66,409	58,144	....	60,971
9	60,899	....	....	47,641	56,495	54,752	62,783	....	67,124	56,713	....	59,820
10	59,392	53,468	58,057	48,051	....	55,436	63,109	....	66,494	55,518	59,963	59,858
11	....	53,365	58,837	46,906	....	56,324	63,223	64,669	65,321	....	61,609	59,013
12	....	54,353	58,038	....	56,711	56,163	....	62,958	65,299	....	62,510	58,293
13	59,358	55,565	56,504	....	57,144	55,461	....	62,145	....	54,107	62,406	....
14	59,127	55,676	54,828	46,960	58,332	....	62,541	61,227	....	54,480	62,602	....
15	58,475	....	....	46,806	58,595	....	63,937	61,067	64,359	54,480	....	57,291
16	58,563	....	....	45,814	59,066	55,358	65,062	....	64,439	53,697	....	57,111
17	58,585	Closed	56,469	46,189	....	54,840	66,249	....	65,587	53,732	64,194	56,795
18	....	56,886	55,910	46,161	....	53,650	65,861	62,927	65,420	....	64,717	55,892
19	....	55,600	55,905	....	58,189	52,924	....	61,979	64,736	....	65,274	54,976
20	57,708	55,833	55,437	....	58,198	52,109	....	61,712	....	53,666	66,027	....
21	57,644	56,081	52,587	47,033	58,248	....	65,162	61,869	....	54,076	67,072	....
22	57,290	....	....	48,554	56,402	....	66,075	61,708	62,868	55,005	....	55,122
23	54,203	....	....	49,843	56,299	52,063	66,840	....	63,390	54,679	....	55,881
24	53,469	56,478	53,130	50,743	....	51,713	66,620	....	62,762	54,918	66,152	56,452
25	....	55,725	53,670	50,427	....	55,003	66,484	61,739	62,165	....	65,110	Closed
26	....	54,523	53,514	....	Closed	56,777	....	61,581	61,931	....	65,012	56,365
27	54,973	54,370	53,210	....	54,291	58,074	....	61,616	....	56,470	Closed	....
28	55,142	55,203	Closed	51,976	54,717	....	66,292	62,711	....	56,307	64,658	....
29	54,475	....	....	53,001	55,339	....	67,283	64,662	61,017	56,981	....	56,267
30	54,375	....	....	52,245	55,736	58,420	67,605	....	60,580	56,865	....	56,148
31	53,559	....	52,551	....	....	....	66,835	....	....	57,668	....	56,421
Average	57,807	54,895	55,427	49,186	56,180	55,003	64,422	63,170	64,401	56,402	62,752	58,464

LIVE CATTLE FUTURES DELIVERY TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	125	....	....	....	....	Closed	3	....	....
2	....	....	....	106	....	....	....	....	....	....	....	....
3	....	26	....	100	....	....	....	....	....	....	....	....
4	....	....	....	39	....	....	Closed	....	....	....	....	....
5	....	1	....	....	....	....	....	....	....	5	....	....
6	....	2	....	....	....	....	....	....	....	6	....	....
7	....	1	....	44	....	....	....	....	....	6	....	....
8	....	....	....	28	....	....	....	....	....	4	....	....
9	....	....	....	25	....	4	....	....	....	1	....	....
10	....	53	....	35	....	2	....	....	....	....	....	....
11	....	53	....	2	....	....	....	....	....	....	....	....
12	....	5	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	15	....	4	....	....
14	....	1	....	7	....	....	....	10	....	4	....	....
15	....	....	....	9	....	....	....	3	....	3	....	....
16	....	....	....	8	....	2	....	....	....	7	....	....
17	....	Closed	....	8	....	....	....	....	....	6	....	....
18	....	1	....	9	....	14	....	....	....	....	....	....
19	....	....	....	....	....	36	....	....	....	....	....	....
20	....	3	....	....	....	29	....	....	....	7	....	....
21	....	16	....	19	....	....	....	....	....	19	....	....
22	....	....	....	22	....	....	....	....	....	12	....	....
23	....	....	....	6	....	11	....	....	....	14	....	1
24	....	40	....	25	....	3	....	....	....	15	....	3
25	....	28	....	2	....	5	....	11	....	....	....	Closed
26	....	11	....	....	Closed	17	....	9	....	....	....	10
27	....	....	77	....	....	....	....	15	....	21	Closed	....
28	....	....	Closed	8	....	....	....	....	....	10	....	....
29	....	....	....	....	1	....	....	....	....	3	....	....
30	6	....	....	....	....	....	....	....	3	....	....	....
31	33	....	143	....	....	....	....	....	....	....	....	....
Total	39	241	220	625	1	123	....	63	3	150	....	14

1986 DAILY CATTLE RECEIPTS AT LEADING MARKETS

USDA Actual Salable Receipts Excluding Feeder Cattle

JANUARY

Date	Peoria	Kansas City	Omaha	East St. Louis	St. Joseph	Sioux City	St. Paul	6 Markets	11 Markets	Omaha Averages Price	Omaha Averages Weight
1	Closed										
2	9	...	277	362	409	672	1205	2925	4508	...	...
3	4	...	204	6	...	111	941	1262	1291	...	...
4	...	...	...	...	...	...	...	...	...	...	...
5	...	...	...	...	...	...	...	...	...	...	...
6	1864	...	5007	1849	995	1663	1951	11465	19068	60.54	1174
7	60	230	1327	380	...	607	1699	4243	7147	60.00	1223
8	225	651	726	453	...	460	1104	3394	5322	60.00	1185
9	...	6	405	1322	1252	7	1792	4784	6341	...	...
10	19	...	212	19	...	...	674	905	935	...	...
11	...	...	...	...	...	...	...	...	...	...	...
12	...	...	...	...	...	...	...	...	...	...	...
13	1429	...	2331	1128	281	1238	1191	6169	11252	60.38	1161
14	11	161	1789	440	...	631	1513	4539	7495	60.25	1191
15	252	747	979	391	...	645	1096	3858	6925	59.75	1169
16	1	5	126	1120	747	15	1605	3618	4736	...	...
17	5	...	140	31	16	265	753	1205	1343	59.75	1195
18	...	...	...	...	...	...	...	...	...	...	...
19	...	...	...	...	...	...	...	...	...	...	...
20	1314	...	3113	1064	178	1400	1425	7180	12394	58.75	1195
21	12	52	1591	419	...	733	1400	4195	6440	58.75	1178
22	174	426	524	349	...	391	873	2563	4246	58.38	1189
23	...	...	207	771	486	10	1232	2706	4916	...	...
24	1	...	56	197	...	196	732	1181	1248	...	...
25	...	...	...	...	...	...	...	...	...	...	...
26	...	...	...	...	...	...	...	...	...	...	...
27	973	...	2621	874	298	737	782	5312	9051	59.63	1208
28	4	121	1808	294	...	988	1517	4728	7897	59.75	1180
29	150	292	996	390	...	862	1435	3975	6610	59.50	1191
30	12	4	125	1157	538	55	1700	3579	4434	59.50	1198
31	40	...	87	41	54	25	741	948	1079	...	...

FEBRUARY

Peoria	Kansas City	Omaha	East St. Louis	St. Joseph	Sioux City	St. Paul	6 Markets	11 Markets	Omaha Averages Price	Omaha Averages Weight
...	...	...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...	...	...
1041	...	3023	1415	229	1165	1506	7338	12030	59.00	1202
6	49	2103	345	...	620	1552	4669	7065	59.00	1208
60	221	548	313	...	310	1200	2592	4827	58.25	1213
...	...	124	956	292	2	888	2262	3010	...	...
...	...	7	6	13	31	790	847	915	...	...
...	...	...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...	...	...
984	...	2649	1087	238	693	913	5580	9125	57.88	1212
3	33	1907	264	...	430	1474	4108	6032	57.88	1204
78	254	492	183	...	545	1169	2643	5006	56.25	1210
...	2	121	243	878	17	1031	2292	2942	...	...
4	...	31	18	...	52	626	727	761	...	...
...	...	...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...	...	...
838	...	3205	870	316	1067	1233	6691	10474	...	...
6	85	2694	412	...	520	1550	5261	7363	54.50	1188
59	264	260	213	...	258	1093	2088	3930	54.00	1188
...	...	94	928	289	9	835	2155	4900	54.00	1188
6	...	59	25	...	21	477	582	657	...	...
...	...	...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...	...	...
994	...	2694	1204	252	1120	1320	6590	10709	56.50	1188
10	39	2155	352	...	1032	1392	4970	7640	57.50	1200
159	262	817	408	...	1002	1364	3853	6820	58.50	1224
...	...	170	1338	391	236	1116	3251	4031	58.50	1199
10	...	85	29	...	334	628	1076	1265	...	...
...	...	...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...	...	...

MARCH

Date	Peoria	Kansas City	Omaha	East St. Louis	St. Joseph	Sioux City	St. Paul	6 Markets	11 Markets	Omaha Averages Price	Omaha Averages Weight
1	...	...	...	...	...	...	...	...	...	...	...
2	...	...	...	...	...	...	...	...	...	...	...
3	1581	...	4726	1586	543	1250	1399	9504	15558	57.50	1192
4	16	71	1521	316	...	648	1404	3960	6323	57.00	1185
5	138	324	463	360	...	342	1112	2601	4229	56.50	1191
6	9	...	120	1245	348	6	921	2640	3694	56.75	1191
7	2	...	58	17	...	35	563	673	681	...	...
8	...	...	...	...	...	...	...	...	...	...	...
9	...	...	...	...	...	...	...	...	...	...	...
10	936	...	3389	1291	424	1637	1205	7946	12167	57.25	1224
11	1	85	2009	476	...	551	1428	4549	6701	56.75	1202
12	131	258	437	201	...	363	1477	2736	4598	55.63	1108
13	5	...	58	1022	308	12	946	2346	2750	...	...
14	...	...	27	12	...	24	532	593	730	...	...
15	...	...	...	...	...	...	...	...	...	...	...
16	...	...	...	...	...	...	...	...	...	...	...
17	925	...	2286	986	460	738	2246	5616	9227	56.00	1216
18	2	29	1972	480	...	560	1398	4449	6806	55.13	1203
19	101	311	359	157	...	111	865	1803	3147	54.50	1210
20	...	...	125	1319	311	3	1292	3050	3988	...	...
21	1	...	59	46	...	...	720	825	926	...	...
22	...	...	...	...	...	...	...	...	...	...	...
23	...	...	...	...	...	...	...	...	...	...	...
24	959	3	2841	1015	339	631	1240	6069	9600	55.75	1212
25	16	33	2076	386	...	668	1620	4783	7587	56.00	1208
26	58	389	836	164	...	649	1219	3257	5244	56.50	1215
27	4	...	203	1095	332	...	1047	2677	3474	...	...
28	...	...	...	48	...	...	127	175	175	...	...
29	...	...	...	...	...	...	...	...	...	...	...
30	...	...	...	...	...	...	...	...	...	...	...
31	1066	...	3207	1410	355	1239	1390	7601	11795	55.00	1215

APRIL

Peoria	Kansas City	Omaha	East St. Louis	St. Joseph	Sioux City	St. Paul	6 Markets	11 Markets	Omaha Averages Price	Omaha Averages Weight
1	54	1381	459	...	1168	2114	5176	7808	54.38	1181
65	486	527	339	...	251	1606	3209	4595	53.75	1198
1	...	193	1582	507	31	1157	3470	4275	...	...
...	...	37	10	1	6	1280	1334	1543	...	...
...	...	...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...	...	...
1266	...	2675	1480	417	645	2177	7304	11494	53.25	1233
4	33	1760	420	...	634	1584	4431	6152	53.50	1253
88	311	780	187	...	332	1310	2920	4699	53.50	1216
...	...	93	113	451	40	909	2606	3442	...	...
1	...	39	20	19	44	754	876	940	...	...
...	...	...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...	...	...
1160	...	3833	1514	356	1127	1311	8141	12488	54.75	1247
27	18	1708	542	...	696	1533	4497	6356	55.50	1215
91	254	1598	245	...	1239	1823	5159	8502	54.75	1232
...	...	57	1231	240	84	1856	3468	4496	...	...
14	...	10	6	20	79	640	855	894	...	...
...	...	...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...	...	...
1620	...	5106	2047	599	1812	1980	11544	17636	54.50	1209
...	55	2468	576	...	1044	1434	5577	7939	53.87	1214
134	318	749	234	...	575	939	2815	4310	53.63	1216
11	...	276	1181	385	345	930	3117	3953	...	...
1	...	34	6	...	40	552	632	693	...	...
...	...	...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...	...	...
1649	...	3487	1737	480	1410	1036	8150	12869	54.25	1232
5	45	3752	596	...	909	1929	7231	10389	53.88	1223
120	264	1088	152	...	739	1630	3873	6423	51.75	1222
...	...	...	...	...	...	...	...	...	...	...

1986 DAILY CATTLE RECEIPTS AT LEADING MARKETS

USDA Actual Salable Receipts Excluding Feeder Cattle

MAY

Date	Peoria	Kansas City	Omaha	East St. Louis	St. Joseph	Sioux City	St. Paul	6 Markets	11 Markets	Omaha Averages Price	Omaha Averages Weight
1	8	...	102	863	312	17	1146	2440	3241	...	...
2	3	...	53	164	7	35	685	944	1089	...	...
3	...	...	...	...	...	...	...	...	...	...	...
4	...	...	...	...	...	...	...	...	...	...	...
5	1462	...	5033	1849	674	1659	1355	10570	17272	54.75	1209
6	17	61	2408	419	...	816	1635	5339	7417	55.75	1214
7	62	325	910	226	...	488	1056	3005	4765	55.50	1211
8	...	...	50	1027	274	...	1004	2355	3457	...	...
9	...	...	49	20	...	35	717	821	869	...	...
10	...	...	...	...	...	...	...	...	...	...	...
11	...	...	...	...	...	...	...	...	...	...	...
12	1366	...	3966	1810	192	962	1608	8538	13108	56.75	1213
13	4	28	3128	489	...	955	2182	6782	10025	57.50	1195
14	74	240	1312	337	...	1003	1498	4390	6709	57.50	1204
15	...	...	288	760	451	34	1259	2792	4142	...	...
16	3	...	90	35	1	79	727	932	1054	...	...
17	...	...	...	...	...	...	...	...	...	...	...
18	...	...	...	...	...	...	...	...	...	...	...
19	1792	...	4104	1691	511	1304	1312	8922	14321	56.75	1188
20	12	70	2819	509	...	781	1465	5644	7079	56.37	1205
21	144	317	565	325	...	599	1121	2927	5207	55.75	1196
22	1	...	52	919	308	...	871	2150	4179	...	...
23	...	...	46	52	...	...	470	568	582	...	...
24	...	...	...	...	...	...	...	...	...	...	...
25	...	...	...	...	...	...	...	...	...	...	...
26	1332	...	...	...	...	...	...	...	1332	...	...
27	22	15	2932	980	334	1487	1626	7374	10430	56.25	1189
28	133	220	2026	211	...	591	1531	4579	7399	55.75	1208
29	...	...	829	578	256	36	1199	2898	3706	...	...
30	10	...	87	24	75	59	590	835	917	...	...
31	...	...	...	...	...	...	...	...	...	...	...

JUNE

Peoria	Kansas City	Omaha	East St. Louis	St. Joseph	Sioux City	St. Paul	6 Markets	11 Markets	Omaha Averages Price	Omaha Averages Weight
...	...	...	...	...	...	...	...	...	...	...
2008	...	5217	2080	463	1772	1214	10746	16045	54.87	1207
5	28	2208	433	...	712	1559	4940	6809	53.50	1194
128	221	631	232	...	552	887	2523	3808	52.75	1216
...	...	123	496	376	11	1045	2051	2706	...	...
...	...	28	12	30	...	625	695	717	...	...
...	...	...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...	...	...
1457	...	2936	1087	468	730	1017	6238	10283	54.25	1181
6	33	1585	535	...	577	1466	4196	6890	53.75	1182
310	284	588	293	...	603	1420	3188	5054	53.25	1160
...	...	164	518	550	11	1049	2292	3317	...	...
...	...	48	56	47	11	664	826	849	...	...
...	...	...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...	...	...
1476	...	3094	1273	469	1066	1142	7044	11438	53.50	1181
4	75	1686	376	...	676	1454	4267	5929	53.50	1190
68	283	412	150	...	386	1206	2437	4221	54.00	1163
...	...	67	386	282	31	1448	2214	2296	...	...
2	...	15	31	...	37	663	746	764	...	...
...	...	...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...	...	...
1340	...	2977	1186	419	780	1263	6625	10888	55.00	1197
4	27	2411	333	...	541	1832	5144	7589	56.50	1167
173	256	689	229	...	663	1734	3571	5320	59.50	1187
2	...	262	435	329	18	1410	2454	3443	...	...
3	...	31	76	...	114	172	933	965	...	...
...	...	...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...	...	...
1655	...	4533	2151	727	1533	1607	10551	16582	59.00	1137
...	...	...	...	...	...	...	...	...	...	...

JULY

Date	Peoria	Kansas City	Omaha	East St. Louis	St. Joseph	Sioux City	St. Paul	6 Markets	11 Markets	Omaha Averages Price	Omaha Averages Weight
1	5	115	2182	309	...	1095	1783	5484	7960	58.25	1159
2	107	189	218	143	...	777	1089	2416	3914	58.25	1152
3	...	...	29	388	326	10	346	1099	1251	...	...
4	Closed										
5	1543	...	2411	1415	518	839	1112	6295	10395	59.25	1162
6	...	...	...	...	...	...	...	...	...	...	...
7	...	...	...	...	...	...	...	...	...	...	...
8	3	59	2329	439	...	635	1471	4933	7217	59.25	1185
9	141	274	1063	306	564	1329	1474	5010	7475	58.00	1167
10	2	...	77	541	...	188	1587	2393	3032	...	...
11	53	...	33	17	...	18	676	744	846	...	...
12	...	...	...	...	...	...	...	...	...	...	...
13	...	...	...	...	...	...	...	...	...	...	...
14	1928	...	2399	1375	377	753	1245	6149	10170	57.50	1150
15	...	53	1271	495	...	543	1588	3950	5893	57.75	1170
16	160	249	527	284	...	515	1460	3035	3829	58.25	1152
17	3	...	100	553	342	48	958	2001	3027	...	...
18	...	...	33	13	...	25	598	669	671	...	...
19	...	...	...	...	...	...	...	...	...	...	...
20	...	...	...	...	...	...	...	...	...	...	...
21	1523	...	2081	1180	212	574	1031	5078	9283	59.25	1135
22	3	79	1428	491	...	715	1555	4268	6674	59.25	1188
23	140	226	533	212	...	719	1337	3027	5147	58.75	1152
24	4	...	65	626	268	37	956	1952	2857	...	...
25	2	...	39	33	19	33	582	706	856	...	...
26	...	...	...	...	...	...	...	...	...	...	...
27	...	...	...	...	...	...	...	...	...	...	...
28	1674	...	2036	1196	507	536	1298	5573	9769	60.00	1146
29	12	144	1237	377	...	484	1680	3922	5766	60.00	1152
30	221	242	545	268	...	654	1480	3189	4868	58.75	1139
31	...	...	91	730	214	3	945	1983	2711	...	...

AUGUST

Peoria	Kansas City	Omaha	East St. Louis	St. Joseph	Sioux City	St. Paul	6 Markets	11 Markets	Omaha Averages Price	Omaha Averages Weight
...	...	86	18	...	25	631	760	788	...	...
...	...	...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...	...	...
1155	...	2232	1036	411	675	1111	5465	8935	59.63	1186
11	51	1574	300	—	796	1294	4015	5895	59.63	1166
180	169	247	174	...	530	1103	2223	4167	59.63	1134
5	...	91	730	350	2	995	2168	2874	...	...
1	...	82		...	24	834	968	992	...	...
...	...	...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...	...	...
1133	...	2635	1149	550	1010	1521	6865	10712	59.75	1172
...	103	1867	397	...	756	1602	4725	7394	60.25	1172
135	241	263	252	...	471	1507	2734	4707	60.25	1164
5	...	71	734	295	10	1238	2348	3234	...	...
...	...	32	60	85	5	117	299	327	...	...
...	...	...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...	...	...
1316	...	2104	1274	322	730	1363	5793	9649	59.75	1153
3	23	1214	343	...	556	1583	3719	5713	59.75	1167
111	469	600	161	...	568	1475	3273	5235	59.50	1166
12	...	74	659	636	...	1236	2605	3166	...	...
1	...	31	36	119	3	696	885	932	...	...
...	...	...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...	...	...
1762	...	2427	1099	711	775	1379	6391	10977	59.25	1197
11	30	1499	420	...	535	1844	4328	6168	59.00	1125
204	209	529	173	...	517	1449	2877	4438	59.50	1146
2	...	116	847	390	56	1022	2431	2917	...	...
...	...	45	35	55	8	627	770	861	...	...
...	...	...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...	...	...

1986 DAILY CATTLE RECEIPTS AT LEADING MARKETS

USDA Actual Salable Receipts Excluding Feeder Cattle

SEPTEMBER

Date	Peoria	Kansas City	Omaha	East St. Louis	St. Joseph	Sioux City	St. Paul	6 Markets	11 Markets	Omaha Averages Price	Omaha Averages Weight
1	1299	...	...	...	...	...	...	...	1299	...	...
2	42	9	2562	1199	317	1306	1295	6688	10366	60.00	1160
3	141	267	1144	179	..	582	1561	3733	5892	60.00	1155
4	5	...	68	817	311	19	1032	2247	3093	...	...
5	1	...	63	1	...	4	668	736	816	...	...
6	...	...	...	...	...	...	...	...	...	...	...
7	...	...	...	...	...	...	...	...	...	...	...
8	1628	...	2729	1402	469	1375	1047	7022	12104	60.13	1064
9	25	58	1831	388	...	717	1667	4661	6963	60.13	1185
10	120	303	315	309	...	540	1515	2982	4586	60.13	1170
11	...	...	461	860	330	9	1313	2973	3782	...	...
12	1	...	48	30	...	2	336	416	477	...	...
13	...	...	...	...	...	...	...	...	...	...	...
14	...	...	...	...	...	...	...	...	...	...	...
15	1561	...	2994	1130	493	1157	1596	7370	11986	60.00	1176
16	4	19	1248	327	...	648	1874	4116	6347	59.25	1187
17	41	307	265	311	...	400	1452	2735	3624	59.75	1175
18	2	...	118	826	228	11	1224	2407	3480	...	..
19	...	...	98	...	4	8	777	887	927	...	...
20	...	...	...	...	...	...	...	...	...	...	...
21	...	...	...	...	...	...	...	...	...	...	...
22	1644	...	2717	1355	481	1262	1542	7357	12507	59.88	1173
23	7	38	1093	250	...	510	1580	3471	5805	59.38	1171
24	93	246	505	391	...	619	1597	3358	5242	59.38	1166
25	3	...	75	810	340	17	1092	2334	3118	...	...
26	64	...	14	19	6	...	762	801	895	...	...
27	...	...	...	...	...	...	...	...	...	...	...
28	...	...	...	...	...	...	...	...	...	...	...
29	1553	...	3442	1095	302	1012	1468	7319	12799	59.43	1177
30	4	20	1705	260	...	780	1665	4430	7367	59.43	1035
31	...	...	...	...	...	...	...	...	...	...	...

OCTOBER

Peoria	Kansas City	Omaha	East St. Louis	St. Joseph	Sioux City	St. Paul	6 Markets	11 Markets	Omaha Averages Price	Omaha Averages Weight
122	209	531	217	...	669	1347	2973	5058	59.38	1147
...	...	58	675	191	116	1163	2203	3007	...	...
...	...	29	107	3	15	261	415	442	...	...
...	...	...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...	...	...
1714	...	3417	1451	339	1792	1425	8424	14370	59.50	1179
6	50	1703	404	...	301	1460	3918	6131	59.13	1180
49	371	310	196	...	311	1237	2425	4518	59.50	1224
12	...	102	797	352	68	1108	2427	3383	...	...
...	...	35	...	...	...	717	752	780	...	...
...	...	...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...	...	...
1219	...	2180	813	272	869	1547	5681	10170	60.12	1207
9	54	2400	442	...	1198	1660	5754	8969	60.25	1195
56	359	601	171	...	817	1572	3520	5510	60.25	1205
11	...	194	1222	325	17	1056	2814	3612	...	...
37	...	58	51	...	...	609	718	776	...	...
...	...	...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...	...	...
1506	...	3771	1058	341	1696	1398	8264	13241	60.25	1173
...	42	1117	249	...	1064	1431	3903	6886	60.25	1155
16	456	440	140	...	537	1171	2844	5179	60.25	1170
1	...	77	1047	219	475	1073	2891	3610	...	...
...	...	43	49	...	307	306	705	717	...	...
...	...	...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...	...	...
1476	...	3181	1434	471	1379	1405	7870	13835	60.25	1161
2	4	1890	391	...	1714	1504	5503	7937	60.75	1154
114	485	513	150	...	512	1408	3068	5226	60.75	1167
...	...	102	1249	325	320	1182	3178	4195	...	...
...	...	57	129	...	45	533	764	764	...	...

NOVEMBER

Date	Peoria	Kansas City	Omaha	East St. Louis	St. Joseph	Sioux City	St. Paul	6 Markets	11 Markets	Omaha Averages Price	Omaha Averages Weight
1	...	...	...	...	...	...	...	...	...	...	...
2	...	...	...	...	...	...	...	...	...	...	...
3	1751	...	3241	1558	832	1514	1786	8931	15458	62.00	1201
4	29	15	1808	371	...	666	1676	4536	7730	62.00	1197
5	115	445	579	249	...	473	1650	3396	5243	61.50	1202
6	...	...	147	1382	435	5	1043	3012	3859	...	...
7	...	...	23	88	...	...	601	712	787	...	...
8	...	...	...	...	...	...	...	...	...	...	...
9	...	...	...	...	...	...	...	...	...	...	...
10	1530	...	3233	1604	472	1250	1554	8113	12908	61.75	1183
11	2	27	750	324	...	873	1839	3813	6666	62.00	1177
12	144	573	973	294	...	375	2099	4314	6585	62.00	1185
13	3	...	80	1318	324	2	1606	3330	4150	...	...
14	12	...	73	97	27	43	929	1169	1286	...	...
15	...	...	...	...	...	...	...	...	...	...	...
16	...	...	...	...	...	...	...	...	...	...	...
17	2048	...	3409	1372	396	1946	1779	8902	15366	62.12	1181
18	23	49	1423	580	...	707	1821	4580	7173	62.00	1164
19	236	653	462	445	...	613	1770	3943	6556	62.00	1175
20	...	...	104	1701	612	27	1231	3675	4273	...	...
21	1	...	115	70	6	36	958	1185	1513	...	...
22	...	...	...	...	...	...	...	...	...	...	...
23	...	...	...	...	...	...	...	...	...	...	...
24	1727	...	3700	1399	420	1454	1635	8608	15135	62.25	1174
25	24	46	1064	316	...	484	1724	3634	6497	62.25	1202
26	66	154	133	136	...	65	652	1140	1699	...	...
27	Closed										
28	...	...	61	26	...	20	342	449	449	...	...
29	...	...	...	...	...	...	...	...	...	...	...
30	...	...	...	...	...	...	...	...	...	...	...
31	...	...	...	...	...	...	...	...	...	...	...

DECEMBER

Peoria	Kansas City	Omaha	East St. Louis	St. Joseph	Sioux City	St. Paul	6 Markets	11 Markets	Omaha Averages Price	Omaha Averages Weight
1824	...	3820	1985	424	1326	1881	9436	15822	62.75	1174
24	57	952	489	...	564	1823	3885	8361	62.75	1183
222	728	978	232	...	818	1672	4426	6578	...	...
4	...	126	1619	1003	154	1438	4340	5068	...	...
9	...	202	71	...	22	843	1138	1352	61.50	1180
...	...	...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...	...	...
1959	...	2653	1543	273	1341	1562	7372	13508	61.00	1172
27	53	1999	358	...	517	1709	4636	7204	60.50	1173
264	639	781	404	...	518	1334	3676	5329	...	...
6	...	192	1410	751	8	990	3351	4003	...	...
2	...	225	14	...	...	738	977	1051	...	...
...	...	...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...	...	...
2144	...	4042	1388	260	1210	1560	8460	14521	59.50	1167
4	78	1607	508	...	349	1715	4257	6623	59.50	1174
200	707	775	383	...	603	1645	4113	6700	59.75	1163
1	...	372	1005	1180	31	1217	3805	4897	...	...
...	...	144	...	2	12	750	908	930	...	...
...	...	...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...	...	...
1083	...	3164	1390	75	1144	1486	7259	12347	59.00	1176
6	31	506	304	...	61	1247	2149	3680	59.00	1197
22	125	92	93	262	22	244	838	942	...	...
Closed										
...	...	3	18	7	5	145	178	186	...	...
...	...	...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...	...	...
1167	...	2991	1692	219	1241	1993	8136	13845	...	...
12	66	1156	390	...	235	1820	3667	5742	59.00	1234
76	228	194	104	622	92	495	1735	2319	...	...

1986 WEEKLY CATTLE SLAUGHTER AND BEEF PRODUCTION

Total Weekly Cattle Slaughter, Average Live & Dressed Weights and Beef Production Under Federal Inspection

Week Ending	Number Slaughtered (thous head)		Average Live Weight (in Lbs.)		Average Dressed Weight (in Lbs.)		Beef Production (in Mln Lbs.)		(in thousand head)				
	1986	1985	1986	1985	1986	1985	1986	1985	Steers 1986	Heifers 1986	Cows 1986	Stags 1986	Calves 1986
Jan 4	591.1	552.8	1107	1089	647	637	380.2	351.0	268.9	176.6	137.2	8.5	59.7
11	755.7	736.1	1101	1086	647	633	481.5	464.4	342.5	210.1	188.5	14.6	72.1
18	755.3	741.3	1107	1087	650	641	489.0	473.3	343.0	221.5	175.7	15.0	63.5
25	704.0	692.7	1095	1085	639	638	458.4	432.1	320.7	216.5	153.2	11.8	56.6
Feb 1	669.4	665.5	1113	1090	653	640	438.7	424.5	308.0	206.1	143.3	12.0	61.9
8	654.9	672.1	1113	1094	658	646	421.9	432.7	306.6	191.3	144.1	12.9	62.9
15	650.7	657.0	1114	1091	661	642	428.3	420.1	309.8	208.2	121.5	11.0	63.4
22	638.3	670.5	1112	1093	657	645	418.1	431.1	289.3	212.9	125.5	10.6	64.3
Mar 1	675.8	679.5	1109	1096	656	649	441.8	439.7	317.9	209.9	135.6	12.5	65.1
8	637.0	680.0	1115	1098	661	654	419.8	441.6	297.4	196.8	129.9	12.8	65.7
15	637.8	675.5	1116	1093	664	649	422.0	436.7	304.0	193.6	127.9	12.3	67.8
22	645.8	622.5	1119	1101	665	653	427.6	405.1	305.0	197.1	130.8	12.9	64.8
29	640.9	620.5	1120	1102	665	656	424.9	405.4	295.4	193.6	135.0	13.9	64.5
Apr 5	668.8	612.2	1118	1105	662	655	440.9	399.5	314.9	184.1	156.6	13.2	68.7
12	715.8	640.0	1115	1102	664	658	473.5	419.3	354.2	202.8	147.8	11.0	68.3
19	704.7	658.0	1116	1106	667	661	468.3	433.7	339.1	218.6	136.8	10.2	65.1
26	719.0	680.5	1111	1103	660	662	472.7	448.8	342.4	205.3	91.7	12.4	59.2
May 3	718.8	684.5	1110	1111	660	666	472.4	454.5	334.3	213.7	156.9	14.0	59.2
10	705.9	685.9	1108	1107	658	664	462.9	451.5	326.6	217.7	148.5	13.2	59.4
17	731.3	710.7	1111	1110	659	668	480.0	472.8	339.3	221.1	156.2	14.8	60.6
24	728.7	688.8	1102	1107	655	662	475.5	454.6	333.9	221.7	157.7	15.5	58.9
31	642.8	599.8	1103	1107	656	662	420.1	398.9	310.2	183.6	136.0	12.9	52.9
Jne 7	720.1	662.3	1102	1109	658	662	471.8	438.5	363.8	200.0	141.6	14.7	58.0
14	735.4	672.9	1096	1108	655	664	479.8	452.7	375.1	203.7	142.6	14.1	54.6
21	690.6	684.0	1097	1109	652	665	448.9	452.2	327.4	208.0	140.4	14.7	56.2
28	731.2	684.6	1091	1102	652	663	474.9	450.0	342.6	228.0	146.6	14.0	59.8
Jly 7	612.4	559.0	1096	1111	652	671	398.0	374.0	289.0	188.6	122.8	12.0	51.8
12	733.8	706.6	1095	1104	653	662	477.6	465.7	341.9	229.1	149.2	13.7	64.6
19	745.5	696.6	1095	1102	651	658	483.7	456.8	354.2	212.8	163.1	15.4	62.2
26	732.0	680.0	1093	1102	652	660	475.4	446.1	345.7	220.9	151.2	14.2	63.9
Aug 2	685.3	659.5	1089	1106	647	665	442.1	437.2	309.8	214.2	147.7	13.6	64.5
9	722.9	683.4	1094	1106	652	667	471.2	444.5	339.1	229.3	141.2	13.4	63.0
16	766.7	704.7	1100	1103	657	664	502.0	466.0	361.3	241.2	149.6	14.6	61.0
23	732.8	720.4	1096	1113	655	668	478.5	479.6	340.7	231.0	146.9	14.2	62.4
30	717.6	706.4	1101	1112	657	667	469.6	469.7	332.8	225.1	145.6	14.1	61.7
Sep 6	619.4	613.3	1107	1118	663	671	409.5	410.1	291.4	200.0	116.2	12.1	56.2
13	773.6	726.3	1106	1113	663	668	484.9	483.6	331.6	252.9	134.4	14.8	60.3
20	721.6	714.0	1109	1116	663	671	476.8	477.1	352.0	209.3	145.2	15.0	60.6
27	677.7	697.8	1112	1113	661	667	446.6	463.5	336.3	183.9	143.0	14.4	60.2
Oct 4	694.3	671.3	1113	1109	666	659	460.6	440.5	359.1	188.6	133.6	13.0	61.0
11	686.3	692.2	1113	1109	664	659	454.1	454.7	342.0	194.3	136.5	13.1	58.9
18	689.9	674.2	1106	1111	656	657	451.1	441.3	317.8	209.6	149.4	13.1	60.6
25	687.6	678.4	1101	1112	655	658	449.0	445.0	322.5	200.8	150.0	14.4	60.5
Nov 1	695.6	632.6	1105	1109	651	655	451.3	413.1	324.6	191.2	165.0	14.8	61.7
8	713.9	665.8	1107	1109	653	654	464.7	434.0	334.9	199.7	165.2	14.1	62.8
15	670.6	669.0	1100	1114	644	652	430.7	434.8	296.5	191.7	158.3	14.1	62.5
22	692.0	655.0	1100	1108	644	649	444.3	423.5	312.9	190.0	174.9	14.1	61.3
29	594.4	550.0	1103	1113	651	652	385.3	357.4	281.6	169.3	132.6	10.9	50.5
Dec 6	684.9	653.4	1102	1100	645	641	440.2	417.2	298.3	199.1	174.0	13.7	63.1
13	675.7	679.6	1105	1089	643	631	433.1	427.4	301.5	186.5	174.6	13.1	62.6
20	691.0	670.4	1105	1094	647	638	445.1	426.2	315.1	193.0	170.0	12.9	61.5
27	511.7	520.6	1113	1103	659	648	336.0	332.5	248.3	151.7	105.0	6.7	45.6

1986 DAILY CATTLE SLAUGHTER
Actual Daily Cattle Slaughter under federal inspection (In Thousand Head)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	...	24	33	133	137	...	141	129	3	133	22	124
2	132	...	..	131	137	133	142	29	136	132	...	136
3	131	119	123	129	40	137	139	...	137	131	133	138
4	79	132	130	129	...	136	3	124	137	31	139	138
5	..	130	123	30	132	135	50	134	139	...	139	129
6	129	129	123	...	134	133	...	135	67	129	138	19
7	136	124	119	127	135	47	132	134	...	135	136	...
8	135	22	18	135	135	...	136	137	134	134	29	126
9	138	...	..	135	133	130	137	59	137	133	...	132
10	137	113	119	134	37	135	140	...	137	133	115	135
11	81	125	127	130	..	136	141	135	136	22	123	133
12	...	124	126	55	130	138	48	139	139	...	139	133
13	134	126	127	...	137	135	...	139	51	124	136	17
14	139	128	126	124	136	63	138	139	...	140	135	...
15	139	35	13	131	137	...	140	138	133	137	22	121
16	139	...	..	132	139	131	138	77	133	137	...	131
17	137	94	121	133	50	135	140	...	138	137	125	133
18	67	129	124	135	...	134	138	136	136	15	135	133
19	..	129	128	50	133	132	52	140	136	...	136	135
20	126	130	126	..	140	132	...	139	44	130	137	37
21	135	128	124	132	139	25	135	138	...	136	140	...
22	133	29	26	138	137	..	138	138	131	136	20	130
23	132	...	..	135	140	131	137	42	134	136	...	133
24	130	121	119	135	41	136	138	...	133	134	138	72
25	48	130	126	136	..	138	134	126	133	15	140	...
26	...	129	128	43	8	137	50	134	130	...	138	111
27	127	131	128	...	136	140	...	137	17	132	...	66
28	130	131	125	133	140	50	131	136	...	137	130	...
29	129	...	15	136	139	...	135	136	130	132	48	130
30	130	...	...	136	139	138	128	48	137	138	...	134
31	129	...	117	.	80	...	133	...	...	135	...	116

1986 USDA TEXAS/OKLAHOMA PANHANDLE CHOICE STEER PRICE RANGE
(900/1300#, Grade 2-4, Dollars and Cents Per Cwt.)

Date	January	February	March	April	May	June	July	August	September	October	November	December
1	Closed	...	...	55.75@57.00	57.00@58.00	..	59.00@60.50	58.00@58.50	Closed	60.00@61.00	...	63.75@64.75
2	64.00	...	...	54.00@55.00	57.00@58.00	56.50@57.00	59.00@60.00	...	59.50@60.50	60.00@61.00	...	64.00@64.50
3	63.00@63.75	58.00@58.50	60.00	54.00@55.00	...	55.00@56.00	58.50@59.50	...	60.50@61.00	60.00@61.00	63.00@63.50	63.50@64.50
4	...	58.25@59.00	59.00@60.00	54.00@55.00	...	54.00@54.50	Closed	58.00@58.50	60.50@61.00	...	63.00@63.50	63.50@64.50
5	...	58.00@59.00	59.00@60.00	...	57.00@57.50	53.50@54.25	...	58.50@59.00	60.50@61.00	...	63.00@64.00	63.50@64.00
6	63.00	57.50@58.00	58.00@59.00	...	57.00@58.00	54.00	...	59.00@60.00	...	60.00@61.00	63.00@63.50	...
7	61.00@61.50	57.00@57.50	59.00	53.50@54.00	57.50@58.00	...	unq	59.00@60.00	...	60.00@61.00	63.00@63.50	...
8	60.00@61.00	...	...	53.50@54.00	57.50@58.00	...	59.50@60.00	59.00@60.00	60.50@61.00	60.00@61.00	...	62.50@63.50
9	59.00@60.50	...	...	54.00@55.00	58.00@58.50	54.50@55.00	59.00@60.00	...	60.50@61.00	61.00@62.00	...	62.00@62.50
10	58.50@60.00	57.50@58.00	58.00@59.00	54.50@55.00	...	54.50@55.50	58.50@59.50	...	60.50@61.00	61.00@62.00	63.00@63.75	61.50@62.00
11	...	58.00@58.50	58.00@58.50	54.50@55.00	...	54.50@55.00	58.50@59.00	59.00@60.50	60.50@61.00	...	63.00@64.00	61.50@62.00
12	...	57.00@58.00	57.00@57.50	...	58.50@59.00	54.00@54.50	..	60.00@60.50	60.50@61.00	...	63.00@64.00	61.50@62.00
13	59.50@60.00	56.00@57.00	56.00@56.50	...	59.00@59.75	54.00@54.50	...	60.50@61.00	...	61.50@62.00	63.00@64.00	...
14	60.25@61.00	56.50@57.00	56.00@56.50	55.50@56.00	59.00@60.00	...	57.50@58.00	60.50@61.00	...	62.00@63.00	63.00@64.00	...
15	60.00@60.25	...	...	56.50@57.50	59.50@60.00	...	57.50@58.50	60.50@61.00	60.00@60.50	62.00@63.00	...	61.50@62.00
16	59.50@60.00	...	...	57.00@57.50	59.50@60.00	54.00@54.50	58.00@59.00	...	60.00@60.50	62.50@63.50	...	60.50@61.50
17	59.00@60.00	56.50@57.00	56.00@56.50	56.00@57.00	...	54.00@54.50	58.00@58.50	...	60.50@61.00	62.50@64.00	63.00@64.50	61.00@61.50
18	...	56.50@57.00	55.00@55.50	56.00@56.50	...	54.50@55.00	58.00@58.50	60.00@60.50	60.50@61.00	...	63.00@64.50	61.00@61.50
19	...	55.50@56.00	54.50@56.00	...	58.50@59.00	55.00@55.50	...	60.00@60.50	60.50@61.00	...	63.50@64.50	61.00@61.50
20	unq	55.50@56.50	55.00@56.00	...	58.00@59.00	55.50@56.00	...	60.00@60.50	...	62.50@63.00	63.50@64.50	...
21	unq	56.50@57.00	56.00@56.50	56.50@57.00	58.00@58.50	...	58.00@59.00	59.50@60.00	...	62.50@63.00	63.50@64.50	...
22	unq	...	...	57.00@57.50	57.00@57.50	...	59.00@60.00	59.50@60.00	60.00@60.50	62.50@63.00	...	60.00@60.75
23	unq	...	...	55.50@56.00	56.00@57.00	56.00@56.50	59.50@60.50	...	59.50@60.25	62.00@63.00	...	60.00@60.50
24	unq	57.00@57.50	56.50@57.00	55.50@56.50	...	57.00@58.00	59.50@60.50	...	59.50@60.00	62.00@63.00	64.00@64.50	60.00@60.50
25	...	58.00@59.00	57.00	55.50@56.00	...	59.00@60.00	59.50@60.50	60.00	59.50@60.00	...	64.00@64.50	Closed
26	...	59.00@60.50	57.00@58.00	...	Closed	60.00@61.50	...	59.00@60.00	59.50@60.00	...	64.00@64.50	Closed
27	59.50@60.00	59.50@60.50	57.75@58.00	...	57.00	60.00@61.00	...	59.50@60.00	...	62.50@63.00	Closed	...
28	60.00@61.00	60.00@60.50	58.00	56.00@56.50	56.50@57.00	...	60.00@61.00	59.50@60.00	...	62.50@63.00	64.00@64.50	...
29	60.00@60.25	...	...	56.00@56.50	56.50@57.00	...	60.50@61.00	59.50@60.00	60.50@61.00	62.50@63.50	...	...*
30	59.00@59.50	...	...	56.00@57.00	56.50@57.25	60.50	60.00@60.50	...	60.50@61.00	62.50@63.00	...	...*
31	58.50@59.00	...	58.00	...	...	...	58.00@59.50	...	...	62.50@63.00	...	...*
High	64.00	60.50	60.00	57.50	60.00	61.50	61.00	61.00	61.00	64.00	64.50	...*
Low	58.50	55.50	54.50	53.50	56.00	53.50	57.50	58.00	59.50	60.00	63.00	...*
Avg	58.00	58.00	57.25	55.50	58.00	57.50	59.25	59.50	60.25	62.00	63.75	...*

* Data Not Available

1986 USDA JOLIET CHOICE STEER PRICE RANGE
(900/1300#, Grade 2-4, Dollars and Cents Per Cwt.)

Date	January	February	March	April	May	June	July	August	September	October	November	December
1	unq	...	...	unq	unq	...	unq	unq	Closed	61.75	...	61.50@64.00
2	unq	...	...	53.50@54.00	unq	52.50@55.00	55.00@56.25	...	61.00@63.00	unq	...	unq
3	unq	59.50@61.00	56.00@58.00	unq	...	unq	unq	...	unq	unq	60.00@63.00	unq
4	...	unq	unq	unq	...	52.50@53.00	Closed	58.00@60.00	unq	...	unq	unq
5	...	57.50@60.00	55.00@57.00	...	52.50@55.00	unq	...	unq	unq	...	unq	unq
6	60.00@64.00	unq	unq	...	unq	unq	...	unq	...	59.00@61.23	unq	...
7	unq	unq	unq	52.50@54.50	55.00	...	56.00@59.00	unq	...	unq	unq	...
8	59.50@62.00	...	...	unq	unq	...	unq	unq	61.00@63.50	unq	...	60.00@63.00
9	unq	...	...	53.50	unq	53.00@55.00	unq	...	unq	unq	...	unq
10	unq	59.00@60.25	57.00@59.00	unq	...	unq	unq	...	unq	unq	61.00@63.25	unq
11	...	unq	unq	unq	...	52.50@53.00	unq	59.50@62.00	unq	...	unq	unq
12	...	unq	55.00@57.00	...	55.00@57.75	unq	...	unq	unq	...	unq	unq
13	59.50@63.00	unq	unq	...	unq	unq	...	unq	...	60.50@62.50	unq	...
14	unq	unq	unq	54.50@57.00	56.50@57.00	...	56.50@58.50	unq	...	unq	unq	...
15	61.00@62.00	...	...	unq	unq	...	unq	unq	60.75@63.50	60.50	...	59.50@62.00
16	unq	...	...	54.00	unq	52.00@54.00	unq	...	unq	unq	...	unq
17	unq	57.00@59.50	54.00@57.00	unq	...	unq	unq	...	unq	unq	61.00@63.25	unq
18	...	unq	unq	unq	...	54.00	unq	59.50@62.00	unq	...	unq	unq
19	...	55.00@57.00	54.00	...	55.00@57.25	unq	...	unq	unq	...	unq	unq
20	59.50@62.00	unq	unq	...	unq	...	unq	unq	...	60.00@62.50	unq	...
21	unq	unq	unq	53.00@55.50	unq	...	56.00@59.00	unq	...	unq	unq	...
22	unq	...	...	unq	unq	...	unq	unq	60.00@61.50	60.75@61.00	...	59.50@60.50
23	unq	...	...	unq	unq	54.25@56.50	56.50@59.50	...	unq	unq	...	unq
24	unq	56.00@58.00	55.00@57.50	unq	...	unq	unq	...	unq	unq	61.50@63.25	unq
25	...	unq	unq	unq	...	57.00@57.50	unq	59.00@61.00	unq	...	unq	Closed
26	...	58.50@60.50	57.25@57.50	...	unq	unq	...	unq	unq	...	unq	unq
27	59.50@62.00	unq	unq	...	55.50@56.25	unq	...	unq	...	59.00@62.75	unq	...
28	unq	unq	unq	52.50@54.00	unq	...	57.00@60.00	unq	...	unq	unq	...
29	unq	...	...	unq	unq	...	unq	unq	60.00@62.50	unq	...	59.25@61.50
30	unq	...	...	unq	unq	56.50@58.50	unq	...	...	unq	...	unq
31	unq	...	55.00@57.25	...	...	...	unq	...	...	unq	...	unq
High	64.00	61.00	59.00	57.00	57.75	58.50	60.00	62.00	63.50	62.75	63.25	64.00
Low	59.50	55.00	54.00	52.50	52.50	52.50	55.00	58.00	60.00	59.00	60.00	59.25
Avg	61.75	58.00	56.50	54.75	55.13	55.50	57.50	60.90	61.75	60.88	61.63	61.63

* Data Not Available

1986 USDA PEORIA CHOICE STEER PRICE RANGE
(900/1300#, Grade 2-4, Dollars and Cents Per Cwt.)

Date	January	February	March	April	May	June	July	August	September	October	November	December
1	Closed	...	...	unq	unq	...	unq	unq	Closed	58.00@59.50	...	58.00@64.00
2	unq	...	...	unq	unq	51.00@55.00	unq	...	unq	unq	...	unq
3	unq	unq	53.00@58.00	unq	...	unq	unq	...	unq	unq	57.50@62.00	57.00@63.00
4	...	unq	unq	unq	...	unq	Closed	55.00@60.00	unq	...	unq	unq
5	...	unq	unq	...	52.00@55.00	unq	...	unq	unq	...	60.00@62.00	unq
6	59.00@62.50	unq	unq	...	unq	unq	...	unq	...	55.50@60.50	unq	...
7	unq	unq	unq	50.50@54.00	unq	...	56.00@60.00	unq	56.00@61.25	unq	...	56.00@62.00
8	57.00@60.00	...	...	unq	unq	...	unq	unq	unq	unq	...	unq
9	unq	...	...	unq	unq	51.00@54.50	unq	...	59.00@60.50	unq	57.50@62.00	55.00@60.00
10	unq	54.00@59.00	54.00@58.00	unq	...	unq	unq	...	unq	...	unq	unq
11	...	unq	unq	unq	...	50.00@53.50	unq	56.00@61.50	unq	...	57.50@62.00	unq
12	...	unq	55.50@57.50	...	53.00@57.50	unq	...	unq	58.50@61.00	Closed	unq	...
13	58.00@61.25	unq	unq	...	unq	unq	...	58.50@61.00	...	unq	unq	...
14	unq	unq	unq	53.00@56.00	unq	...	53.00@58.00	unq	57.00@61.00	unq	...	55.50@60.50
15	unq	...	...	unq	unq	...	unq	unq	unq	unq	...	unq
16	unq	...	...	54.50@56.50	unq	50.50@54.00	unq	...	unq	unq	57.50@62.50	55.00@59.00
17	unq	53.00@57.50	53.00@56.00	unq	...	unq	unq	...	unq	...	unq	unq
18	...	unq	unq	unq	...	unq	unq	56.00@61.00	unq	...	56.50@62.00	unq
19	...	unq	unq	...	52.00@56.50	unq	...	unq	unq	56.00@61.00	unq	...
20	56.00@60.00	unq	unq	...	unq	unq	...	unq	...	unq	unq	55.00@60.50
21	unq	unq	unq	52.00@55.50	51.00@55.50	...	54.00@59.00	unq	56.00@61.00	unq	...	unq
22	unq	...	...	unq	unq	52.50@56.50	unq	unq	unq	unq	58.00@64.00	unq
23	unq	...	...	51.00@53.50	unq	unq	unq	...	unq	unq	unq	unq
24	unq	53.00@57.50	53.50@56.50	unq	...	unq	unq	55.00@60.00	unq	...	60.50@62.00	unq
25	...	unq	unq	unq	...	unq	unq	unq	unq	...	unq	...
26	...	unq	unq	...	Closed	unq	...	58.50@60.00	...	56.00@60.50	unq	...
27	57.50@61.50	unq	unq	...	unq	54.00@55.50	...	55.00@60.00	56.00@61.00	56.00@60.50	...	55.00@60.50
28	unq	unq	unq	51.50@55.00	54.00@55.50	...	55.00@60.00	unq	unq	unq	...	unq
29	unq	...	...	unq	unq	...	unq	unq	...	unq	...	unq
30	unq	...	...	unq	unq	56.00@60.00	54.00@59.00	...	...	unq	...	unq
31	unq	...	52.50@56.50	...	...	...	unq	...	...	unq	...	unq
High	62.50	59.00	58.00	56.50	57.50	60.00	60.00	61.50	61.25	61.00	64.00	64.00
Low	56.00	53.00	52.50	51.00	51.00	51.00	53.00	55.00	56.00	55.50	56.50	55.00
Avg	59.25	56.00	55.25	53.75	54.25	55.50	56.50	58.25	58.63	58.25	60.25	59.50

* Data Not Available

1986 USDA OMAHA CHOICE STEER PRICE RANGE
(900/1300#, Grade 2-4, Dollars and Cents Per Cwt.)

Date	January	February	March	April	May	June	July	August	September	October	November	December
1	Closed	...	...	53.00@55.75	unq	...	56.50@60.00	unq	Closed	58.00@60.50	...	...*
2	unq	...	...	52.50@55.00	unq	53.50@56.25	unq	...	58.50@61.50	unq	...	...*
3	unq	57.50@60.50	56.00@59.00	unq	...	52.00@55.00	unq	...	58.50@61.50	unq	60.50@63.50	...*
4	...	unq	55.50@58.50	unq	...	51.00@54.50	Closed	57.50@61.75	unq	...	60.50@63.50	...*
5	...	57.00@59.50	55.50@58.00	...	53.50@56.00	unq	...	57.50@61.75	unq	...	60.00@63.00	...*
6	59.00@62.00	unq	unq	...	54.00@57.50	unq	...	57.50@61.75	...	58.00@60.25	unq	...*
8	unq	...	...	52.00@55.00	unq	...	57.50@61.00	unq	58.50@61.75	58.50@60.50	...	60.00@63.00
9	unq	*	...	unq	unq	52.00@55.50	56.50@59.50	...	58.50@61.75	unq	...	59.50@62.50
10	unq	57.00@58.75	56.00@58.50	unq	...	52.00@55.50	unq	...	58.50@61.75	unq	60.00@63.50	59.00@62.00
11	...	unq	55.50@58.00	unq	...	51.50@55.00	unq	58.00@61.50	59.00@62.00	...	60.50@63.50	unq
12	...	55.50@57.00	54.50@56.75	...	55.50@58.50	unq	...	58.50@62.00	unq	...	60.50@63.50	unq
13	59.00@61.75	unq	unq	...	56.00@59.00	unq	...	58.50@62.00	...	...*	unq	...
14	60.00@61.50	unq	unq	53.00@56.50	57.50@59.00	...	56.00@59.00	unq	...	...*	unq	...
15	58.50@61.00	...	...	53.50@57.50	unq	...	55.50@60.00	unq	58.50@61.50	...*	...	58.00@61.00
16	unq	...	...	53.00@56.50	unq	52.00@55.00	56.50@60.00	...	57.50@61.00	...*	...	58.00@61.00
17	unq	54.50@56.50	55.00@57.00	unq	...	52.00@55.00	unq	...	58.50@61.00	...*	60.50@63.75	58.50@61.00
18	...	53.50@55.50	54.00@56.25	unq	...	52.50@55.50	unq	58.00@61.50	unq	...*	60.50@63.50	unq
19	...	53.00@55.00	53.50@55.50	...	55.50@58.00	unq	...	58.50@61.50	unq	...*	60.50@63.50	unq
20	57.50@60.00	unq	unq	...	55.00@57.75	unq	...	58.00@61.00	...	...*	unq	...
21	unq	unq	unq	53.00@56.00	54.50@57.00	...	57.50@61.00	unq	...	...*	unq	...
22	57.00@59.75	...	...	52.50@55.25	unq	...	57.50@61.00	unq	58.50@61.25	...*	...	58.00@60.00
23	unq	...	...	unq	unq	53.50@57.00	57.50@61.00	...	58.00@60.75	...*	...	58.00@60.00
24	unq	55.00@58.00	54.50@57.00	unq	...	54.50@58.50	unq	...	58.00@60.75	...*	60.50@64.00	unq
25	...	56.00@59.00	55.50@57.50	unq	...	57.00@61.00	unq	57.50@61.00	unq	...*	60.50@64.00	Closed
26	...	57.00@60.00	55.00@58.00	...	Closed	59.00@61.00	...	57.50@60.50	unq	...*	unq	unq
27	58.00@61.25	unq	unq	...	55.00@57.50	unq	...	58.00@61.00	...	...*	Closed	...
28	60.00@61.50	unq	unq	53.00@55.50	54.50@57.00	...	58.00@62.00	unq	...	...*	unq	...
29	58.00@61.00	...	...	52.50@55.25	unq	...	58.00@62.00	unq	58.00@60.75	...*	...	58.00@60.25
30	unq	...	...	53.00@55.50	unq	57.00@61.00	57.00@60.50	...	58.00@60.75	...*	...	58.00@60.00
31	unq	...	...	53.50@56.50	...	...	unq	...	...	...*	...	unq
High	62.00	60.50	59.00	57.50	59.00	61.00	62.00	62.00	62.00	...*	64.00	...*
Low	57.50	53.00	53.50	52.00	53.50	51.00	55.50	57.50	57.50	...*	60.00	...*
Avg	59.75	56.75	56.25	54.75	56.25	56.00	58.75	59.50	59.75	...*	62.00	...*

* Data Not Available

1986 USDA SIOUX CITY CHOICE STEER PRICE RANGE
(900/1300#, Grade 2-4, Dollars and Cents Per Cwt.)

Date	January	February	March	April	May	June	July	August	September	October	November	December
1	Closed	...	...	52.50@55.50	unq	...	58.00@60.00	unq	Closed	58.00@60.50	...	62.50@65.00
2	60.00@64.00	...	...	52.50@54.75	unq	53.00@55.50	56.50@59.00	...	59.00@61.50	unq	...	62.50@65.00
3	unq	57.00@59.00	55.20@58.00	unq	...	52.00@54.50	unq	...	59.00@61.50	unq	60.50@63.50	61.50@64.00
4	...	unq	54.50@57.00	unq	...	51.00@54.00	Closed	58.50@60.75	unq	...	60.50@63.50	unq
5	...	56.00@57.50	54.50@57.50	...	53.50@55.50	unq	...	59.00@61.00	unq	...	60.00@63.00	unq
6	58.50@62.00	unq	unq	...	unq	unq	...	58.00@61.00	...	57.50@60.00	unq	...
7	57.50@61.00	unq	unq	51.50@54.00	54.00@56.50	...	58.00@60.25	unq	...	57.50@60.00	unq	...
8	57.50@60.50	...	...	52.00@54.00	unq	...	59.00@60.75	unq	59.50@62.00	58.00@60.50	...	60.50@63.50
9	unq	...	...	unq	unq	53.00@55.25	56.50@59.50	...	59.50@62.00	unq	...	60.00@63.00
10	unq	56.00@57.50	54.50@57.00	unq	...	53.00@54.50	unq	...	59.50@62.00	unq	60.00@63.00	59.50@62.50
11	unq	unq	unq	unq	...	52.50@54.50	unq	58.50@61.00	unq	...	61.00@63.50	unq
12	...	54.50@56.75	52.50@55.50	...	56.00@58.50	unq	...	59.50@61.75	unq	...	61.50@63.50	unq
13	59.00@61.00	unq	unq	...	56.50@59.00	unq	...	59.50@61.75	...	58.50@61.50	unq	...
14	59.00@60.50	unq	unq	54.00@56.50	57.00@59.50	...	56.50@59.50	unq	...	59.00@61.50	unq	...
15	58.50@61.00	...	...	54.50@57.00	unq	...	56.50@59.50	unq	59.00@61.50	58.50@61.00	...	59.00@61.50
16	unq	...	...	52.50@55.00	unq	53.00@54.50	57.00@59.50	...	58.00@61.00	unq	...	59.00@61.50
17	unq	54.50@56.75	53.50@56.50	unq	...	53.00@54.75	unq	...	58.50@61.50	unq	...*	59.50@61.50
18	...	54.00@56.00	52.50@55.50	unq	...	54.00@55.00	unq	59.50@61.50	unq	...	...*	unq
19	...	53.00@55.00	52.00@55.00	...	55.50@58.00	unq	...	60.00@62.00	unq	...	...*	unq
20	57.00@59.00	unq	unq	...	unq	unq	...	58.50@61.00	...	59.00@61.50	...*	...
21	57.50@59.50	unq	unq	52.50@55.00	54.50@57.50	...	58.50@61.00	unq	...	59.00@61.50	...*	...
22	57.00@59.50	...	...	51.50@54.00	unq	...	59.00@61.25	unq	58.50@61.00	58.50@61.00	...	58.50@60.50
23	unq	...	...	52.00@54.50	unq	54.50@57.00	58.50@61.25	...	58.00@60.00	unq	...*	unq
24	unq	55.00@56.50	54.00@57.00	unq	..	55.50@58.00	unq	...	58.00@60.00	unq	62.00@65.00	unq
25	...	56.00@57.50	54.00@57.00	unq	...	58.00@61.00	unq	58.50@60.50	unq	...	62.00@65.00	Closed
26	...	57.50@59.50	54.00@57.50	...	Closed	unq	...	58.50@60.50	unq	...	62.00@65.00	...
27	59.00@60.75	unq	...	...	54.50@57.00	unq	...	58.50@61.00	...	59.00@61.50	unq	...
28	unq	unq	Closed	53.00@55.00	53.50@56.00	...	60.00@62.00	unq	...	59.00@61.50	unq	...*
29	58.00@59.75	...	...	unq	unq	...	60.00@62.00	unq	58.50@60.50	59.00@62.00	...	...*
30	unq	...	...	53.50@55.50	unq	58.00@60.50	58.00@60.00	...	58.50@61.00	uno	...	...*
31	unq	...	53.50@56.50	...	...	...	unq	...	...	unq	...*	...*
High	64.00	59.00	58.00	57.00	59.50	61.00	62.00	62.00	62.00	62.00	...*	...*
Low	57.00	53.00	52.00	51.50	53.50	51.00	56.50	58.00	58.00	57.50	...*	...*
Avg	60.50	56.00	55.00	54.25	56.50	56.00	59.25	60.00	60.00	59.75	...*	...*

* Data Not Available

1986 USDA DODGE CITY CHOICE STEER PRICE RANGE
(900/1300#, Grade 2-4, Dollars and Cents Per Cwt.)

Date	January	February	March	April	May	June	July	August	September	October	November	December
1	Closed	...	...	54.00@55.50	unq	...	59.00@60.50	58.50@59.50	Closed	60.00@61.50	...	...*
2	63.00@64.50	...	...	unq	unq	55.00@56.50	58.50@60.00	...	60.50@61.00	60.00@61.50	...	...*
3	61.50@62.50	58.00@59.50	59.50@61.50	unq	...	53.50@56.00	58.50@60.00	...	60.00@61.00	60.00@61.50	63.50@64.00	...*
4	...	57.50@60.00	58.00@59.00	53.50@54.50	...	53.00@55.00	Closed	58.50@59.50	60.75@61.00	...	63.50@64.00	...*
5	...	57.00@58.50	58.00@60.00	..	56.50@58.50	53.00@55.50	...	59.00@60.50	60.75@61.00	...	63.50@64.00	...*
6	60.50@62.50	56.50@58.50	unq	...	57.00@58.50	54.50@56.00	...	59.00@60.50	...	60.00@61.50	63.00@64.00	...
7	59.50@61.50	57.00@58.50	57.50@59.00	52.50@54.50	57.50@58.50	...	59.50@60.50	59.00@60.50	...	60.50@62.50	63.00@64.00	...
8	58.50@60.50	...	...	53.50@55.50	57.80@59.00	...	59.00@60.50	60.00@61.00	60.00@61.50	60.50@62.50	...	61.50@62.50
9	59.00@60.50	...	...	54.00@55.50	unq	54.50@56.00	58.50@60.00	...	60.00@61.50	61.00@62.50	...	61.00@62.50
10	59.50@61.00	57.50@58.50	56.50@59.00	54.50@55.50	...	54.50@55.50	58.00@59.50	...	60.00@62.00	61.00@62.50	...*	61.00@62.50
11	...	56.50@58.50	56.50@58.00	55.00@56.50	...	53.50@55.50	57.50@59.00	60.00@61.00	60.00@61.50	...	...*	61.00@62.50
12	...	55.50@57.50	55.50@57.00	...	58.50@59.50	53.50@55.00	...	60.00@61.00	60.00@61.50	...	...*	61.00@62.50
13	59.50@61.50	56.00@57.50	unq	...	58.50@60.50	unq	...	60.00@61.00	...	61.50@63.50	...*	...
14	59.00@61.00	56.50@57.50	unq	56.00@58.50	59.00@60.50	...	57.00@58.50	60.00@61.00	...	62.50@63.50	...*	...
15	59.50@61.00	...	...	57.00@58.00	unq	...	57.50@59.00	60.00@61.00	59.50@61.00	62.50@64.00	...*	61.00@62.00
16	58.50@60.50	...	...	56.50@58.00	58.00@59.00	54.00@55.00	57.50@59.50	...	59.50@61.00	62.50@64.00	...*	61.00@61.50
17	58.50@59.50	56.00@57.50	55.00@56.50	unq	...	54.50@56.50	57.50@59.50	...	60.00@61.50	62.50@64.00	63.00@64.00	61.00@61.50
18	...	55.00@56.50	54.50@56.00	unq	...	55.50@57.00	57.50@59.50	60.00@60.50	60.00@61.50	...	63.00@64.00	60.50@61.00
19	...	55.00@57.00	unq	. .	58.00@59.00	unq	...	60.50@60.75	60.00@61.00	...	63.00@64.00	59.50@60.50
20	58.50@60.00	56.00@58.00	55.00@56.50	...	56.00@58.50	56.00@57.50	...	59.20@60.25	...	63.50@64.50	63.50@64.00	...
21	59.00@60.50	57.00@58.50	55.50@57.50	56.50@58.00	56.50@57.50	...	59.00@60.50	59.50@60.00	...	62.50@63.50	63.50@64.50	...
22	58.50@60.00	...	...	55.50@56.50	unq	...	59.00@60.50	59.50@60.00	59.50@61.00	62.00@63.00	...	59.00@60.75
23	59.00@61.00	...	...	56.00@57.00	unq	56.00@59.00	58.50@60.50	...	59.00@60.50	62.00@63.50	...	59.50@60.75
24	59.50@61.00	58.00@59.50	56.00@57.50	55.50@57.00	...	59.00@60.50	59.00@60.50	...	59.00@60.50	62.00@63.50	63.50@64.50	59.50@60.75
25	...	58.50@60.50	56.50@58.50	unq	...	59.50@61.50	59.00@61.00	unq	59.50@60.50	...	64.00@65.00	Closed
26	...	59.50@61.00	57.50@58.50	...	Closed	59.50@61.00	...	59.50@60.00	59.50@60.50	...	64.00@65.00	Closed
27	60.00@61.50	59.50@61.50	57.00@58.50	..	56.00@57.50	59.50@61.00	...	59.50@60.00	...	62.00@63.50	Closed	...
28	59.50@61.00	unq	unq	55.50@57.00	56.00@58.00	...	59.00@61.50	59.50@60.00	...	62.25@63.75	64.00@65.00	...
29	59.00@60.50	...	...	56.00@57.50	56.00@58.00	...	59.00@60.50	59.50@60.00	60.00@61.50	62.25@64.00	...*	59.50@60.50
30	59.00@60.00	...	...	56.50@58.50	56.00@57.50	59.00@60.50	58.50@60.00	...	60.00@61.50	62.50@64.00	...*	59.00@60.50
31	58.00@59.50	...	55.50@56.50	..	...	..	58.00@59.50	...	...	63.00@64.00	...*	58.50@60.00
High	64.50	61.50	61.50	58.50	60.50	61.50	61.50	61.00	62.25	64.00	...*	...*
Low	58.00	55.00	54.50	52.50	56.00	53.00	57.00	58.50	59.00	60.00	...*	...*
Avg	61.25	58.25	58.00	55.50	58.25	57.25	59.25	59.75	60.50	62.00	...	...

* Data Not Available

1986 CARCASS BEEF PRICE RANGE

F.O.B. Midwest River Area; Top Half Choice Steer Carcass
Daily Close As Quoted By the National Provisioner (cents per pound; Yield Grade 3)

	JANUARY			FEBRUARY			MARCH			APRIL			MAY			JUNE		
Date	6/700 lbs	7/800 lbs	8/900 lbs	6/700 lbs	7/800 lbs	8/900 lbs	6/700 lbs	7/800 lbs	8/900 lbs	6/700 lbs	7/800 lbs	8/900 lbs	6/700 lbs	7/800 lbs	8/900 lbs	6/700 lbs	7/800 lbs	8/900 lbs
1	Closed			...	...	...	...	...	...	82	82	82	84	84	84	...	...	...
2	98	98	98	...	...	...	...	...	...	82	82	82	84	84	84	84	84	84
3	97	97	97	89	89	89	87	87	87	82	82	82	...	...	...	83	83	83
4	...	...	...	89	89	89	85	85	85	82	82	82	...	...	...	81-82	81-82	81-82
5	...	...	...	87	87	87	87	87	87	...	...	...	84	84	84	81	81	81
6	95	95	95	unq	unq	unq	88	88	88	...	...	...	84	84	84	82	82	82
7	93	93	93	87	87	87	88	86	88	82	82	82	84	84	84	...	...	...
8	92	92	92	...	...	...	...	...	...	82	82	82	86	86	86	...	...	...
9	92	92	92	...	...	...	...	...	...	81	81	81	86-87	86-87	86-87	83	83	83
10	92	92	92	88	88	unq	87¾-88	87¾-88	87¾-88	82	82	82	...	...	...	82	82	82
11	...	...	...	88	88	unq	86	86	86	83-84½	83-84½	83-84½	...	...	...	80	80	80
12	...	...	...	86	86	86	84	84	84	...	...	...	87	87	87	80-81	80-81	80-81
13	93	93	93	86	86	86	84	84	84	...	...	...	88	88	88	81	81	81
14	93	93	93	86	86	86	84	84	84	85-86	85-86	85-86	88	88	88	...	...	...
15	92	92	92	...	...	...	...	...	...	86	86	86	88	88	88	...	...	...
16	90	90	90	...	...	...	...	...	...	86	86	86	86	88	88	81	81	81
17	90	90	90	Closed			84	84	84	86	86	86	...	...	...	81	81	81
18	...	...	...	85	85	85	83	83	83	85-86	85-86	85-86	..	...	...	82	82	82
19	...	...	...	84	84	84	81	81	81	..	...	...	88	88	88	83	83	83
20	90	90	90	84	84	84	unq	unq	unq	...	...	...	88	88	88	84	84	84
21	90	90	90	85	85	85	unq	unq	unq	84	84	84	86	86	86	...	...	...
22	90	90	90	...	...	...	...	...	...	83	83	83	86	86	86	...	...	...
23	89-90	89-90	89-90	...	...	...	...	...	...	83	83	83	85-86	85-86	85-86	86	86	86
24	90	90	90	86-87	86-87	86-87	84	84	84	83	83	83	...	...	...	87-88	87-88	87-88
25	...	...	...	88	88	88	85-86	85-86	85-86	83	83	83	...	...	...	90	90	90
26	...	...	...	90	90	90	85-86	85-86	85-86	...	...	...	Closed			91	91	91
27	91	91	91	90	90	90	85-86	85-86	85-86	...	...	...	86	86	86	91	91	91
28	91	91	91	88-90	88-90	88-90	Closed			83	83	83	86	86	86	...	...	...
29	90	90	90	...	...	...	...	...	...	83	83	83	86	86	86	...	...	...
30	88	88	88	...	...	...	...	...	...	83	83	83	86	86	86	91	91	91
31	88	88	88	...	...	...	84	84	84	...	...	...	...	...	...	...	...	...

	JULY			AUGUST			SEPTEMBER			OCTOBER			NOVEMBER			DECEMBER		
Date	6/700 lbs	7/800 lbs	8/900 lbs	6/700 lbs	7/800 lbs	8/900 lbs	6/700 lbs	7/800 lbs	8/900 lbs	6/700 lbs	7/800 lbs	8/900 lbs	6/700 lbs	7/800 lbs	8/900 lbs	6/700 lbs	7/800 lbs	8/900 lbs
1	88	88	88	86½-88	86½-88	86½-88	Closed			90-91	90-91	90-91	...	...	...	97	97	97
2	88	88	88	...	...	...	90	90	90	91	91	91	...	...	...	97	97	97
3	89-90	89-90	89-90	...	...	...	90	90	90	91	91	91	94-95	94-95	94-95	95	95	95
4	Closed			88-90	88-90	88-90	90-91	90-91	90-91	...	...	...	94-95	94-95	94-95	93	93	93
5	...	...	...	91	91	91	91	91	91	...	...	...	95	95	95	93	93	93
6	...	...	...	91	91	91	...	...	...	91	91	91	95	95	95	...	...	...
7	90-91	90-91	90-91	91	91	91	...	...	...	91	91	91	95	95	95	...	...	...
8	91	91	91	91	91	91	91	91	91	91	91	91	...	...	...	93	93	93
9	91	91	91	...	...	...	91	91	91	91	91	91	...	...	...	91	91	91
10	91	91	91	...	...	...	92	92	92	91-92	91-92	91-92	95	95	95	89-91	89-91	89-91
11	89	89	89	92	92	92	92	92	92	...	...	...	95	95	95	89-91	89-91	89-91
12	...	...	...	93	93	93	92	92	92	...	...	...	95	95	95	89-91	89-91	89-91
13	...	...	...	93	93	93	...	...	...	91-92	91-92	91-92	95	95	95	...	...	...
14	88-89	88-89	88-89	92-93	92-93	92-93	...	...	...	91-92	91-92	91-92	95	95	95	...	...	...
15	88-89	88-89	88-89	92-93	92-93	92-93	89-90	89-90	89-90	92	92	92	...	...	...	92	92	92
16	88-89	88-89	88-89	...	...	...	unq	unq	unq	93	93	93	...	...	...	92	92	92
17	88-89	88-89	88-89	...	...	...	89-91	89-91	89-91	93	93	93	unq	unq	unq	unq	unq	unq
18	88-89	88-89	88-89	92-93	92-93	92-93	89-91	89-91	89-91	...	...	...	95	95	95-96	89-92	89-92	89-92
19	...	...	...	92-93	92-93	92-93	91	91	91	...	...	...	96	96	96	89-92	89-92	89-92
20	...	...	...	91	91	91	...	...	...	93	93	93	96	96	96	...	...	...
21	unq	unq	unq	89	89	89	...	...	...	90-91	90-91	90-91	96-97	96-97	96-97	...	...	...
22	unq	unq	unq	88	88	88	89	89	89	90-91	90-91	90-91	...	...	...	89-92	89-92	89-92
23	90	90	90	...	...	...	unq	unq	unq	92	92	92	...	...	...	unq	unq	unq
24	90	90	90	...	...	...	89	89	89	92	92	92	97	97	97	92	92	92
25	90	90	90	88	88	88	89	89	89	...	...	...	97	97	97	Closed		
26	...	...	...	88	88	88	89	89	89	...	...	...	97	97	97	92	92	92
27	...	...	...	88	88	88	...	...	...	92	92	92	Closed			...	...	...
28	90	90	90	89	89	89	...	...	...	92	92	92	97	97	97	...	...	...
29	86-88	86-88	86-88	90	90	90	89	89	89	93	93	93	...	...	...	92	92	92
30	87	87	87	...	...	...	89	89	89	94	94	94	...	...	...	88	88	88
31	87	87	87	...	...	...	...	...	...	94-95	94-95	94-95	...	...	...	88	88	88

CATTLE ON FEED

Number on Feed, Placements, Marketings and Other Disappearange January 1, 1985-86...April 1, July 1 and October I, 1984-87 In 13 States, according to USDA Crop Reporting Board

JANUARY 1-	1984	1985	1986
On Feed, October 1	9,000,000	7,937,000	8,197,000
During Oct 1-Dec 31			
Placed on feed	7,592,000	7,365,000	6,726,000
Fed cattle marketed	5,522,000	5,224,000	5,376,000
Other disappearance	417,000	324,000	312,000
	1985	**1986**	**1987**
On feed, January 1	10,635,000	9,754,000	9,235,000
Kinds on feed, January 1			
Steers & Steer Calves	6,773,000	6,094,000	5,957,000
Heifers & Heifer Calves	3,831,000	3,607,000	3,242,000
Cows & other	49,000	53,000	36,000
Number on Feed, By weight groups-			
Steers & Stier Calves			
Less than 500 lbs	289,000	202,000	252,000
500-699 lbs	1,165,000	958,000	1,070,000
700-899 lbs	2,121,000	1,855,000	1,805,000
900-1099 lbs	2,418,000	2,222,000	2,123,000
1100 lbs. & over	780,000	857,000	707,000
Heifers & Heifer Calves			
Less than 500 lbs	167,000	145,000	132,000
500-699 lbs	1,068,000	777,000	753,000
700-899 lbs	1,534,000	1,459,000	1,327,000
900 lbs. & over	1,062,000	1,226,000	1,030,000

APRIL 1-	1984	1985	1986
On feed, January 1	9,908,000	10,653,000	9,694,000
During Jan 1 - Mar 31*			
Placed on feed	5,511,000	5,315,000	5,260,000
Fed cattle marketed	5,714,000	5,907,000	5,723,000
Other disappearance	365,000	373,000	316,000
On feed April 1	9,340,000	9,688,000	8,915,000
Kinds on feed, April 1			
Steers & Steer Calves	5,961,000	5,961,000	5,581,000
Heifers & Heifer Calves	3,342,000	3,684,000	3,291,000
Cows & other	37,000	43,000	43,000
Number on feed by weights groups-			
Steers & Steer Calves			
Less than 500 lbs	183,000	169,000	129,000
500-699 lbs	1,020,000	851,000	755,000
700-899 lbs	2,038,000	2,043,000	2,024,000
900-1099 lbs	2,070,000	2,081,000	1,896,000
1100 lbs. & over	650,000	847,000	777,000
Heifers & Heifer Calves			
Less than 500 lbs	139,000	104,000	84,000
500-699 lbs	1,121,000	1,200,000	811,000
700-899 lbs	1,357,000	1,524,000	1,478,000
900 lbs. & over	725,000	856,000	918,000

APRIL 1-	1984	1985	1986
On Feed, April 1	9,340,000	9,688,000	8,915,000
During Apr 1-June 30			
Placed on Feed	5,562,000	5,206,000	5,181,000
Fed Cattle Markets	5,620,000	5,787,000	5,771,000
Other disappearance	582,000	437,000	375,000
On feed, July 1	8,700,000	8,670,000	7,950,000
Steers & Steer Calves	5,495,000	5,254,000	4,910,000
Heifers & Heifer Calves	3,173,000	3,384,000	3,009,000
Cows & other	32,000	32,000	31,000
Number on feed by weight groups-			
Steers & Steer Calves			
Less than 500 lbs	218,000	112,000	118,000
500-699 lbs	518,000	478,000	378,000
700-899 lbs	1,852,000	1,679,000	1,582,000
900-1099 lbs	2,350,000	2,230,000	2,140,000
1100 lbs. & over	557,000	755,000	692,000
Heifers & Heifer Calves			
Less than 500 lbs	81,000	70,000	37,000
500-699 lbs	635,000	618,000	541,000
700-899 lbs	1,559,000	1,666,000	1,479,000
900 lbs. & over	898,000	1,030,000	952,000

OCTOBER 1-	1984	1985	1986
On feed, July 1	8,700,000	8,670,000	7,950,000
During July 1 - Sep 30*			
Placed on feed	6,252,000	5,480,000	6,326,000
Fed Cattle marketed	5,684,000	5,696,000	5,846,000
Other disappearance	268,000	244,000	233,000
On feed October 1	9,000,000	7,937,000	8,197,000
Kinds on feed, October 1			
Steers & Steer Calves	5,607,000	4,905,000	5,184,000
Heifers & Heifer Calves	3,361,000	3,007,000	2,991,000
Cows & others	32,000	25,000	22,000
Number on feed by weight groups-			
Steers & Steer Calves			
Less than 500 lbs	271,000	166,000	179,000
500-699 lbs	665,000	559,000	584,000
700-899 lbs	1,896,000	1,596,000	1,830,000
900-1099 lbs	1,994,000	1,754,000	1,899,000
1100 lbs. & over	781,000	830,000	692,000
Heifers & Heifer Calves			
Less than 500 lbs	152,000	81,000	84,000
500-699 lbs	750,000	543,000	548,000
700-899 lbs	1,502,000	1,423,000	1,461,000
900 lbs. & over	957,000	960,000	898,000

*Includes cattle placed on feed after beginning of quarter and marketed before end of quarter. #Includes death losses, movement from feedlots to pastures and shipments to other feedlots for further feeding.

CATTLE & CALVES

Number on feed, placements, marketed & other disappearance, in 7 states, January 1, December 1, 1985-86

Year	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
ON FEED —												
1986	7,861,000	7,624,000	7,262,000	7,263,000	7,077,000	7,076,000	6,523,000	6,321,000	6,404,000	6,811,000	7,546,000	7,826,000
1985	8,635,000	8,184,000	7,891,000	7,826,000	7,506,000	7,450,000	7,057,000	6,404,000	6,155,000	6,461,000	7,562,000	7,892,000
PLACEMENTS —												
1986	1,581,000	1,210,000	1,650,000	1,555,000	1,746,000	1,142,000	1,544,000	1,812,000	2,083,000	2,403,000	1,814,000	1,405,000
1985	1,499,000	1,341,000	1,592,000	1,416,000	1,676,000	1,271,000	1,078,000	1,510,000	1,988,000	2,779,000	1,766,000	1,480,000
MARKETED —												
1986	1,740,000	1,470,000	1,563,000	1,621,000	1,615,000	1,628,000	1,682,000	1,659,000	1,617,000	1,587,000	1,447,000	1,494,000
1985	1,782,000	1,540,000	1,559,000	1,603,000	1,604,000	1,577,000	1,670,000	1,697,000	1,603,000	1,573,000	1,380,000	1,401,000
OTHER DISAPPEARANCE —												
1986	77,000	102,000	86,000	120,000	132,000	67,000	64,000	70,000	59,000	81,000	87,000	104,000
1985	118,000	94,000	98,000	133,000	128,000	87,000	61,000	62,000	79,000	85,000	76,000	111,000

LIVE CATTLE OPTION ON FUTURES — CALLS

FEBRUARY 1986 54 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	7.10N	5.60	.984	....	1
3..	....	....	....	5.60N	4.90	.968	....	1
6..	....	....	....	4.90N	4.65	.971	....	1
7..	....	....	....	4.65N	4.92	.982	....	1
8..	....	....	....	4.92N	3.50	.934	....	1
9..	3.50	3.55B	3.50	3.50	3.95	.963	1	2
10..	....	....	....	3.95N	5.35	.994	....	2
13..	....	....	....	5.35N	4.55	.992	....	2
14..	....	....	....	4.55N	4.02	.988	....	2
15..	4.50	4.50	4.50	4.50	4.62	.996	1	3
16..	....	....	....	4.62N	3.77	.991	....	3
17..	3.50	3.50	3.50	3.50	3.77	.994	1	2
20..	....	....	....	3.77N	5.25	.999	....	2
21..	....	....	....	5.25N	4.50	.999	....	2
22..	....	....	....	4.50N	4.75	.999	....	2
23..	....	....	....	4.75N	6.00	1.000	....	2
24..	....	....	....	6.00N	6.22	1.000	....	2
27..	....	....	....	....	....	1.000	....	....

FEBRUARY 1986 56 CALLS

IN JANUARY 1986

1..	Exchange Closed; New Year's Day							
2..	....	....	....	5.17N	3.82	.915	....	155
3..	....	....	....	3.82N	3.10	.856	....	155
6..	....	3.15B	3.00A	3.00A	2.85	.852	....	155
7..	2.97	3.07B	2.97	2.97	3.07	.886	1	156
8..	....	....	2.30A	2.30A	2.00	.724	....	156
9..	2.00	2.05	1.95	2.05	2.30	.802	10	160
10..	3.25	3.25	3.25	3.25	3.50	.938	4	160
13..	3.70	3.70	3.70	3.70	2.70	.905	1	160
14..	....	....	....	2.70N	2.30	.865	....	160
15..	2.90	2.90	2.90	2.90	2.75	.935	1	160
16..	....	....	1.95A	1.95A	2.00	.862	....	160
17..	1.70	2.10	1.60	2.10	1.97	.881	3	160
20..	....	2.55B	1.95A	2.55B	3.30	.997	2	160
21..	....	3.50B	3.15A	3.30N	2.55	.994	2	161
22..	....	....	....	2.55N	2.77	.999	....	158
23..	....	3.65B	....	3.65B	4.00	1.000	....	152
24..	....	....	....	4.00N	4.22	1.000	....	10
27..	....	....	....	....	....	.999	....	....
30..	....	....	....	....	6.22	.962	....	....

FEBRUARY 1986 58 CALLS

IN JANUARY 1986

1..	Exchange Closed; New Year's Day							
2..	2.67	2.67	2.67	2.67	2.32	.733	20	309
3..	1.90	1.90	1.40	1.70	1.70	.616	52	340
6..	1.95	1.95	1.35	1.40	1.45	.584	73	377
7..	1.65	1.65	1.45	1.60A	1.65	.638	32	394
8..	1.45	1.45	.80	.80	.85	.387	259	581
9..	.85	1.30	.85	1.20	1.12	.476	434	851
10..	1.55	2.00	1.55	1.95	1.87	.726	52	853
13..	2.20	2.30	1.65	1.65	1.25	.599	30	846
14..	1.30	1.35	.75	1.00A	.95	.495	170	839
15..	1.05	1.42	.85	1.25A	1.25	.635	102	845
16..	.80	.85	.70	.75	.72	.438	112	745
17..	.65	.80	.52	.70	.60	.439	123	759
20..	.60	1.52	.60	1.50@.52	1.50	.860	124	732
21..	1.60	1.75	.80	.85	.85	.693	79	725
22..	.90	1.05	.80	.95	.95	.821	25	722
23..	1.65	2.10	1.50	2.05A	2.02	.999	254	630
24..	2.00@.05	2.30	1.85	2.30@.15	2.22	.999	71	514
27..	....	....	....	....	....	.998	....	....
30..	....	....	....	....	4.57	.581	....	....

FEBRUARY 1986 60 CALLS

IN JANUARY 1986

1..	Exchange Closed; New Year's Day							
2..	1.90	1.90	1.00	1.00	1.07	.459	289	733
3..	1.00	1.10	.60	.85	.85	.326	102	768
6..	.90	.90	.62	.62	.60	.277	103	791
7..	.70	.75	.60	.75	.67	.318	356	814
8..	.60	.60	.37	.37	.35	.127	564	1060
9..	.35	.50	.35	.42	.45	.173	342	1181
10..	.55	1.10	.55	.90	.90	.379	240	1169
13..	.90	1.05	.50	.50	.50	.218	581	1154
14..	.50	.50	.25	.45	.37	.137	243	1169
15..	.35	.52	.30	.47	.42	.214	307	1186
16..	.30	.30	.20	.22	.22	.086	158	1222
17..	.20	.20	.15	.15	.15	.075	161	1220
20..	.12	.47	.12	.45	.45	.266	174	1248

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

FEBRUARY 1986 60 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	.55	.55	.20	.22	.25	.071	220	1205
22..	.20	.25	.10	.15B	.12	.068	299	1257
23..	.30	.60	.27	.42	.42	.501	302	1178
24..	.35@.30	.57	.30	.50	.50	.648	1161	805
27..	....	....	....	....	....	.684	....	....
28..	....	....	....	....	....	.436	....	....

FEBRUARY 1986 62 CALLS

IN JANUARY 1986

1..	Exchange Closed; New Year's Day							
2..	1.10	1.10	.45	.47	.52	.210	440	2802
3..	.40	.50	.27	.37A	.35	.121	371	2751
6..	.45	.45	.25	.25	.27	.085	174	2752
7..	.30	.35	.27	.30@.27	.27	.101	347	2730
8..	.25	.25	.12	.15	.10	.024	566	2673
9..	.15	.17	.12	.17	.15	.036	85	2712
10..	.30	.40	.30	.30	.30	.117	43	2710
13..	.40	.45	.20	.22	.20	.038	116	2739
14..	.17	.17	.10	.15A	.12	.016	130	2775
15..	.15	.15	.10	.12	.12	.029	264	2847
16..	.07	.07	.05	.07	.07	.005	70	2848
17..	.07	.07	.02	.02	.05	.003	40	2824
20..	.02	.10	.02	.07	.07	.011	385	2932
21..	.05	.07B	.02	.02	.05	.000	•17	2933
22..	.05	.05	.02	.02	....	.000	50	2951
23..	.02	.02	.02	.02	.02	.000	114	2929
24..	.02	.02	CAB	.02	....	.001	540	....
30..	....	....	....	....	2.00	.002	....	....

FEBRUARY 1986 64 CALLS

IN JANUARY 1986

1..	Exchange Closed; New Year's Day							
2..	.40	.40	.20	.20	.22	.068	194	2540
3..	.20	.25	.15	.17	.15	.031	581	2249
6..	.12	.17	.12	.12	.12	.017	224	2245
7..	.15	.15	.12	.15	.12	.020	323	2066
8..	.10	.10	.02	.02	.05	.002	222	2043
9..	.07	.10	.07	.07A	.07	.004	25	2055
10..	.12	.15	.12	.15	.12	.020	24	2033
13..	.15	.20	.07	.07	.07	.003	134	2013
14..	.05@.02	.05	.02	.05	.05	.000	55	1987
15..	.07	.07	.05	.05	.05	.001	56	1980
16..	....	....	....	.05N	.02	.000	3	1970
17..	CAB	.02	CAB	CAB	CAB	.000	4	1972
20..	.02	.02	CAB	CAB	.02	.000	3	1971
21..	....	....	....	.02N	....	.000	2	1965
22..	.02	.02	.02	.02	....	.000	7	1962
23..	CAB	CAB	CAB	CAB	CAB	.000	3	1962
24..	CAB	CAB	CAB	CAB	CAB	.000	15	....
30..	....	....	....	....	1.20	.000	....	....

FEBRUARY 1986 66 CALLS

IN JANUARY 1986

1..	Exchange Closed; New Year's Day							
2..	.20	.20	.10	.10	.10	.015	115	1753
3..	.10	.10	.07	.07	.07	.005	24	1726
6..	.05	.07	.05	.05	.05	.002	20	1721
7..	.10	.10	.05	.05	.05	.002	367	1476
8..	.05	.05	.05	.05	.02	.000	6	1475
9..	.05	.05	.05	.05	.05	.000	17	1480
10..	....	....	....	.05N	.07	.002	1	1476
13..	.05	.05	.05	.05	.02	.000	....	1476
14..	.02	.02	.02	.02	....	.000	6	1474
15..	.02	.02	.02	.02	....	.000	2	1470
16..	CAB	CAB	CAB	CAB	CAB	.000	10	1479
17..	.02	.02	CAB	CAB	CAB	.000	14	1483
20..	CAB	CAB	CAB	CAB	CAB	.000	10	1493
21..	CAB	CAB	CAB	CAB	CAB	.000	5	1458
22..	CAB	CAB	CAB	CAB	CAB	.000	10	1443
23..	.02	.02	CAB	CAB	CAB	.000	16	1447

FEBRUARY 1986 68 CALLS

IN JANUARY 1986

1..	Exchange Closed; New Year's Day							
2..	....	....	....	.05A	.05	.002	....	2092
3..	....	....	....	.05N	.05	.000	....	2091
6..	....	....	....	.05N	.02	.000	....	2091
7..	.02	.02	.02	.02	.02	.000	2	2089
8..	CAB	CAB	CAB	CAB	CAB	.000	....	2089
9..	CAB	CAB	CAB	CAB	CAB	.000	5	2086

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

FEBRUARY 1986 68 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10..	.02	.02	.02	.02	....	.000	10	2076
13..	CAB	CAB	CAB	CAB	CAB	.000	....	2074
14..	.02	.02	.02	.02	....	.000	7	2070
15..	CAB	CAB	CAB	CAB	CAB	.000	....	2070
16..	CAB	CAB	CAB	CAB	CAB	.000	....	2070
17..	CAB	CAB	CAB	CAB	CAB	.000	....	2070
20..	CAB	CAB	CAB	CAB	CAB	.000	....	2070
21..	CAB	CAB	CAB	CAB	CAB	.000	1	2070
22..	CAB	CAB	CAB	CAB	CAB	.000	....	2069
23..	CAB	CAB	CAB	CAB	CAB	.000	....	2069

FEBRUARY 1986 70 CALLS

IN JANUARY 1986

1..	Exchange Closed; New Year's Day							
2..	....	....	....	.02N	.02	.000	....	635
3..	....	....	....	.02N	.02	.000	....	635
6..	....	....	....	.02N	....	.000	....	635
7..	CAB	CAB	CAB	CAB	CAB	.000	....	635
8..	CAB	CAB	CAB	CAB	CAB	.000	2	633
9..	CAB	CAB	CAB	CAB	CAB	.000	20	613
10..	CAB	CAB	CAB	CAB	CAB	.000	....	613
13..	CAB	CAB	CAB	CAB	CAB	.000	....	613
14..	CAB	CAB	CAB	CAB	CAB	.000	....	613
15..	CAB	CAB	CAB	CAB	CAB	.000	....	613
16..	CAB	CAB	CAB	CAB	CAB	.000	....	613
17..	CAB	CAB	CAB	CAB	CAB	.000	....	613
20..	CAB	CAB	CAB	CAB	CAB	.000	....	613
21..	CAB	CAB	CAB	CAB	CAB	.000	....	613
22..	CAB	CAB	CAB	CAB	CAB	.000	....	613
23..	CAB	CAB	CAB	CAB	CAB	.000	....	613
24..	CAB	CAB	CAB	CAB	CAB	.000	1	....

APRIL 1986 56 CALLS

IN JANUARY 1986

1..	Exchange Closed; New Year's Day							
2..	....	....	....	5.75N	4.55	.792	....	9
3..	....	....	....	4.55N	4.45	.781	....	9
6..	....	....	....	4.45N	4.50	.789	....	9
7..	....	....	....	4.50N	5.05	.830	....	9
8..	....	....	....	5.05N	4.12	.758	....	9
9..	....	....	....	4.12N	4.60	.792	....	9
10..	....	4.80B	....	4.80B	5.70	.861	....	9
13..	....	....	5.50A	5.50A	4.92	.819	....	9
14..	....	....	....	4.92N	4.95	.822	....	9
15..	....	....	....	4.95N	5.60	.862	....	9
16..	....	....	....	5.60N	5.07	.833	....	9
17..	....	....	....	5.07N	5.05	.834	....	9
20..	....	....	....	5.05N	6.17	.903	....	9
21..	....	....	....	6.17N	5.55	.878	....	9
22..	....	5.75B	....	5.75B	5.90	.894	....	9
23..	....	....	....	5.90N	6.82	.932	....	9
24..	....	....	....	6.82N	6.87	.936	....	9
27..	....	....	....	6.87N	7.55	.958	....	9
28..	....	....	....	7.55N	7.30	.954	....	9
29..	....	....	....	7.30N	6.92	.948	....	9
30..	....	....	....	6.92N	6.22	.929	....	9
31..	....	....	....	6.62N	6.15	.929	....	9

IN FEBRUARY

3..	....	....	....	6.15N	6.05	.932	....	9
4..	....	....	....	6.05N	4.75	.875	....	9
5..	....	....	....	4.75N	5.25	.875	....	9
6..	....	....	....	5.25N	4.95	.903	....	9
7..	....	....	....	4.95N	5.72	.930	....	9
10..	....	....	....	5.72N	5.40	.926	....	9
11..	....	....	4.20A	4.20A	4.05	.855	....	9
12..	3.90	3.90	3.90	3.90	4.07	.850	1	9
13..	....	....	....	4.07N	3.57	.813	....	9
14..	....	....	....	3.57N	3.85	.840	....	9
17..	Exchange Closed; President's Day							
18..	2.75	2.85	2.75	2.80	2.65	.722	110	98
19..	2.90	3.85	2.90	3.80	3.37	.819	101	104
20..	....	3.80B	....	3.80B	3.85	.863	9	104
21..	....	....	....	3.85N	5.05	.940	....	104
24..	....	....	....	5.05N	5.07	.955	....	104
25..	5.85	5.85	5.85	5.85	6.50	.987	19	101
26..	....	....	....	6.50N	6.32	.987	....	101
27..	....	....	..	6.32N	5.47	.975	....	101
28..	....	....	....	5.47N	5.45	.929	....	101

LIVE CATTLE OPTION ON FUTURES — CALLS

APRIL 1986 56 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	4.45A	4.45A	4.40	.898	....	101
4..	....	....	....	4.40N	4.95	.928	....	101
5..	....	....	....	....	....	.930	....	101
6..	....	....	....	4.95N	4.45	.924	....	101
7..	....	....	....	4.45N	3.62	.881	....	101
10..	....	....	....	3.62N	4.25	.940	....	101
11..	....	....	2.90A	2.90A	2.62	.856	....	101
12..	....	....	2.30A	2.62N	2.72	.859	....	101
13..	....	2.75B	2.70A	2.70A	2.72	.879	....	101
14..	....	....	....	2.72N	2.87	.915	....	101
17..	2.02	2.02	2.02	2.02	1.95	.885	50	148
18..	1.30	1.40	1.30	1.40	1.42	.826	21	158
19..	....	1.60B	....	1.60B	1.77	.948	....	158
20..	....	2.20B	....	2.20B	2.20	.998	....	168
21..	2.60	2.95	2.55	2.95	2.82	.999	78	152
24..	....	....	....	....	....	.979	....	....

APRIL 1986 58 CALLS

IN JANUARY 1986

1..	Exchange Closed; New Year's Day							
2..	....	....	....	4.20N	3.20	.661	....	264
3..	....	....	....	3.20N	3.12	.646	....	264
6..	..	3.20B	....	3.20B	3.15	.653	....	264
7..	....	3.45B	....	3.45B	3.62	.706	....	264
8..	....	....	3.40A	3.40A	2.82	.612	....	264
9..	3.05	3.35	3.05	3.35	3.20	.654	3	267
10..	4.15	4.15	4.15	4.15	4.22	.747	226	171
13..	4.30	4.30	3.65A	3.65A	3.62	.685	1	170
14..	3.50	3.50	3.50	3.50	3.65	.688	2	170
15..	4.00	4.05B	3.80A	4.05B	4.15	.743	1	170
16..	3.70	3.80	3.70	3.80	3.72	.701	2	170
17..	....	3.80B	3.40A	3.80B	3.65	.700	....	170
20..	....	4.50B	....	4.50B	4.60	.801	....	170
21..	4.65	4.70B	4.35	4.35	4.10	.760	2	170
22..	....	4.20B	....	4.20B	4.37	.785	....	170
23..	5.35	5.40	5.35	5.40	5.20	.847	2	169
24..	5.27	5.27	5.00A	5.27	5.25	.854	....	169
27..	6.25	6.25	6.05	6.05	5.85	.893	34	169
28..	....	....	5.65A	5.65A	5.52	.885	....	169
29..	5.05	5.05	5.05	5.05	5.20	.872	2	169
30..	....	....	....	5.20N	4.57	.834	....	169
31..	....	....	4.50A	4.50A	4.45	.833	....	169

IN FEBRUARY

3..	....	4.90B	....	4.45N	4.32	.835	....	169
4..	3.50	3.50	3.50	3.50	3.20	.735	44	150
5..	3.40	3.40	3.40	3.40	3.65	.735	3	142
6..	....	....	3.50A	3.50A	3.45	.780	....	142
7..	....	....	....	3.45N	4.10	.825	....	142
10..	....	4.20B	4.05A	4.05A	3.80	.811	....	142
11..	2.70	2.70	2.70	2.70	2.67	.687	1	142
12..	2.55	2.70	2.50A	2.55A	2.65	.676	21	153
13..	2.50	2.60	2.25	2.35	2.30	.618	110	220
14..	2.35	2.60	2.25	2.55	2.52	.655	89	296
17..	Exchange Closed; President's Day							
18..	1.85	2.00	1.47	1.52@.55	1.47	.483	290	544
19..	1.50	2.70	1.50	2.30	2.12	.606	330	457
20..	2.25	2.75	2.25	2.50	2.50	.670	110	465
21..	2.80	3.45	2.80	3.45	3.45	.813	115	383
24..	....	....	....	3.45N	3.42	.840	16	381
25..	4.10	4.65B	3.92	4.65B	4.67	.935	34	360
26..	4.60	4.75B	4.40	4.55	4.52	.932	31	323
27..	4.35	4.35	3.90A	3.90A	3.70	.888	1	322
28..	4.00	4.10B	4.00	4.00	3.67	.821	7	314

IN MARCH

3..	2.70	2.80B	2.70	2.75	2.75	.752	1	315
4..	2.47	3.00	2.47	2.95	3.20	.803	20	303
5..	3.10	3.15B	3.00A	3.10	3.10	.801	....	303
6..	3.52	3.85B	2.90	2.90	2.75	.782	66	278
7..	2.45	2.60B	2.10	2.10	2.07	.692	12	275
10..	1.95	2.25	1.65	2.15B	2.47	.786	123	323
11..	1.40	1.55	1.35	1.35	1.35	.602	232	458
12..	1.20	1.35	1.05	1.30	1.27	.586	179	535
13..	1.30@.25	1.40	1.15	1.15	1.20	.600	256	711
14..	1.25	1.30	1.10	1.25	1.27	.648	50	753
17..	.95	.95	.50	.55	.55	.453	498	545
18..	.40	.40	.22	.25	.25	.274	214	561
19..	.30	.40	.25	.35	.35	.392	230	558
20..	.50@.55	.62B	.40	.50@.55	.50	.594	360	706
21..	.70	1.00	.60	.85@.90	.87	.864	281	633
24..	....	....	....	....	....	.541	....	....

LIVE CATTLE OPTION ON FUTURES — CALLS

APRIL 1986 60 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	3.00	3.00	2.10A	2.10A	2.15	.511	141	1293
3..	2.10	2.10	1.85	2.10	2.07	.494	239	1479
6..	2.15	2.50	2.15	2.20A	2.10	.499	72	1534
7..	2.40	2.45	2.35A	2.37	2.45	.557	111	1435
8..	2.12	2.25	1.80	1.80	1.87	.453	133	1549
9..	2.00	2.40B	1.95	2.35	2.30	.496	28	1562
10..	2.90	3.10B	2.90	3.00	3.00	.602	35	1591
13..	3.20	3.20	2.60A	2.60A	2.47	.526	115	1681
14..	2.47	2.55	2.32	2.45	2.50	.528	136	1591
15..	2.50	3.05	2.50	3.00	2.92	.591	233	1522
16..	2.70	2.70	2.60A	2.65	2.60	.540	11	1523
17..	2.40@.45	2.75B	2.30	2.75B	2.55	.538	3	1526
20..	....	3.30B	....	3.30B	3.35	.657	146	1380
21..	3.35	3.35	3.00A	3.00A	2.87	.604	9	1379
22..	3.00	3.00	2.95	2.95	3.10	.633	47	1339
23..	3.50	3.85	3.50	3.70	3.80	.717	5	1337
24..	3.75	3.80	3.65A	3.75	3.82	.726	14	1341
27..	4.60	4.60	4.15	4.15	4.30	.781	39	1340
28..	4.15	4.15	3.95	3.95	4.02	.768	5	1336
29..	3.60	3.80	3.55A	3.60	3.70	.745	10	1339
30..	3.65	3.65	2.95	2.95	3.12	.687	18	1330
31..	3.05	3.05	3.00A	3.05	3.00	.685	11	1340

IN FEBRUARY

3..	....	3.25B	2.90A	2.90A	2.90	.681	....	1342
4..	2.20	2.30	2.00	2.00	1.95	.547	36	1365
5..	2.15	2.20	1.80	2.20	2.32	.547	124	1455
6..	2.35	2.35	2.10	2.30	2.15	.602	21	1463
7..	2.50	2.75	2.50	2.70	2.70	.658	242	1407
10..	2.85	2.85	2.50A	2.50A	2.40	.631	29	1379
11..	1.90	1.90	1.55	1.55	1.55	.474	249	1572
12..	1.55	1.70	1.35	1.60A	1.55	.459	133	1613
13..	1.50	1.65	1.30	1.40	1.35	.395	502	1540
14..	1.40	1.57	1.25	1.42	1.47	.429	455	1787
17..	Exchange Closed; President's Day							
18..	1.25	1.25	.80	.85@.82	.85	.256	389	1810
19..	.90	1.65	.80	1.25	1.20	.382	235	1794
20..	1.35	1.70	1.35	1.50@.45	1.50	.423	354	1853
21..	1.65	2.30	1.60	2.25@.30	2.10	.597	633	1869
24..	2.12	2.25	1.90	2.05	2.10	.624	258	1761
25..	2.30	3.10	2.30	3.05	3.10	.794	587	1641
26..	2.90	3.20B	2.85	2.85	2.97	.784	121	1556
27..	2.80	2.80	2.25	2.25	2.30	.688	77	1538
28..	2.15	2.80	2.15	2.20A	2.27	.650	82	1558

IN MARCH

3..	1.80@.70	1.80	1.35	1.50	1.47	.542	620	1661
4..	1.30@.25	2.20	1.20	1.85@.80	1.82	.604	827	1549
5..	1.90	2.00	1.35	1.70	1.70	.593	239	1525
6..	2.15@.20	2.45	1.35A	1.40	1.45	.559	310	1581
7..	1.37	1.45	.85	.85@.90	.92	.439	665	1243
10..	.95	1.15	.67	1.15	1.20	.523	537	1213
11..	.85	.90	.55	.55	.55	.300	492	1331
12..	.50	.65	.42	.55@.57	.50	.271	571	1491
13..	.50	.55	.40	.42	.42	.263	178	1464
14..	.40	.45	.32	.40	.40	.281	295	1567
17..	.25@.22	.25	.10	.10@.12B	.12	.081	360	1506
18..	.10	.10	.02	.02	.02	.018	164	1507
19..	.02	.02	.02	.02	.02	.017	149	1379
20..	.02	.05	.02	.02	.02	.008	212	1360
21..	.02	.02	.03	.02	....	.063	203	....

APRIL 1986 62 CALLS

IN JANUARY 1986

1..	Exchange Closed; New Year's Day							
2..	2.15	2.15	1.30	1.45	1.32	.365	60	1720
3..	1.40	1.45	1.20	1.45	1.30	.348	166	1805
6..	1.35	1.50	1.32	1.35	1.30	.350	165	1889
7..	1.60	1.60	1.45	1.55	1.57	.404	79	1843
8..	1.50	1.50	1.10	1.20	1.15	.306	46	1870
9..	1.40	1.50	1.30	1.50	1.47	.344	33	1873
10..	2.05	2.20	1.90	2.10	2.05	.446	36	1885
13..	2.15	2.20	1.60	1.65	1.62	.368	114	1828
14..	1.65	1.75	1.45A	1.70	1.62	.368	142	1759
15..	1.85	2.05	1.70A	2.00	1.97	.429	63	1746
16..	1.75	1.77	1.67	1.70	1.75	.378	73	1775
17..	1.45	1.75	1.45	1.70	1.67	.375	13	1781
20..	1.65	2.30	1.65	2.20	2.25	.492	43	1791
21..	2.22	2.35	1.95	1.95	1.92	.434	322	1761
22..	1.95	2.10	1.92	2.05B	2.10	.463	197	1861
23..	2.50	2.75	2.45	2.55	2.65	.555	218	1888
24..	2.55	2.70	2.50	2.70@.65	2.65	.564	202	1827

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

APRIL 1986 62 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27..	3.15	3.25	2.90	2.95	2.95	.626	51	1825
28..	2.90	3.00	2.80	2.85	2.75	.608	41	1829
29..	2.50@.40	2.55	2.25	2.45	2.45	.578	98	1827
30..	2.50	2.50	1.90	2.00	2.00	.509	142	1822
31..	1.90	2.05	1.75	1.85	1.85	.504	125	1832

IN FEBRUARY

3..	2.15	2.15	1.70	1.75	1.77	.494	131	1891
4..	1.65	1.65	1.05	1.20	1.12	.355	515	1929
5..	1.17	1.45	1.05	1.40@.45	1.37	.355	322	2059
6..	1.40	1.40	1.20	1.30	1.25	.405	200	2090
7..	1.25	1.62	1.25	1.60	1.62	.460	526	2114
10..	1.62	1.75	1.35	1.40	1.40	.424	304	2109
11..	1.35	1.35	.85	.87	.87	.274	626	2467
12..	.87	.95	.75	.85A	.85	.260	394	2530
13..	.85	.95	.75	.80	.80	.207	415	2695
14..	.85	.87	.75	.80@.75	.80	.231	248	2615
17..	Exchange Closed; President's Day							
18..	.70@.60	.70	.45	.45	.45	.106	481	2596
19..	.50	.85	.47	.70	.70	.170	138	2600
20..	.75	1.00	.75	.85	.85	.210	386	2384
21..	.95@1.00	1.25	.90	1.15	1.20	.353	579	2465
24..	1.15	1.25	1.05	1.12	1.15	.365	380	2566
25..	1.25	1.90	1.25	1.90	1.90	.558	686	2783
26..	1.75@.80	1.90	1.60	1.60	1.70	.539	533	2606
27..	1.65	1.65	1.20	1.20@.25	1.22	.416	482	2631
28..	1.30@.25	1.60	1.00	1.10	1.20	.449	494	2641

IN MARCH

3..	.85	.90	.62	.65@.67	.67	.327	651	2537
4..	.62	1.20	.55	.85	.85	.380	389	2682
5..	.85@.87	.95	.67	.75	.75	.362	178	2765
6..	.92	1.20	.65	.65	.62	.322	443	2711
7..	.55	.65	.35	.40@.35	.37	.216	538	2952
10..	.35@.37	.40	.27	.40B	.42	.256	632	2890
11..	.32	.32	.15	.17@.15	.17	.100	279	2828
12..	.17	.22	.15	.17	.17	.079	194	2866
13..	.20	.20	.10	.12@.10	.10	.067	116	2893
14..	.15	.15	.10	.12	.10	.066	107	2874
17..	.05	.05	.02	.02	.02	.004	169	2890
18..	....	....	....	.02N	....	.000	10	2886
19..	CAB	CAB	CAB	CAB	CAB	.000	....	2877
20..	.02	.02	CAB	CAB	CAB	.000	92	2902
21..	CAB	CAB	CAB	CAB	CAB	.000	7	....

APRIL 1986 64 CALLS

IN JANUARY 1986

1..	Exchange Closed; New Year's Day							
2..	1.25	1.25	.75	.82	.80	.240	53	1367
3..	.75	.85	.72	.75	.75	.225	622	1454
6..	.80	.90	.80	.80	.77	.224	29	1422
7..	.90	.95	.85	.90	.95	.269	34	1454
8..	.90	.92	.65	.70	.67	.188	65	1469
9..	.85	.97	.85	.95	.90	.218	75	1466
10..	1.25	1.40	1.20	1.35	1.32	.303	53	1471
13..	1.40	1.50	1.15	1.15	1.02	.233	67	1485
14..	1.05	1.25	.90	1.15	1.02	.233	153	1507
15..	1.15	1.40	1.15	1.30	1.30	.282	104	1535
16..	1.20	1.20	1.02	1.05	1.05	.239	227	1680
17..	.95	1.10	.85	1.00	1.05	.235	132	1743
20..	1.25	1.55	1.25	1.45	1.45	.333	125	1746
21..	1.45	1.50	1.15	1.30	1.22	.281	158	1820
22..	1.25	1.35	1.15	1.30B	1.35	.305	76	1868
23..	1.60	1.75	1.50	1.70	1.77	.388	154	1867
24..	1.70	1.77	1.60	1.75	1.75	.395	133	1847
27..	2.25@.20	2.25	1.85	1.95	1.95	.453	261	1924
28..	1.80	2.00	1.72	1.72	1.75	.433	82	1889
29..	1.50	1.60	1.40	1.50	1.52	.402	276	1711
30..	1.47	1.50	1.20	1.20	1.20	.334	69	1701
31..	1.15@.10	1.17	.95	1.05	1.07	.328	574	2007

IN FEBRUARY

3..	1.20	1.27	.85	.90	.95	.313	170	2145
4..	.95	.95	.55	.65	.60	.198	321	1988
5..	.70	.75	.55	.75	.75	.198	451	1917
6..	.75	.80	.70	.75	.67	.235	107	1905
7..	.80	.97	.72	.97	.95	.276	143	1976
10..	.92@.90	1.00	.80	.80	.77	.241	168	2020
11..	.70	.70	.45	.45	.45	.131	477	2062
12..	.42	.52	.40	.45	.45	.121	388	2072
13..	.45	.50	.40	.40	.40	.088	250	2171

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

APRIL 1986 64 CALLS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14..	.45	.47	.42	.42	.40	.101	194	2043
17..	Exchange Closed; President's Day							
18..	.32	.32	.20	.20	.20	.034	110	2039
19..	.22	.40	.20	.30A	.30	.062	97	2035
20..	.40	.50	.40	.42	.42	.081	493	2039
21..	.45	.62	.45	.62	.60	.163	260	1999
24..	.60	.62	.55	.55	.55	.163	121	2040
25..	.60	1.00	.60	.97B	.97	.307	393	2051
26..	.85	1.00	.82	.85	.87	.285	410	2016
27..	.80	.80	.60	.60	.60	.186	267	1943
28..	.55	.77	.50	.50	.55	.265	87	1943

IN MARCH

3..	.37	.40	.25	.30	.27	.162	256	1836
4..	.27	.40	.25	.35	.32	.196	55	1832
5..	.30	.40	.30	.30	.30	.177	47	1840
6..	.45	.60	.25A	.25A	.25	.146	373	1991
7..	.20	.25	.12	.15	.12	.081	88	1972
10..	.12@.15	.15	.10	.12	.12	.089	397	1684
11..	.10	.12	.05	.05	.05	.022	211	1717
12..	.05	.05	.05	.05	.05	.014	42	1725
13..	.05	.05	.02	.02	.05	.010	1	1698
14..	.05	.05	.02	.02	.02	.008	111	1661
17..	.02	.02	.02	.02	....	.000	7	1653
18..	.02	.02	.02	.02	....	.000	1	1652
19..	CAB	CAB	CAB	CAB	CAB	.000	....	1654
20..	CAB	CAB	CAB	CAB	CAB	.000	9	1645

APRIL 1986 66 CALLS

IN JANUARY 1986

1..	Exchange Closed; New Year's Day							
2..	.65	.70	.42	.47	.45	.145	35	887
3..	.50	.50	.40	.40	.42	.134	111	837
6..	.45	.57	.45	.57	.42	.132	65	786
7..	.50	.50	.45	.45	.52	.164	5	782
8..	.40	.45	.35	.35	.40	.106	23	784
9..	.50	.55	.50	.55	.55	.126	21	779
10..	.75	.90	.75	.85	.82	.187	34	790
13..	.90	.90	.80	.80A	.62	.134	10	773
14..	.75	.75	.55	.60	.62	.133	97	802
15..	.80	.85	.70A	.80	.80	.169	39	810
16..	.65	.67	.60	.60	.65	.136	295	985
17..	.55	.70	.52	.57	.62	.133	39	1000
20..	.80	.85B	.70	.85B	.90	.203	66	1050
21..	.85	.95B	.85	.85	.75	.162	2	1051
22..	.80	.80	.72	.77	.82	.179	92	1081
23..	.92	1.10	.92	1.05A	1.12	.244	291	1304
24..	1.00	1.12	1.00	1.12@.10A	1.10	.248	72	1330
27..	1.45	1.45	1.20	1.20	1.25	.294	158	1266
28..	1.10	1.20	1.00	1.05B	1.07	.275	56	1262
29..	.95	.95	.80	.92	.90	.247	33	1270
30..	.87	.87	.55	.62	.65	.193	59	1284
31..	.65	.65	.55	.55	.57	.187	124	1300

IN FEBRUARY

3..	.65	.67	.50	.52	.50	.173	84	1322
4..	.45	.45	.30	.30	.27	.095	230	1268
5..	.30	.37	.27	.37	.37	.095	113	1278
6..	.35	.35	.30	.32	.32	.117	76	1280
7..	.35	.47B	.35	.47B	.50	.142	16	1283
10..	.45	.45	.42	.42	.40	.115	16	1292
11..	.30	.30	.20	.20	.20	.052	208	1314
12..	.25	.25	.20	.20	.15	.046	176	1406
13..	.20	.20	.17	.20	.17	.031	42	1384
14..	.20	.20	.20	.20	.17	.036	6	1381
17..	Exchange Closed; President's Day							
18..	.15	.15	.10	.10	.10	.008	226	1372
19..	.10	.20	.10	.17	.15	.017	107	1226
20..	.17	.20	.17	.17	.17	.024	26	1240
21..	.22	.30	.20	.25	.27	.058	13	1216
24..	....	....	.25A	.25A	.25	.064	....	1216
25..	.25	.50	.25	.50	.50	.128	286	1207
26..	.50	.50	.40	.45	.42	.112	399	1414
27..	.30	.30	.25	.25	.25	.060	7	1409
28..	.20	.32B	.20	.27A	.22	.133	6	1408

IN MARCH

3..	.17	.17	.10	.10	.10	.065	13	1406
4..	.12	.15	.12	.15	.12	.082	6	1402
5..	.12	.12	.10	.10	.10	.069	41	1409
6..	.12	.12	.10	.10	.07	.052	12	1409
7..	.10	.10	.05	.05	.05	.023	13	1406

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

APRIL 1986 66 CALLS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10..	.05	.07	.05	.07	.05	.022	21	1402
11..	.02	.02	.02	.02	.02	.003	52	1452
12..	.02	.02	.02	.02	.02	.001	2	1452
13..	.02	.02	.02	.02	.02	.000	1	1450
14..	CAB	CAB	CAB	CAB	CAB	.000	2	1448
17..	.02	.02	.02	.02	....	.000	4	1446
18..	.02	.02	.02	.02	....	.000	3	1446
19..	CAB	CAB	CAB	CAB	CAB	.000	....	1446
20..	CAB	CAB	CAB	CAB	CAB	.000	....	1446
21..	CAB	CAB	CAB	CAB	CAB	.000	1	....

APRIL 1986 68 CALLS

IN JANUARY 1986

1..	Exchange Closed; New Year's Day							
2..	.35	.35	.35	.35	.25	.081	3	1375
3..	.22	.22	.22	.22	.22	.073	5	1375
6..	....	....	....	.22N	.22	.071	....	1375
7..	....	....	....	.22N	.27	.092	....	1375
8..	....	....	....	.27N	.22	.054	....	1375
9..	....	....	....	.22N	.30	.066	....	1375
10..	.45	.45	.45	.45	.50	.106	12	1377
13..	.50	.55	.50	.55	.35	.070	4	1380
14..	.35	.40	.35	.40B	.40	.069	16	1396
15..	.50	.50	.50	.50	.50	.091	....	1396
16..	.50	.50	.40	.40	.40	.070	4	1397
17..	.42	.42	.40A	.40A	.35	.068	1	1396
20..	.45	.45	.35	.45	.55	.111	14	1406
21..	.55	.55	.50	.50	.45	.084	13	1417
22..	.40	.45	.40	.45	.50	.095	6	1423
23..	.60	.65	.60	.65	.65	.137	119	1524
24..	.60@.65	.70	.57	.70	.67	.140	99	1545
27..	.80	.95	.72	.72	.75	.170	94	1581
28..	.72	.72	.60	.60	.62	.155	20	1593
29..	.50	.50	.45	.50	.50	.135	60	1625
30..	.45	.45	.40	.40	.35	.098	15	1622
31..	.30	.35	.30	.30	.30	.094	22	1630

IN FEBRUARY

3..	.27	.27	.27	.27	.22	.083	15	1637
4..	.17	.20	.15	.15	.15	.039	128	1521
5..	....	....	....	.15N	.17	.039	1	1521
6..	.17	.17	.17	.17	.15	.050	1	1519
7..	....	....	....	.15N	.22	.062	....	1519
10..	.20	.20	.20	.20	.17	.046	1	1519
11..	.10	.10	.07	.10	.10	.017	113	1468
12..	.10	.10	.10	.10	.07	.014	50	1476
13..	.10	.10	.10	.10	.07	.009	3	1430
14..	.10	.10	.10	.10	.07	.010	3	1428
17..	Exchange Closed; President's Day							
18..	.07	.07	.07	.07	.05	.001	....	1428
19..	.07	.07	.07	.07	.07	.004	44	1384
20..	....	....	....	.07N	.07	.005	1	1385
21..	.10	.15	.10	.15	.15	.016	3	1383
24..	....	....	....	.15N	.15	.013	1	1383
25..	.20	.20	.20	.20	.20	.040	5	1379
26..	....	....	....	.20N	.17	.033	....	1379
27..	.17	.17	.15A	.15A	.12	.014	2	1379
28..	.17	.17	.17	.17	.10	.057	....	1379

IN MARCH

3..	.05	.07	.05	.07	.05	.022	8	1371
4..	.05	.05	.05	.05	.05	.028	9	1362
5..	.05	.05	.05	.05	.05	.022	9	1353
6..	....	....	....	.05N	.02	.014	....	1353
7..	....	....	....	.02N	.02	.005	....	1353
10..	.02	.02	.02	.02	.02	.003	5	1348
11..	....	....	....	.02N	....	.000	....	1348
12..	CAB	CAB	CAB	CAB	CAB	.000	....	1348
13..	CAB	CAB	CAB	CAB	CAB	.000	....	1348
14..	.02	.02	.02	.02	....	.000	2	1347
17..	CAB	CAB	CAB	CAB	CAB	.000	....	1347
18..	CAB	CAB	CAB	CAB	CAB	.000	....	1347
19..	CAB	CAB	CAB	CAB	CAB	.000	....	1347
20..	CAB	CAB	CAB	CAB	CAB	.000	....	1347

APRIL 1986 70 CALLS

IN JANUARY 1986

1..	Exchange Closed; New Year's Day							
2..	....	....	....	.22N	.12	.042	....	17
3..	....	....	....	.12N	.12	.037	....	17
6..	....	....	....	.12N	.12	.035	....	17

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

APRIL 1986 70 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	.15	.15	.15	.15	.15	.047	2	19
8	....	....	....	.15N	.12	.025	....	19
9	....	.15B	....	.15B	.15	.032	....	19
10	....	....	....	.15N	.20	.055	....	19
13	....	....	....	.20N	.20	.033	....	19
14	....	....	....	.20N	.20	.033	....	19
15	....	....	....	.20N	.25	.045	....	19
16	....	....	....	.25N	.22	.033	....	19
17	.20	.20	.20	.20	.17	.031	5	24
20	....	....	....	.17N	.30	.055	....	24
21	....	....	....	.30N	.25	.039	....	24
22	....	....	....	.25N	.27	.045	....	24
23	....	.30B	....	.30B	.40	.069	....	24
24	.30	.35	.30	.35	.40	.070	3	24
27	.45	.45	.45	.45	.37	.087	27	41
28	.37	.37	.37	.37	.35	.078	4	45
29	....	....	....	.35N	.27	.065	....	45
30	.20	.20	.20	.20	.20	.044	1	45
31	....	....	....	.20N	.17	.041	....	45

IN FEBRUARY

3	....	....	....	.17N	.10	.034	....	45
4	.07	.07	.07	.07	.07	.014	4	46
5	....	....	....	.07N	.07	.014	....	46
6	....	....	....	.07N	.07	.018	....	46
7	....	....	....	.07N	.10	.023	....	46
10	....	....	....	.10N	.10	.015	....	46
11	.10	.10	.07	.07	.05	.004	5	46
12	....	....	....	.05N	.05	.004	....	46
13	....	....	....	.05N	.05	.002	....	46
14	....	....	....	.05N	.05	.002	....	46
17	Exchange Closed; President's Day							
18	.02	.02	.02	.02	.02	.000	20	46
19	....	....	....	.02N	.05	.000	....	46
20	....	....	....	.05N	.05	.001	....	46
21	.07	.10	.07	.10	.07	.003	4	46
24	....	....	....	.07N	.07	.002	....	46
25	....	....	....	.07N	.10	.009	....	46
26	....	....	....	.10N	.07	.007	....	46
27	....	....	....	.07N	.05	.002	....	46
28	....	....	....	.05N	.05	.021	....	46

IN MARCH

3	....	....	....	.05N	.02	.008	....	46
4	....	....	....	.02N	.02	.007	....	46
5	....	....	....	.02N	.02	.005	....	46
6	....	....	....	.02N	....	.003	....	46
7	CAB	CAB	CAB	CAB	CAB	.000	....	46
10	CAB	CAB	CAB	CAB	CAB	.000	....	46
11	CAB	CAB	CAB	CAB	CAB	.000	....	46
12	CAB	CAB	CAB	CAB	CAB	.000	....	46
13	CAB	CAB	CAB	CAB	CAB	.000	....	46
14	CAB	CAB	CAB	CAB	CAB	.000	....	46
17	CAB	CAB	CAB	CAB	CAB	.000	....	46
18	CAB	CAB	CAB	CAB	CAB	.000	....	46
19	CAB	CAB	CAB	CAB	CAB	.000	....	46
20	CAB	CAB	CAB	CAB	CAB	.000	....	46

JUNE 1986 50 CALLS

IN APRIL 1986

18	6.15	6.60	6.15	6.60	5.85	.907	1	1
21	....	....	5.50A	5.85N	4.90	.868	....	1
22	....	5.00B	4.60A	5.00B	5.30	.890	....	1
23	....	5.35B	....	5.30N	4.15	.821	....	1
24	4.05	4.40B	4.05	4.40B	4.77	.863	2	3
25	....	....	4.35A	4.35A	4.55	.850	1	4
28	....	4.65B	....	4.65B	4.57	.867	....	4
29	....	5.70B	....	5.70B	6.25	.932	....	4
30	....	6.40B	....	6.40B	7.67	.969	....	4

IN MAY

1	7.40	7.40	6.85A	6.95A	6.65	.958	2	4
2	....	....	6.45A	6.65N	6.25	.952	....	4
5	....	7.45B	6.10A	7.45B	7.00	.978	1	4
6	....	7.30B	6.75A	6.75A	6.60	.976	....	4
7	....	6.90B	6.50A	6.90B	7.62	.991	....	4
8	....	8.30B	....	8.30B	8.37	.996	....	4
9	8.80	8.80	8.75A	8.80	8.72	.998	1	3
12	....	....	8.60A	8.60A	8.50	.999	....	3
13	....	8.80B	....	8.80B	8.65	.999	....	3

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

JUNE 1986 50 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	....	....	8.40A	8.40A	8.55	.999	....	3
15	....	8.60B	8.40A	8.40A	7.85	.999	....	2
16	....	....	6.30A	6.30A	6.55	.999	....	2
19	....	....	....	6.55N	6.65	.999	....	2
20	....	....	....	6.65N	6.02	.999	....	2
21	....	....	....	6.02N	4.10	.999	....	2
22	....	....	....	4.10N	5.15	1.000	....	2
23	....	....	....	5.15N	5.60	1.000	....	2
26	Exchange Closed; Memorial Day							
27	....	....	....	....	....	.999	....	....

JUNE 1986 52 CALLS

IN APRIL 1986

4	3.25	3.55	3.15	3.55	3.20	.681	7	7
7	....	4.00B	....	4.00B	3.60	.722	2	7
8	....	3.72B	....	3.60N	3.52	.722	....	6
9	....	3.80B	3.50A	3.80B	4.00	.760	....	6
10	....	4.50B	3.95A	4.05B	4.10	.781	....	6
11	....	5.25B	....	5.25B	5.45	.863	....	6
14	....	5.50B	....	5.50B	5.45	.877	....	6
15	4.80	5.50B	4.20A	4.20A	4.12	.802	4	6
16	....	....	3.30A	3.30A	3.00	.697	....	6
17	3.80	3.85	3.80	3.85	4.05	.788	....	6
18	4.70	4.70	4.70	4.70	4.22	.801	21	25
21	4.00	4.05B	4.00	4.05B	3.37	.733	2	26
22	3.15	3.45B	3.10A	3.45B	3.67	.767	3	27
23	....	3.85B	3.65A	3.65A	2.75	.664	....	25
24	2.60	2.95	2.60	2.85B	3.25	.725	9	34
25	....	....	2.95A	2.95A	3.10	.704	....	34
28	....	3.15B	....	3.15B	3.05	.722	....	34
29	....	4.30B	....	4.30B	4.50	.833	....	34
30	5.30	5.30	5.27A	5.27B	5.80	.909	1	34

IN MAY

1	5.45	5.45	5.05A	5.10A	4.85	.882	....	34
2	4.45	4.65	4.45	4.65	4.42	.866	12	22
5	....	5.60B	4.30A	5.60B	5.10	.922	8	24
6	....	5.40B	4.85A	4.85A	4.70	.913	....	24
7	....	5.05B	4.60A	5.05B	5.67	.957	....	16
8	....	6.40B	....	6.40B	6.40	.978	....	16
9	6.90	6.90	6.85A	6.90	6.75	.986	1	15
12	....	....	6.60A	6.60A	6.52	.992	....	15
13	....	6.75B	....	6.75B	6.67	.995	....	15
14	....	....	6.40A	6.40A	6.57	.997	....	15
15	....	6.60B	6.35A	6.35A	5.85	.996	....	15
16	....	....	4.40A	4.40A	4.57	.988	....	15
19	....	....	....	4.57N	4.67	.998	....	15
20	....	....	....	4.60A	4.02	.999	....	15
21	3.95	3.95	2.30A	2.30A	2.10	.992	8	14
22	....	2.95B	....	2.95B	3.15	.999	....	14
23	....	....	....	3.15N	3.60	.999	....	14
26	Exchange Closed; Memorial Day							
27	....	....	....	....	....	.963	....	....

JUNE 1986 54 CALLS

IN APRIL 1986

1	3.00	3.00	3.00	3.00	3.20	.724	....	....
2	....	3.80B	....	3.80B	3.77	.744	1	1
3	2.70	2.70	2.60	2.65	2.65	.639	10	11
4	2.65	2.70	2.00	2.10	2.10	.519	83	67
7	2.40	2.60	2.15	2.60	2.40	.563	306	317
8	2.75	2.75	2.10A	2.35A	2.35	.563	67	362
9	2.45	2.65B	2.25A	2.50	2.62	.609	35	391
10	3.00	3.05	2.75	2.75A	2.77	.634	59	392
11	3.00	3.70B	3.00	3.70B	3.80	.744	225	351
14	3.80	4.05B	3.75A	3.75A	3.87	.760	69	370
15	3.20	3.90B	2.60	2.60	2.77	.652	10	366
16	2.70	2.70	1.80	1.90	2.00	.523	93	417
17	1.95	2.60	1.80	2.60	2.70	.633	144	496
18	2.70	3.60	2.70	2.75	2.90	.650	122	601
21	2.65	2.85B	2.20	2.20	2.22	.559	127	639
22	1.90@.85	2.45	1.80	2.45	2.37	.600	112	645
23	2.55	2.55	1.55A	1.70	1.70	.478	126	652
24	1.45@.50	2.20	1.45	2.10A	2.05	.548	236	807
25	1.85	1.95	1.75	1.90	1.92	.522	92	834
28	1.95	2.00	1.75	1.85	1.85	.534	177	908
29	1.85	3.10	1.85	3.10	3.05	.675	61	880
30	3.25	4.00	3.00A	3.95	4.10	.794	101	808

LIVE CATTLE OPTION ON FUTURES — CALLS

JUNE 1986 54 CALLS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.60	3.60	3.00	3.20	3.25	.746	41	829
2..	3.20	3.20	2.70	2.90A	2.85	.717	123	915
5..	3.30	3.70B	2.60A	3.35	3.37	.801	144	884
6..	3.60@.65	3.70	3.15A	3.15A	2.97	.777	228	801
7..	2.80	3.70	2.80	3.70	3.82	.864	27	785
8..	3.90	5.05	3.90	4.70	4.47	.914	242	684
9..	4.70	5.00B	4.70	4.75	4.80	.937	116	685
12..	4.60	4.85B	4.30	4.55	4.60	.952	22	671
13..	4.95	5.25B	4.55A	4.70A	4.70	.966	2	666
14..	4.30	4.40B	4.30	4.40B	4.60	.971	13	668
15..	4.35	4.65B	4.00	4.05@.00	3.90	.958	29	660
16..	2.35	2.90	2.35	2.90	2.65	.895	7	637
19..	....	....	2.55A	2.60B	2.70	.957	6	639
20..	2.75	2.75	2.65	2.65	2.07	.938	54	591
21..	1.90	2.10	.60	.65	.65	.692	46	570
22..	.50	1.20	.50	1.15	1.22	.936	119	553
23..	1.35	1.80	1.35	1.60	1.60	.982	33	530
26..	Exchange Closed; Memorial Day							
27..	....	....	....	....	....	.588	....	....

JUNE 1986 56 CALLS

IN MARCH 1986

18..	3.85	3.85	3.85	3.85	3.65	.675	....	....
19..	3.95	3.95	3.95	3.95	3.90	.698	11	11
20..	4.20	4.30	4.17A	4.30	4.32	.729	6	16
21..	4.45	4.45	4.45	4.45	4.47	.747	11	14
24..	....	....	4.40A	4.40A	4.02	.729	....	14
25..	....	4.60B	....	4.60B	4.92	.795	....	14
26..	....	....	4.80A	4.80A	4.55	.776	....	14
27..	....	4.57B	4.40A	4.57B	4.35	.771	....	14
28..	Exchange Closed; Good Friday							
31..	2.90	2.90	2.20	2.27	2.45	.684	231	232

IN APRIL

1..	2.20	2.25	1.90	2.05	2.07	.576	177	343
2..	2.60	2.85	2.40	2.60	2.52	.597	264	501
3..	2.65	2.65	1.60	1.60	1.65	.479	100	545
4..	1.80	1.80	1.20	1.25	1.25	.360	226	634
7..	1.55	1.85B	1.40	1.55A	1.52	.399	139	649
8..	1.65	1.80	1.25	1.55	1.50	.399	313	875
9..	1.60	1.75	1.35	1.65B	1.67	.446	258	1024
10..	2.15@.00	2.15	1.70	1.70	1.70	.470	114	1082
11..	1.85	2.60B	1.85	2.60B	2.55	.592	271	1129
14..	2.60	2.70B	2.40	2.50B	2.55	.606	91	1106
15..	2.60	2.60	1.55	1.60@.55	1.60	.479	95	1194
16..	1.50	1.65	.90	1.15	1.15	.350	462	1505
17..	1.10@.15	1.70	1.10	1.70	1.70	.459	461	1781
18..	1.70	2.30	1.70	1.80	1.85	.477	337	1806
21..	1.65	1.75	1.25	1.25	1.30	.379	132	1777
22..	1.10@.05	1.57	1.00	1.47	1.42	.418	465	2077
23..	1.57	1.65	.75A	.85	.95	.302	314	2096
24..	.85	1.35	.85	1.30@.35	1.32	.366	633	2539
25..	1.25	1.25	1.00	1.10	1.10	.341	205	2618
28..	1.15@.00	1.15	.95	1.00	1.02	.344	593	2575
29..	1.10	1.85	1.10	1.85	1.85	.485	745	2846
30..	2.00@.05	2.75	1.95	2.75	2.70	.627	488	2637

IN MAY

1..	2.40	2.40	1.65	1.95	2.00	.563	471	2629
2..	1.80	1.95	1.45	1.65	1.65	.524	300	2381
5..	1.30	2.25	1.30	1.95	1.95	.614	137	2294
6..	2.20	2.37	1.50	1.52B	1.60	.574	178	2251
7..	1.40	2.10	1.40	2.10	2.15	.690	130	2199
8..	2.25	3.30	2.25	2.80A	2.67	.770	506	1958
9..	2.90	3.22	2.75	3.00@2.90	3.00	.809	406	1861
12..	3.10	3.17	2.35	2.55B	2.72	.821	337	1773
13..	2.90@.95	3.35	2.60	2.80@.90	2.77	.848	397	1470
14..	2.80	2.80	2.45A	2.60	2.60	.854	45	1482
15..	2.90	2.90	1.90	2.00	2.02	.796	33	1449
16..	.80	1.60	.80	1.10	1.07	.610	393	1567
19..	1.00	1.60	.90	1.10@.95	1.00	.664	187	1582
20..	1.00	1.00	.70A	.70A	.52	.512	110	1587
21..	.35@.40	.50	.10	.10	.10	.088	489	1635
22..	.07	.15	.05	.12	.10	.136	457	1376
23..	.10	.10	CAB	.02	....	.305	339	....

JUNE 1986 58 CALLS

IN JANUARY 1986

1..	Exchange Closed; New Year's Day							
2..	....	....	....	4.62N	3.85	.645	....	5
3..	....	....	....	3.85N	3.67	.638	....	5

(Continued in Next Column)

Tape Entries Read... 8,647

LIVE CATTLE OPTION ON FUTURES — CALLS

JUNE 1986 58 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	....	....	....	3.67N	3.57	.625	....	5
7..	....	....	....	3.57N	3.67	.638	....	5
8..	....	....	....	3.67N	3.15	.584	....	5
9..	....	3.55B	....	3.55B	3.65	.628	....	5
10..	....	....	3.40A	3.40A	4.30	.682	....	5
13..	....	....	4.00A	4.00A	3.57	.625	....	5
14..	3.45	3.65B	3.45	3.45	3.85	.643	1	6
15..	....	4.15B	....	4.15B	4.35	.682	....	6
16..	....	....	....	4.35N	4.02	.657	....	6
17..	....	....	3.75A	3.75A	3.82	.638	....	6
20..	....	4.10B	....	4.10B	4.42	.690	....	6
21..	....	....	....	4.42N	3.90	.651	....	6
22..	4.15	4.20	4.15	4.20	4.25	.679	6	11
23..	....	....	....	4.25N	5.10	.742	2	8
24..	5.15	5.15	5.15	5.15	5.30	.755	4	9
27..	....	5.95B	....	5.95B	5.55	.771	....	9
28..	....	....	....	5.55N	5.37	.768	....	9
29..	....	....	5.20A	5.20A	5.25	.767	....	9
30..	....	....	....	5.25N	5.20	.760	....	9
31..	....	....	5.05A	5.05A	5.05	.752	....	9

IN FEBRUARY

3..	....	....	....	5.05N	4.80	.747	....	9
4..	....	....	....	4.80N	3.85	.677	....	9
5..	....	....	....	3.85N	4.52	.677	....	9
6..	....	....	....	4.52N	4.20	.726	....	9
7..	....	....	....	4.20N	4.87	.747	....	9
10..	....	....	....	4.87N	4.87	.748	....	9
11..	....	....	4.65A	4.65A	3.82	.665	....	9
12..	....	....	....	3.82N	3.85	.665	....	9
13..	....	....	....	3.85N	3.50	.623	....	9
14..	....	....	....	3.50N	3.80	.648	....	9
17..	Exchange Closed; President's Day							
18..	3.00	3.10	2.70	2.75B	2.85	.549	66	75
19..	3.00	3.25B	3.00	3.25B	3.25	.598	32	91
20..	....	3.45B	....	3.45B	3.35	.606	....	91
21..	4.05	4.05	4.05	4.05	4.10	.680	2	91
24..	....	....	....	4.10N	4.00	.683	....	91
25..	4.40	4.72	4.40	4.72	4.97	.763	87	161
26..	4.75	4.75	4.55A	4.55A	4.55	.727	2	158
27..	4.25	4.30	4.05A	4.05A	3.97	.682	12	158
28..	4.60	4.60	3.90	3.90	3.97	.645	33	187

IN MARCH

3..	3.60	3.60	3.30	3.30	3.45	.603	11	194
4..	....	....	3.10A	3.10A	3.67	.624	....	194
5..	....	....	....	3.67N	3.50	.618	....	194
6..	3.90	3.90	3.50A	3.50A	3.40	.604	1	193
7..	....	....	3.35A	3.35A	2.85	.568	....	193
10..	3.05	3.10B	3.05	3.05	3.25	.607	5	191
11..	2.82	2.82	2.70	2.70	2.80	.556	22	206
12..	2.80	2.90	2.80	2.90B	3.02	.585	73	265
13..	3.17	3.35B	3.17	3.17	3.10	.599	84	210
14..	3.25	3.35	3.15	3.35	3.32	.621	29	225
17..	3.25	3.25	2.85	3.00B	3.05	.595	28	243
18..	2.90	2.90	2.60	2.65A	2.52	.550	68	231
19..	2.65	2.75B	2.60	2.70B	2.70	.574	29	258
20..	3.00	3.05B	2.95	3.00	3.05	.607	7	263
21..	3.25	3.25	3.25	3.25	3.12	.627	27	288
24..	2.90	3.20	2.65	2.65	2.75	.601	35	277
25..	3.22	3.40B	3.22	3.40B	3.45	.678	21	284
26..	....	....	3.35A	3.35A	3.07	.653	....	284
27..	3.07	3.10B	3.07	3.07	2.92	.642	1	283
28..	Exchange Closed; Good Friday							
31..	2.10	2.10	1.25	1.40@.45	1.50	.536	251	471

IN APRIL

1..	1.10	1.50	1.05	1.35	1.30	.421	718	834
2..	1.37@.40	1.75	1.35	1.65	1.62	.442	346	957
3..	1.75	1.75	.90	1.00	1.00	.327	361	997
4..	1.10	1.15	.75	.75	.75	.226	441	1152
7..	1.10	1.20	.85	1.00	.95	.256	196	1224
8..	1.00	1.12	.75	.90A	.87	.256	212	1233
9..	.85@.95	1.05	.80	1.00	1.02	.296	246	1295
10..	1.15	1.15	.95	1.00@.95	1.00	.316	242	1414
11..	1.05@.10	1.60	1.05	1.47@.55	1.50	.430	664	1617
14..	1.65	1.70	1.42	1.52	1.52	.439	300	1612
15..	1.45	1.60B	.90	.90	.90	.316	211	1705
16..	.90@.85	.95	.62	.65	.65	.208	740	1538
17..	.75	1.00	.65	1.00	.97	.298	555	1479
18..	.97	1.45	.97	1.02@.00	1.10	.313	624	1873
21..	.92@.90	1.05	.70	.75	.72	.227	228	1943
22..	.55	.90	.55	.80	.77	.258	526	1774

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

JUNE 1986 58 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	.90	.92	.50	.50	.50	.168	282	1870
24..	.50	.65B	.45	.65B	.65	.216	308	1901
25..	.60	.60	.55	.55	.55	.196	86	1903
28..	.55	.60B	.50	.55	.52	.192	334	2030
29..	.55	1.00	.55	1.00	1.00	.304	451	2127
30..	1.10	1.80	1.07	1.65	1.70	.439	512	2001

IN MAY

1..	1.30	1.30	.95	1.10B	1.12	.371	295	1971
2..	1.00	1.00	.70	.85	.85	.331	327	2031
5..	.70	1.25	.65A	.95B	1.00	.402	395	2141
6..	1.15	1.20	.75A	.75A	.75	.355	400	2206
7..	.60	1.00	.60	1.00	1.00	.466	586	2337
8..	1.15	1.75	1.15	1.50	1.40	.552	562	2496
9..	1.65@.60	1.75	1.40	1.60	1.55	.596	399	2493
12..	1.55	1.60	.95	1.15B	1.20	.579	847	2428
13..	1.50@.40	1.65	1.10	1.30A	1.15	.604	453	2361
14..	1.25@.30	1.30	.85	1.05B	1.00	.595	235	2299
15..	1.20	1.20	.70	.75@.70	.72	.482	328	2227
16..	.20@.15	.40	.15	.30	.27	.254	724	1974
19..	.25@.27	.40	.15	.15	.15	.204	252	2369
20..	.15	.15	.07	.07	.07	.077	258	2380
21..	.05	.05	.02	.02	....	.000	90	2366
22..	CAB	.02	CAB	.02	....	.000	6	2364
23..	.02	.02	CAB	CAB	CAB	.001	1	....

JUNE 1986 60 CALLS

IN JANUARY 1986

1..	Exchange Closed; New Year's Day							
2..	....	....	....	3.42N	2.77	.534	....	104
3..	2.60	2.75	2.60	2.75	2.70	.526	37	98
6..	2.85	2.85	2.80	2.80	2.52	.511	1	98
7..	2.70	2.70	2.55	2.60	2.62	.524	109	203
8..	2.50	2.50	2.15	2.25	2.20	.467	22	201
9..	2.35	2.60B	2.35	2.60B	2.60	.512	1	199
10..	3.30	3.30	3.20A	3.30	3.17	.571	3	201
13..	3.35	3.35	3.00	3.00	2.52	.507	67	266
14..	2.65	2.65	2.55	2.55	2.80	.526	4	269
15..	2.95@.90	3.25B	2.90	3.25B	3.20	.569	121	253
16..	3.00	3.00	2.90	2.90	2.95	.541	18	255
17..	2.85	3.00B	2.75	2.90	2.77	.520	9	260
20..	....	3.00B	....	3.00B	3.27	.575	....	260
21..	....	....	....	3.27N	2.82	.532	....	260
22..	2.95	3.12	2.95	3.12	3.12	.562	295	470
23..	3.32	3.80	3.32	3.80	3.85	.633	15	465
24..	3.85	4.00	3.85	3.95A	4.00	.647	4	466
27..	4.25	4.50B	4.25	4.25	4.17	.665	2	466
28..	....	....	....	4.17N	4.05	.661	....	466
29..	....	....	3.90A	3.90A	3.95	.659	....	466
30..	3.65	3.65	3.65	3.65	3.85	.650	1	463
31..	3.65	3.65	3.65	3.65	3.72	.640	10	473

IN FEBRUARY

3..	....	3.75B	....	3.72N	3.45	.633	....	473
4..	3.05	3.05	2.75	2.75	2.72	.552	4	474
5..	2.75	2.75	2.70	2.70	3.22	.552	12	476
6..	3.00	3.00	3.00	3.00	3.00	.607	14	489
7..	3.20	3.55	3.20	3.50@.55	3.60	.630	249	731
10..	3.80	3.80	3.50	3.50	3.60	.630	86	807
11..	3.20	3.20	2.80	2.80@.90	2.80	.534	668	1324
12..	2.85	2.85	2.65A	2.82	2.77	.534	75	1375
13..	2.70	2.85	2.60	2.85	2.60	.489	91	1450
14..	2.60	2.90	2.55	2.70	2.70	.514	104	1415
17..	Exchange Closed; President's Day							
18..	2.25	2.40	1.95	2.00	2.00	.409	223	1600
19..	2.00	2.70B	2.00	2.25	2.30	.458	362	1530
20..	2.45	2.50	2.40	2.40	2.45	.466	65	1547
21..	2.60	3.02	2.60	2.95	2.97	.545	23	1533
24..	2.95	3.10	2.90	2.95	2.95	.545	156	1526
25..	3.15	3.65	3.10	3.65	3.70	.637	39	1509
26..	3.65	3.65	3.30A	3.40	3.35	.594	39	1506
27..	3.15	3.15	2.90	2.90	2.92	.541	67	1517
28..	3.00	3.25B	2.80	2.95	2.87	.542	26	1519

IN MARCH

3..	2.50	2.60	2.40	2.50	2.42	.497	102	1524
4..	2.30	2.75	2.30	2.75	2.62	.518	35	1526
5..	2.45	2.55	2.42	2.50B	2.47	.511	78	1502
6..	2.90	2.95	2.45A	2.45A	2.42	.495	174	1596
7..	2.32	2.45	2.15A	2.15A	2.00	.457	19	1611
10..	2.15	2.40	2.00	2.40	2.30	.495	116	1691

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

JUNE 1986 60 CALLS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	2.20@.10	2.25	1.85	1.90	1.90	.441	110	1758
12..	1.97	2.15	1.90	2.12B	2.15	.469	378	1934
13..	2.15	2.35	2.15	2.20	2.15	.481	80	1960
14..	2.27	2.35	2.15	2.35	2.30	.502	54	1949
17..	2.10	2.20B	1.90	2.10	2.05	.472	81	1979
18..	1.95@.90	1.97	1.60	1.65@.60	1.62	.424	217	2068
19..	1.65	1.90	1.65	1.82	1.77	.446	115	2149
20..	1.90@2.00	2.07	1.90	2.05	2.05	.478	164	2188
21..	2.15	2.30	2.15	2.30	2.10	.497	254	2346
24..	1.90@.95	2.10	1.60	1.80	1.77	.465	109	2191
25..	1.97	2.25	1.97	2.25B	2.25	.544	61	2202
26..	2.15	2.20	2.00	2.00	2.00	.515	103	2205
27..	2.05	2.15	1.77	1.80	1.82	.500	182	2211
28..	Exchange Closed; Good Friday							
31..	1.50	1.50	.70	.85@1.00	.85	.388	451	2428

IN APRIL

1..	.70	.90	.65	.75	.70	.282	714	2595
2..	1.00	1.05	.80	.95	.95	.299	268	2690
3..	.97	.97	.55	.60	.60	.203	324	2793
4..	.60@.55	.70	.45	.50	.50	.129	323	2833
7..	.65	.75	.55	.57	.52	.148	166	2913
8..	.65	.70	.47	.50	.50	.148	214	2954
9..	.55	.62	.50	.55	.55	.178	132	3013
10..	.60	.70	.55	.55	.55	.192	259	3081
11..	.80	.90	.60	.85	.85	.284	254	3118
14..	.90	.97	.75	.85	.85	.288	275	3229
15..	.75	.75	.47	.50@.55	.47	.186	311	3226
16..	.47	.50	.35	.35	.37	.110	198	3220
17..	.40@.37	.50	.37	.50	.47	.172	434	3249
18..	.52@.55	.80	.52	.62A	.62	.184	791	3066
21..	.50	.60	.40	.40	.40	.120	216	3140
22..	.35	.45	.30	.45	.40	.140	194	3132
23..	.55	.55	.27A	.30@.32	.25	.082	69	3130
24..	.27	.42	.25	.42@.40	.40	.112	300	3245
25..	.37	.37	.25	.27	.27	.098	59	3067
28..	.25	.30	.25	.25	.25	.092	385	3080
29..	.27	.55	.27	.55	.52	.166	343	3079
30..	.55	1.05	.55	.95	.90	.268	584	3215

IN MAY

1..	.70@.75	.75	.50	.57	.55	.212	296	3133
2..	.55	.55	.35	.40	.40	.179	394	3185
5..	.30	.50	.25	.47@.45	.47	.221	456	2914
6..	.50	.57	.30	.30	.30	.181	218	2969
7..	.25	.40	.22	.35@.40	.37	.258	140	3029
8..	.45	.80	.45	.60	.60	.325	434	2886
9..	.75@.80	.85	.60	.65@.70	.70	.356	499	2987
12..	.60	.70	.40	.40	.42	.309	368	2902
13..	.50	.70	.40	.45A	.40	.317	552	3008
14..	.42	.42	.22	.27	.30	.292	248	3030
15..	.37	.37	.15	.15	.17	.186	360	3087
16..	.10	.12	.07	.07	.07	.058	314	3124
19..	.07	.07	.05	.05	.05	.020	221	2954
20..	.02	.02	CAB	CAB	CAB	.002	136	3043
21..	.02	.02	CAB	CAB	CAB	.000	33	3008
22..	CAB	CAB	CAB	CAB	CAB	.000	....	3007

JUNE 1986 62 CALLS

IN JANUARY 1986

1..	Exchange Closed; New Year's Day							
2..	2.20	2.20	2.00	2.00	1.92	.424	2	233
3..	1.85	1.85	1.80A	1.85	1.85	.415	2	235
6..	1.65	2.10	1.65	1.80	1.75	.400	12	243
7..	1.85	1.85	1.70	1.75	1.82	.412	110	339
8..	1.70@.75	1.90	1.40	1.42	1.50	.357	77	414
9..	1.60	1.90	1.60	1.90	1.82	.400	9	420
10..	2.25	2.30	2.25	2.30	2.22	.457	48	466
13..	2.35	2.40	2.00	2.00	1.72	.393	34	467
14..	1.75	1.90	1.75	1.80B	1.97	.411	50	438
15..	2.00	2.35	2.00	2.35	2.25	.453	37	441
16..	2.15	2.15	2.15	2.15	2.10	.425	15	452
17..	2.10	2.10	1.90	1.90	1.95	.404	19	463
20..	2.20	2.25	2.20	2.25	2.35	.457	26	483
21..	2.35	2.35	2.15	2.15	2.00	.414	26	501
22..	2.10	2.20	2.07	2.07	2.20	.443	15	510
23..	2.45	2.95	2.45	2.95	2.80	.515	49	523
24..	2.70	2.95	2.70	2.95	2.90	.530	105	622
27..	3.40	3.40	3.10	3.10	3.05	.548	12	619
28..	3.05	3.10B	2.95A	2.95A	2.95	.543	21	624
29..	2.77	2.90	2.77	2.90	2.82	.540	5	624
30..	2.95	2.95	2.55	2.55	2.72	.530	66	676

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

JUNE 1986 62 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31..	2.65	2.75	2.50	2.50	2.60	.519	26	679
				IN FEBRUARY				
3..	2.50	2.65B	2.45	2.45	2.45	.509	8	685
4..	2.35	2.35	1.80	1.80	1.62	.426	55	718
5..	2.00	2.15	1.90	2.05	2.25	.426	52	759
6..	2.10	2.10	2.05	2.10	2.07	.481	13	766
7..	2.20	2.50	2.20	2.50	2.55	.504	501	1104
10..	2.55	2.60	2.45	2.50	2.55	.502	84	1164
11..	2.25	2.25	1.90	1.90	1.87	.404	106	1231
12..	1.90	2.05	1.80	1.95B	1.87	.404	77	1300
13..	1.90	2.00	1.75	1.95A	1.72	.360	218	1368
14..	1.72	2.02	1.72	1.85	1.85	.383	89	1382
17..	Exchange Closed; President's Day							
18..	1.50	1.60	1.25	1.30	1.32	.285	72	1421
19..	1.50	1.85B	1.30A	1.60	1.60	.327	67	1434
20..	1.70	1.75	1.65	1.65	1.70	.334	41	1442
21..	1.95	2.20	1.82	2.15	2.12	.405	42	1452
24..	2.10	2.10	2.05	2.05	2.05	.4[illegible]	355	1523
25..	2.20	2.60	2.20	2.60	2.70	.499	135	1543
26..	2.70	2.70	2.35	2.45	2.40	.453	82	1502
27..	2.15	2.22	2.00	2.00	2.02	.400	105	1527
28..	2.10	2.45	2.00	2.00	2.00	.439	40	1524
				IN MARCH				
3..	1.80	1.80	1.60	1.65B	1.65	.393	28	1518
4..	1.57	1.92	1.57	1.85	1.80	.414	115	1524
5..	1.90	1.90	1.65	1.75	1.67	.406	37	1527
6..	1.92	2.05	1.65	1.65	1.65	.390	108	1536
7..	1.55	1.60	1.42	1.42	1.30	.353	48	1551
10..	1.45	1.45	1.30	1.40B	1.52	.387	25	1556
11..	1.50	1.52	1.20	1.30	1.25	.335	114	1550
12..	1.27	1.45	1.20	1.35	1.42	.359	158	1497
13..	1.40	1.62	1.40	1.45	1.40	.368	129	1454
14..	1.50	1.60	1.45	1.55	1.52	.387	42	1482
17..	1.37	1.50	1.20	1.40	1.32	.355	189	1569
18..	1.20	1.25	1.05	1.10	1.05	.309	53	1607
19..	1.10	1.17	1.07	1.17	1.12	.327	92	1681
20..	1.35	1.37	1.22	1.35	1.30	.356	152	1758
21..	1.42	1.45	1.35	1.45	1.35	.372	118	1827
24..	1.22	1.25	1.00	1.10	1.07	.338	144	1784
25..	1.12	1.40	1.12	1.35	1.37	.410	174	1894
26..	1.35	1.40	1.20	1.20	1.20	.379	71	1899
27..	1.20	1.30	1.07A	1.10	1.10	.362	98	1926
28..	Exchange Closed; Good Friday							
31..	.80	.80	.40	.47	.45	.259	226	1887
				IN APRIL				
1..	.40@.42	.45	.35	.40	.37	.173	306	1876
2..	.60	.67	.15	.57	.55	.185	174	2011
3..	.57	.57	.30	.32	.32	.115	174	1883
4..	.30	.37	.25	.25	.25	.067	291	2080
7..	.40	.40	.30	.40	.32	.078	91	2062
8..	.37	.40	.27	.30	.27	.078	98	2082
9..	.32	.32	.30	.30A	.27	.097	22	2089
10..	.42	.42	.25	.25	.25	.106	70	2090
11..	.30	.50	.30	.45@.47B	.45	.171	70	2106
14..	.50	.50	.42	.47	.45	.170	470	1946
15..	.47	.47	.25	.25	.25	.098	111	1929
16..	.25	.25	.10	.15	.15	.052	154	1942
17..	.17	.20B	.17	.20B	.22	.089	27	1931
18..	.40	.45	.32	.32	.32	.097	477	1994
21..	.25	.25	.20	.20	.17	.056	96	2004
22..	.17	.20B	.15	.20B	.20	.067	39	1971
23..	.22	.25B	.15A	.15A	.12	.035	25	1977
24..	.15	.17	.12	.17	.17	.051	49	1963
25..	.17	.17	.15	.15	.12	.043	14	1973
28..	.12	.12	.12	.12	.12	.039	141	2113
29..	.15	.25	.15	.25	.22	.079	79	2175
30..	.30	.55	.30	.50	.45	.143	196	2096
				IN MAY				
1..	.30	.30	.25	.27	.25	.105	133	2170
2..	.20	.20	.17	.17	.17	.083	48	2197
5..	.20	.25B	.17	.17	.20	.102	63	2192
6..	.20	.20	.10	.10A	.10	.076	21	2192
7..	.10	.12	.10	.12	.12	.116	60	2220
8..	.20	.25	.17	.22	.20	.153	172	2252
9..	.25	.25	.20	.25	.25	.169	32	2258
12..	.20	.25	.17A	.17A	.15	.120	183	2261
13..	.17	.22	.15	.15	.15	.117	206	2359
14..	.10	.10	.05	.05	.05	.095	158	2281

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

JUNE 1986 62 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15..	.07	.07	.02	.02	.02	.043	33	2281
16..	....	....	....	.02N	.02	.007	....	2269
19..	....	....	....	.02N	.02	.000	....	2273
20..	....	....	....	.02N	....	.000	....	2271
21..	.02	.02	.02	.02	....	.000	20	2271
22..	.02	.02	.02	.02	....	.000	1	2271
23..	CAB	CAB	CAB	CAB	CAB	.000	14	....

JUNE 1986 64 CALLS

IN JANUARY 1986

1..	Exchange Closed; New Year's Day							
2..	1.50	1.50	1.30	1.30	1.30	.323	9	114
3..	1.25	1.25	1.20	1.20	1.22	.314	9	120
6..	1.45	1.45	1.25	1.25	1.17	.299	16	102
7..	1.15	1.15	1.15	1.15	1.20	.310	1	103
8..	1.10	1.10	1.00	1.00	1.00	.261	17	117
9..	1.05	1.30	1.05	1.30	1.22	.298	6	122
10..	1.65	1.65	1.60A	1.65	1.52	.350	6	125
13..	1.60	1.60	1.45A	1.45A	1.15	.291	5	125
14..	1.20	1.25	1.20	1.20	1.35	.307	30	150
15..	1.40	1.65	1.40	1.50B	1.60	.344	17	166
16..	1.40	1.45B	1.40	1.40	1.45	.318	37	194
17..	1.40	1.45B	1.30A	1.30A	1.30	.299	5	199
20..	1.45	1.50	1.45	1.50	1.62	.346	26	209
21..	1.60	1.60	1.50	1.50	1.35	.306	16	222
22..	1.45	1.50	1.40	1.50	1.52	.332	10	221
23..	1.75	2.05	1.75	2.00	2.00	.400	43	222
24..	1.85	2.20	1.85	2.20	2.05	.414	147	353
27..	2.50	2.50	2.25	2.25	2.15	.430	8	356
28..	2.20	2.20	2.10	2.10	2.10	.425	15	364
29..	1.87@.85	2.00	1.85	1.92	1.97	.422	92	429
30..	1.90	1.90	1.70	1.70	1.87	.411	50	475
31..	1.72	1.85	1.72	1.75	1.80	.400	30	487
				IN FEBRUARY				
3..	....	1.90B	....	1.90B	1.65	.389	....	489
4..	1.55	1.55	1.22	1.30	1.17	.311	48	495
5..	1.22	1.45	1.20	1.35	1.47	.311	39	509
6..	1.40	1.42	1.35	1.37	1.37	.361	28	503
7..	1.60	1.65	1.60	1.65	1.75	.381	22	504
10..	1.70	1.80	1.70	1.30	1.75	.378	36	513
11..	1.37	1.40	1.25	1.30	1.25	.288	106	605
12..	1.30	1.40	1.20	1.35	1.27	.287	107	661
13..	1.27	1.27	1.20	1.25	1.20	.248	30	674
14..	1.20	1.35B	1.20	1.25	1.25	.267	3	715
17..	Exchange Closed; President's Day							
18..	1.02	1.05	.90	.90	.90	.184	33	703
19..	.90	1.30	.90	1.30	1.05	.218	11	707
20..	1.15@.20	1.20	1.15	1.17	1.15	.223	7	707
21..	1.25	1.55	1.25	1.45	1.42	.285	99	727
24..	1.35	1.50	1.35	1.45A	1.37	.281	164	722
25..	1.50	1.90	1.50	1.90	1.82	.365	42	723
26..	1.80	1.80	1.60	1.65	1.65	.322	25	720
27..	1.55	1.55	1.35	1.40	1.37	.274	59	717
28..	1.40	1.75	1.40	1.45A	1.35	.344	87	672
				IN MARCH				
3..	1.15	1.15	1.05	1.05	1.10	.300	24	681
4..	1.05	1.20B	1.02	1.20B	1.22	.318	25	681
5..	1.15	1.25	1.10	1.20	1.12	.310	39	703
6..	1.35@.45	1.45	1.05	1.05	1.07	.295	136	779
7..	1.05	1.05	.97	1.00	.80	.262	18	789
10..	.90@.85	1.00	.85	1.00	.97	.290	29	792
11..	.85	.95	.75	.80	.80	.243	119	749
12..	.80	.92	.80	.92	.90	.262	44	755
13..	.97	1.00	.85	.90	.90	.269	87	802
14..	1.00@.95	1.00	.85	.97	.97	.284	43	826
17..	.80	.85B	.72	.80	.82	.253	16	836
18..	.80	.80	.65	.65	.65	.213	28	852
19..	.72	.72	.70	.70	.67	.227	6	855
20..	.80@.85	.85	.70	.77	.77	.250	76	865
21..	.85	.92	.85	.92	.82	.262	56	883
24..	.72	.75	.55	.60B	.62	.230	43	898
25..	.65@.67	.85	.65	.82	.82	.289	88	964
26..	.80	.80	.70	.75	.70	.260	59	1009
27..	.70	.70	.60	.60	.62	.244	80	1042
28..	Exchange Closed; Good Friday							
31..	.45	.45	.25	.30@.32	.25	.159	192	1061

LIVE CATTLE OPTION ON FUTURES — CALLS

JUNE 1986 64 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.20	.25	.20	.20	.25	.098	159	1040
2	.40	.40	.25A	.35	.30	.105	61	1023
3	.30	.30	.17	.17	.17	.060	78	1011
4	.20	.25B	.15A	.15A	.15	.031	53	968
7	.25	.25	.20	.25B	.20	.037	16	976
8	.20@.15	.20	.15	.20	.17	.037	101	978
9	.20@.17	.20	.17	.20	.17	.048	12	972
10	.25	.25	.17	.17	.17	.053	12	969
11	.17	.30	.17	.27	.27	.093	84	996
14	.27	.27	.22	.22	.25	.090	63	1003
15	.20	.20	.10	.10	.12	.046	62	993
16	.10	.15	.10	.12	.10	.022	77	983
17	.10	.15	.10	.15	.10	.041	2	983
18	.22	.22	.17	.17	.15	.045	94	989
21	.12	.12	.12	.12	.10	.023	1	988
22	.10	.10	.10	.10	.10	.029	8	991
23	....	....	....	.10N	.07	.013	....	992
24	.07	.07	.07	.07	.05	.020	2	991
25	.07	.07	.07	.07	.05	.017	5	992
28	.07	.07	.07	.07	.05	.014	1	993
29	....	....	....	.05N	.07	.032	....	992
30	.20	.22B	.20	.22B	.22	.067	18	985

IN MAY

1	.17@.15	.17	.10	.10	.10	.045	39	995
2	.15	.15	.07	.10	.07	.033	40	1001
5	.10	.10	.07	.10	.10	.039	101	950
6	.05	.05	.05	.05	.05	.026	15	945
7	.05	.05	.05	.05	.05	.042	5	945
8	.05	.05	.05	.05	.05	.058	2	944
9	....	....	....	.05N	.07	.063	....	942
12	....	....	....	.07N	.05	.034	....	941
13	....	....	....	.05N	.02	.029	....	941
14	.02	.02	.02	.02	.02	.020	1	941
15	....	....	....	.02N	.02	.006	2	943
16	CAB	CAB	CAB	CAB	CAB	.000	....	915
19	....	....	....	....	....	.000	1	915
20	CAB	CAB	CAB	CAB	CAB	.000	....	913
21	CAB	CAB	CAB	CAB	CAB	.000	....	913
22	CAB	CAB	CAB	CAB	CAB	.000	....	913

JUNE 1986 66 CALLS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	.75	.75	.75	.75	.82	.235	10	523
3	....	....	....	.82N	.77	.228	....	523
6	.95	.95	.95	.95	.77	.214	10	513
7	....	.80B	....	.80B	.80	.223	....	513
8	.75	.75	.65	.65	.65	.182	68	452
9	....	.70B	....	.70B	.65	.213	1	452
10	1.02	1.02	1.02	1.02	1.02	.257	9	457
13	1.05	1.05	.80	.85	.75	.205	57	502
14	.80	.85	.80	.85	.87	.218	37	531
15	.90	.95B	.90	.90	1.05	.250	16	545
16	1.00	1.00	.95	.95	.95	.227	27	555
17	....	....	.90A	.90A	.87	.211	....	555
20	.80	.95	.80	.95	1.10	.250	122	670
21	1.00	1.10	.90A	.90A	.90	.215	54	709
22	.95	.95	.92	.92	1.02	.237	33	740
23	1.12	1.35	1.10	1.35	1.35	.296	190	923
24	1.30	1.40	1.25	1.40	1.40	.308	230	1059
27	1.62	1.70	1.50	1.50	1.45	.321	89	1096
28	1.55	1.55	1.40A	1.45	1.42	.316	39	1119
29	1.35	1.35	1.20	1.20	1.35	.313	23	1138
30	1.35	1.35	1.10	1.20	1.27	.303	33	1170
31	1.10	1.20B	1.00	1.00	1.12	.292	12	1182

IN FEBRUARY

3	1.17	1.17	1.15	1.15	1.10	.281	23	1203
4	1.02	1.02	.72	.75	.72	.214	11	1203
5	.80	.80	.70	.75B	.97	.214	10	1206
6	.85	.90	.85	.85	.87	.256	16	1222
7	.95	1.15	.95	1.15	1.15	.273	48	1258
10	1.22	1.25	1.05	1.05	1.15	.268	28	1277
11	.95	.95	.90A	.92A	.80	.193	1	1277
12	.85@.95	.95	.75	.82	.82	.191	46	1282
13	.85	.85	.80	.80	.75	.161	27	1297
14	.80	.95	.80	.85	.77	.175	48	1260
17	Exchange Closed: President's Day							
18	.65	.75	.57	.57	.55	.111	49	1234
19	.70	.80	.65	.75	.70	.135	190	1212
20	.80	.80	.75	.75	.75	.139	26	1219

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

JUNE 1986 66 CALLS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	.85	1.00	.85	1.00	.95	.186	57	1251
24	.95	1.00	.95	.95	.92	.181	22	1270
25	1.00	1.20	1.00	1.20	1.20	.249	53	1316
26	1.15	1.15	1.10	1.10	1.10	.213	7	1325
27	1.10	1.10	.95	.95	.52	.174	8	1325
28	1.05	1.05	.80	.80	.90	.260	17	1333

IN MARCH

3	.75	.75	.75	.75	.72	.221	1	1335
4	.65	.85	.65	.82A	.77	.236	5	1330
5	.75	.80B	.65	.75	.70	.228	9	1338
6	.75	.90B	.75	.80	.67	.215	3	1342
7	.65	.65	.60	.60	.50	.186	5	1337
10	.55	.60	.50	.60	.62	.209	31	1334
11	.60	.60	.50	.50	.50	.169	31	1319
12	.50	.55B	.45	.55B	.55	.184	139	1400
13	.57	.65	.55	.60	.52	.188	35	1433
14	.55	.55	.55	.55	.57	.199	23	1433
17	.50	.55	.45	.45	.50	.172	8	1434
18	.50	.50	.35	.37	.37	.139	98	1424
19	.40	.40	.40	.40	.40	.149	119	1307
20	.50	.50	.45	.45	.47	.166	84	1355
21	.50	.52	.50	.50	.47	.174	30	1372
24	.42	.42	.32	.32@.35	.35	.146	45	1341
25	.35	.45	.35	.45	.42	.191	18	1340
26	.45	.45	.37	.37	.37	.167	23	1341
27	.37	.37	.35	.35	.32	.152	13	1348
28	Exchange Closed: Good Friday							
31	.25	.27	.10	15	.10	.090	113	1393

IN APRIL

1	.10	.15	.10	.15	.12	.051	264	1275
2	.25	.25	.15	.17	.15	.055	80	1314
3	.15	.15	.10	.10	.10	.028	11	1221
4	.10	.15	.10	.10	.10	.013	726	1095
7	.15	.15	.12	.12	.12	.016	55	1131
8	.12	.15	.07	.07	.07	.016	13	1135
9	.07	.10	.07	.10	.07	.022	133	1038
10	.10	.10	.0"	.07	.07	.024	21	1041
11	....	....	.05A	.07N	.07	.046	5	1035
14	.12	.12	.10	.10	.07	.044	3	1026
15	.05	.05	.05	.05	.05	.020	9	1035
16	.05	.05	.05	.05	.05	.008	20	1035
17	.05	.05	.05	.05	.05	.017	15	1035
18	.05	.07B	.05	.05	.05	.019	5	1034
21	....	....	....	.05N	.05	.008	....	1034
22	.02	.02	.02	.02	.05	.011	10	1034
23	.02	.02	.02	.02	.02	.004	15	1024
24	....	....	....	.02N	.02	.007	....	1033
25	....	....	....	.02N	.02	.006	....	1034
28	.02	.02	CAB	CAB	.02	.004	29	1038
29	....	....	....	.02N	.02	.012	4	996
30	.05	.07	.05	.07	.07	.027	50	1002

IN MAY

1	....	....	....	.07N	.05	.017	....	1002
2	....	....	....	.05N	.02	.011	....	1007
5	....	....	....	.02N	.02	.012	....	1008
6	CAB	CAB	CAB	CAB	.02	.007	1	1008
7	....	....	....	.02N	.02	.012	....	1006
8	....	....	....	.02N	.02	.017	....	994
9	.02	.02	.02	.02	.02	.018	8	989
12	.02	.02	.02	.02	.02	.007	3	1001
13	....	....	....	.02N	....	.005	....	1001
14	CAB	CAB	CAB	CAB	CAB	.002	....	1000
15	CAB	CAB	CAB	CAB	CAB	.000	....	996
16	CAB	CAB	CAB	CAB	CAB	.000	....	996
19	....	....	....	....	....	.000	....	996
20	CAB	CAB	CAB	CAB	CAB	.000	....	996
21	CAB	CAB	CAB	CAB	CAB	.000	....	996
22	CAB	CAB	CAB	CAB	CAB	.000	....	996

JUNE 1986 68 CALLS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	....	....	....	.70N	.52	.165	....	420
3	....	....	....	.52N	.50	.159	....	420
6	....	....	....	.50N	.47	.147	....	420
7	.50	.50	.50	.50	.50	.154	2	420
8	.45	.45	.40	.40	.42	.122	15	407
9	....	....	....	.42N	.52	.145	....	407

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

JUNE 1986 68 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	....	.65B	....	.65B	.65	.181	....	407
13	.70	.70	.60A	.60A	.50	.139	17	424
14	....	....	....	.50N	.57	.149	....	424
15	.60	.70	.60	.70	.70	.174	29	447
16	.70	.70	.62	.65	.62	.155	18	460
17	....	....	....	.62N	.55	.142	....	459
20	.50	.65	.50	.65	.72	.172	33	478
21	.75	.75	.60	.65	.60	.145	37	514
22	.60	.65	.60	.60	.65	.161	39	538
23	.70	.90	.70	.85	.90	.209	29	557
24	.80	.92	.80	.85	.90	.219	37	594
27	1.12	1.15	1.02	1.05	.95	.229	180	754
28	1.00	1.00	.90	.90	.95	.224	71	817
29	.87	.90	.75	.90	.87	.221	44	855
30	....	....	.85A	.85A	.80	.212	....	855
31	.75	.75	.75	.75	.72	.203	4	859

IN FEBRUARY

3	.70	.75	.70	.70	.67	.193	18	877
4	.52	.52	.50	.50	.42	.140	9	886
5	.45@.50	.50	.40	.45B	.57	.140	60	906
6	.55	.55	.55	.55	.55	.172	19	867
7	.60	.70	.60	.70	.75	.185	11	868
10	.60	.60	.60	.60	.75	.180	5	873
11	....	....	60A	60A	.50	.122	2	871
12	.52	.57	.50	.57	.55	.120	36	861
13	.55	.55	.50	.50	.50	.098	103	793
14	.55	.55	.55	.55	.50	.108	44	763
17	Exchange Closed: President's Day							
18	.45	.45	.40	.40	.37	.063	69	712
19	.45	.62	.45	.57	.45	.079	229	783
20	.55	.55	.52A	.52A	.50	.081	21	780
21	....	....	....	.50N	.62	.113	51	795
24	.62	.65	.60	.65	.57	.109	34	814
25	.70	.75	.70	.72	.77	.159	27	797
26	.75	.75	.70A	.70A	.70	.131	4	797
27	.65	.65	.60	.60	.57	.103	1	797
28	.60	.65B	.57A	.57A	.57	.190	3	800

IN MARCH

3	.52	.52	.45	.47	.45	.157	5	799
4	....	....	....	.45N	.50	.169	3	799
5	....	....	....	.50N	.42	.162	....	799
6	....	.55B	....	.55B	.45	.151	....	799
7	.35	.40	.35	.40	.30	.127	60	790
10	.35	.35	.30	.30	.37	.144	26	806
11	....	....	.35A	.35A	.32	.112	2	806
12	....	....	....	.32N	.35	.123	....	806
13	....	....	....	.35N	.32	.125	....	806
14	.30	.30	.30	.30	.35	.133	2	808
17	.27	.30	.27	.30	.30	.111	25	808
18	.25	.25	.20	.20	.20	.086	6	809
19	....	.22B	....	.22B	.22	.092	....	794
20	....	....	....	.22N	.25	.104	....	794
21	.30	.30	.30	.30	.30	.109	1	795
24	.20	.20	.17	.17	.20	.088	16	803
25	....	....	....	.20N	.22	.119	....	795
26	.20	.20	.20	.20	.20	.100	7	795
27	....	....	....	.20N	.17	.089	....	795
28	Exchange Closed: Good Friday							
31	.10	.10	.07A	.07A	.05	.047	169	662

IN APRIL

1	.10	.12	.07	.12	.07	.024	72	623
2	.10	.10	.07	.07	.07	.026	32	637
3	.07	.07	.07	.07	.05	.012	20	648
4	.05	.07	.05	.05	05	.005	159	625
7	....	.07B	....	.05N	.07	.006	....	624
8	.05	.07	.05	.07	05	.006	99	608
9	.02	.02	.02	.02	.05	.009	....	608
10	.07	.07	.05	.05	05	.010	33	588
11	....	....	....	.05N	.05	.021	....	588
14	....	....	....	.05N	.05	.019	....	588
15	.02	.02	.02	.02	.02	.007	1	588
16	.02	.02	.02	.02	.02	.002	30	583
17	.02	.02	.02	.02	.02	.006	20	583
18	....	....	....	.02N	02	.007	....	583
21	.02	.02	.02	.02	....	.003	1	583
22	CAB	CAB	CAB	CAB	CAB	.003	....	583
23	CAB	CAB	CAB	CAB	CAB	.001	....	583
24	CAB	CAB	CAB	CAB	CAB	.002	....	587
25	CAB	CAB	CAB	CAB	CAB	.001	...	587
28	CAB	CAB	CAB	CAB	CAB	.001	...	587

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

JUNE 1986 68 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	.02	.02	.02	.02	....	.003	4	578
30	CAB	CAB	CAB	CAB	.02	.009	....	578

IN MAY

1	....	....	....	.02N	....	.005	....	578
2	CAB	CAB	CAB	CAB	CAB	.003	....	596
5	CAB	CAB	CAB	CAB	CAB	.003	....	596
6	CAB	CAB	CAB	CAB	CAB	.001	....	596
7	CAB	CAB	CAB	CAB	CAB	.003	....	596
8	CAB	CAB	CAB	CAB	CAB	.004	....	596
9	CAB	CAB	CAB	CAB	CAB	.004	....	578
12	CAB	CAB	CAB	CAB	CAB	.001	....	578
13	CAB	CAB	CAB	CAB	CAB	.000	....	583
14	CAB	CAB	CAB	CAB	CAB	.000	....	578
15	CAB	CAB	CAB	CAB	CAB	.000	....	578
16	CAB	CAB	CAB	CAB	CAB	.000	....	578
19	....	....	....	....	....	.000	....	578
20	CAB	CAB	CAB	CAB	CAB	.000	....	578
21	CAB	CAB	CAB	CAB	CAB	.000	....	578
22	CAB	CAB	CAB	CAB	CAB	.000	....	578

AUGUST 1986 46 CALLS

IN APRIL 1986

30	8.30	8.30	8.00	8.00	7.60	.899	2	2

IN MAY

1	....	....	....	7.60N	7.90	.867	....	2
2	....	....	....	7.90N	7.40	.854	....	2
5	....	....	....	7.40N	7.90	.877	....	2
6	....	....	....	7.90N	7.67	.876	....	2
7	....	....	....	7.67N	8.40	.898	....	2
8	....	....	....	8.40N	9.25	.922	....	2
9	....	....	....	9.25N	9.60	.934	....	2
12	....	....	....	9.60N	9.60	.937	....	2
13	....	....	....	9.60N	9.80	.940	....	1
14	....	....	....	9.80N	9.55	.943	....	1
15	....	....	....	9.95N	8.87	.935	....	1
16	....	....	....	8.87N	7.30	.903	....	1
19	....	7.65B	....	7.65B	7.12	.896	....	1
20	....	....	....	7.12N	6.30	.871	....	1
21	....	....	....	6.30N	5.15	.814	....	1
22	....	....	....	5.15N	5.95	.857	....	1
23	....	....	....	5.95N	6.70	.890	....	1
26	Exchange Closed: Memorial Day							
27	....	....	....	6.70N	6.02	.870	....	1
28	....	....	....	6.02N	7.10	.911	....	1
29	....	....	6.70A	6.70A	6.52	.896	....	1
30	....	....	6.00A	6.00A	5.80	.868	....	1

IN JUNE

2	....	....	5.00A	5.00A	4.90	.826	....	1
3	4.95	4.95	4.85A	4.85A	4.70	.815	100	101
4	4.90	5.05B	4.90	4.90	4.97	.830	....	101
5	....	5.70B	....	5.70B	6.20	.890	....	101
6	....	6.35B	....	6.35B	6.60	.912	1	102
9	....	....	5.90A	5.90A	5.45	.869	....	102
10	....	....	....	5.45N	5.40	.868	..	102
11	....	....	5.10A	5.10A	4.82	.838	....	102
12	....	5.20B	....	5.20B	5.62	.877	....	102
13	....	5.85B	....	5.85B	5.97	.898	....	102
16	....	....	5.40A	5.40A	5.40	.875	....	102
17	....	6.60B	....	6.60B	7.10	.929	....	102
18	....	7.90B	....	7.90B	7.90	.959	....	102
19	....	8.10B	7.80A	7.90N	7.87	.960	....	102
20	....	8.87B	....	8.87B	9.00	.980	....	102
23	....	....	8.80A	8.80A	8.95	.984	....	102
24	....	13.00B	....	12.60B	12.87	.994	....	102
25	....	....	....	12.87N	12.02	.997	....	102
26	....	....	11.60A	11.90A	11.52	.997	....	102
27	....	11.75B	11.20A	11.20A	11.07	.997	....	102
30	....	....	9.80A	11.07N	10.72	.997	....	102

IN JULY

1	....	....	....	10.72N	11.05	.998	....	102
2	....	11.30B	10.80A	11.30B	11.50	.999	....	102
3	....	11.70B	11.00A	11.00A	11.05	.999	....	92
4	Exchange Closed: Independence Day							
7	....	12.05B	....	12.05B	11.82	.999	....	92
8	10.55	10.55	10.45A	10.45A	10.27	.999	25	92
9	10.00	10.60B	10.00	10.40B	10.67	.999	25	67

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

AUGUST 1986 46 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	....	....	10.05A	10.30A	10.42	.999	....	17
11	9.50	9.50	9.40A	9.40A	9.15	.999	12	17
14	....	9.20B	9.00A	9.15N	9.27	.999	....	7
15	....	10.30B	....	10.30B	10.67	.999	....	6
16	....	11.60B	....	10.67N	10.92	.999	....	4
17	....	....	10.20A	10.20A	9.55	.999	....	4
18	....	11.30B	....	11.30B	11.45	.999	....	4
21	....	11.95B	....	11.95B	11.97	1.000	....	4
22	....	12.20B	11.60A	12.20B	12.35	1.000	....	4
23	....	12.75B	....	12.35N	12.65	1.000	....	....
25	....	....	11.97A	12.07N	12.35	1.000	....	....

AUGUST 1986 48 CALLS

IN JUNE 1986

3	3.30	3.30	3.30	3.30	3.25	.683	2	2
4	....	3.60B	....	3.60B	3.32	.703	....	2
5	....	4.00B	....	4.00B	4.60	.789	....	2
6	....	4.70B	....	4.70B	4.90	.822	....	2
9	....	5.05B	4.25A	4.25A	3.85	.753	....	2
10	....	....	....	3.85N	3.80	.749	....	2
11	....	....	3.35A	3.35A	3.35	.706	....	2
12	....	3.70B	....	3.70B	4.02	.762	....	2
13	....	4.25B	....	4.25B	4.37	.794	....	2
16	....	4.50B	3.80A	3.80A	3.80	.755	....	2
17	....	4.80B	....	4.80B	5.30	.843	....	2
18	5.40	6.00B	5.15A	6.00B	6.10	.898	2	4
19	....	6.30B	5.90A	6.10N	6.00	.900	2	4
20	....	7.15B	....	7.15B	7.15	.942	....	4
23	....	....	7.00A	7.00A	7.00	.951	....	4
24	....	10.50B	....	10.50B	10.87	.977	....	3
25	....	....	....	10.87N	10.02	.990	....	2
26	....	....	9.50A	9.90A	9.55	.989	....	2
27	....	9.75B	9.20A	9.20A	9.12	.987	....	2
30	....	....	8.20A	9.12N	8.75	.988	....	2

IN JULY

1	....	....	8.40A	8.40A	9.07	.992	....	2
2	....	9.30B	8.90A	9.30B	9.52	.995	....	2
3	....	9.70B	9.00A	9.00A	9.00	.994	....	2
4	Exchange Closed: Independence Day							
7	....	10.00B	....	10.00B	9.82	.998	....	2
8	....	....	8.60A	8.60A	8.30	.996	....	2
9	....	8.60B	8.00A	8.40B	8.70	.998	....	2
10	....	....	8.05A	8.50A	8.42	.998	....	2
11	....	....	7.40A	7.40A	7.15	.995	....	2
14	....	7.20B	7.00A	7.15N	7.27	.998	....	2
15	....	8.30B	....	8.30B	8.67	.999	....	2
16	....	9.60B	....	8.67N	8.92	.999	....	2
17	....	....	8.20A	8.20A	7.55	.999	....	2
18	....	9.30B	....	9.30B	9.45	.999	....	2
21	....	9.95B	....	9.95B	9.97	1.000	....	2
22	....	10.20B	9.60A	10.20B	10.35	1.000	....	2
23	....	10.75B	....	10.35N	10.65	1.000	....	....
25	....	....	9.97A	10.07N	10.35	1.000	....	....

AUGUST 1986 50 CALLS

IN APRIL 1986

17	4.00	4.00	4.00	4.00	4.55	.709	....	....
18	....	....	....	4.55N	4.55	.710	....	....
21	....	....	....	4.55N	3.75	.635	....	....
22	3.50	3.95B	3.50	3.95B	4.02	.658	7	7
23	....	4.10B	3.85A	3.85A	3.22	.586	....	7
24	3.70	3.70	3.50	3.60	3.72	.631	5	11
25	....	....	3.65A	3.65A	3.70	.623	1	12
28	3.45	3.65B	3.45	3.65B	3.52	.614	5	17
29	....	4.20B	....	4.20B	4.65	.689	....	18
30	5.00	5.00	5.00	5.00	5.97	.784	1	17

IN MAY

1	4.85	4.85	4.80A	4.80A	4.70	.701	2	19
2	4.20	4.50	4.20	4.50	4.25	.679	4	18
5	4.40	4.60B	3.90A	4.60B	4.65	.712	1	19
6	....	4.75B	....	4.75B	4.52	.707	....	18
7	4.60	4.75B	4.40A	4.75B	5.05	.742	1	18
8	5.25	5.80B	5.25	5.80B	5.75	.784	7	18
9	....	5.95B	....	5.95B	6.12	.807	....	18
12	....	....	....	6.12N	6.00	.809	....	19
13	6.10	6.10	6.10	6.10	5.95	.812	1	18
14	....	6.05B	5.85A	5.85A	5.87	.814	....	18

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

AUGUST 1986 50 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	....	6.00B	5.85A	5.85A	5.40	.793	....	18
16	....	....	4.30A	4.30A	4.05	.723	....	18
19	....	4.35B	....	4.35B	3.90	.702	....	18
20	....	....	....	3.90N	3.27	.653	....	18
21	....	3.30B	2.30A	2.30A	2.40	.559	....	18
22	2.50	2.70B	2.50	2.70B	3.07	.624	1	19
23	....	3.30B	....	3.30B	3.57	.681	....	19
26	Exchange Closed: Memorial Day							
27	2.77@.75	3.00	2.75	3.00	3.10	.636	4	22
28	3.75	3.75	3.75	3.75	3.82	.713	2	23
29	....	....	....	3.82N	3.40	.679	....	23
30	....	....	2.85A	3.40N	2.87	.624	....	23

IN JUNE

2	2.55	2.60B	2.25	2.30	2.30	.547	20	43
3	2.35	2.45	2.20	2.20	2.17	.530	22	53
4	2.30	2.55B	2.25	2.35	2.32	.551	35	84
5	2.45	3.05	2.45	3.05	3.15	.654	6	89
6	3.10	3.40	3.10	3.40	3.47	.697	4	90
9	3.70	3.70	2.60A	2.60A	2.55	.603	11	101
10	2.60	2.70B	2.40A	2.50	2.55	.598	108	171
11	2.25	2.25	2.05	2.05	2.22	.546	70	230
12	2.40	2.55	2.40	2.55	2.70	.612	3	231
13	3.00	3.10	2.80	2.80	2.97	.651	71	244
16	3.10	3.12	2.50	2.75	2.55	.598	31	248
17	3.10	3.75	3.00A	3.75	3.75	.714	30	247
18	3.35	4.60	3.35	4.50A	4.35	.796	7	245
19	4.40	4.55	4.00	4.00	4.30	.797	19	234
20	....	5.10B	....	5.00B	5.15	.866	10	230
23	5.30	5.30	4.90	5.20	5.15	.878	15	227
24	6.70	8.50	6.70	8.50	8.90	.934	24	240
25	8.20	8.50	7.50	8.12A	8.15	.967	37	247
26	7.40	7.95	7.40	7.70A	7.65	.963	24	235
27	8.40	8.40	7.25	7.25	7.17	.958	6	233
30	6.50	6.50	5.97A	6.05	6.60	.958	16	236

IN JULY

1	....	....	6.50A	6.50A	7.15	.968	....	236
2	....	7.45B	7.00A	7.45B	7.57	.978	1	233
3	....	7.70B	7.00A	7.00A	7.10	.975	....	229
4	Exchange Closed: Independence Day							
7	8.30	8.30	8.20A	8.20A	7.85	.991	9	198
8	7.25	7.25	6.40	6.40	6.35	.979	4	197
9	6.80	6.90B	6.20A	6.80	6.70	.986	1	199
10	6.50	6.60B	6.05A	6.40A	6.45	.986	1	199
11	....	....	5.35A	5.35A	5.17	.969	....	198
14	5.20	5.20	4.95	5.10	5.30	.984	42	219
15	6.40	6.40	6.40	6.40	6.67	.997	11	211
16	....	7.60B	....	6.67N	6.92	.998	....	211
17	....	7.15B	6.20A	6.20A	5.57	.995	....	211
18	....	7.30B	....	7.30B	7.45	.999	....	218
21	....	7.95B	....	7.95B	7.97	.999	....	218
22	....	8.20B	7.40A	8.20B	8.35	.999	....	214
23	....	8.75B	....	8.35N	8.65	1.000	....	147
24	....	....	7.95A	7.95A	8.07	1.000	....	135
25	8.00@7.95	8.00	7.95	7.95	8.35	1.000	2	125
28	....	....	....	....	....	1.000	....	....

AUGUST 1986 52 CALLS

IN APRIL 1986

16	2.65	2.65	2.65	2.65	2.50	.521	1	1
17	2.90	3.10B	2.60	3.10B	3.35	.603	14	15
18	....	3.80B	....	3.35N	3.50	.606	5	20
21	3.30	3.30	2.85A	2.85A	2.75	.524	....	20
22	2.65	3.00B	2.50	3.00B	2.92	.549	55	75
23	3.25	3.25	2.55	2.55	2.32	.476	44	97
24	2.70	2.70	2.40	2.70	2.72	.522	109	197
25	2.65	2.75	2.57	2.75	2.67	.514	75	226
28	2.45	2.60	2.40	2.50	2.45	.504	28	233
29	2.60	3.20B	2.60	3.20B	3.45	.585	5	238
30	3.90	3.90	3.75A	3.90B	4.52	.659	3	236

IN MAY

1	3.60	3.60	3.20	3.40B	3.47	.599	19	252
2	3.40	3.45	3.35A	3.45	3.10	.574	2	250
5	....	3.40B	2.75A	3.40B	3.42	.609	....	250
6	3.70	3.70	3.52A	3.52A	3.30	.602	11	251
7	....	....	....	3.30N	3.72	.640	2	253
8	4.45	4.45	4.45	4.45	4.32	.688	20	266
9	4.40	4.45	4.40	4.40	4.65	.714	3	255
12	....	....	....	4.65N	4.50	.714	202	445

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

AUGUST 1986 52 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13	4.60	4.60	4.60	4.60	4.45	.715	2	442
14	4.50	4.50	4.25	4.25	4.37	.717	153	464
15	4.50	4.50	3.80	3.80	3.95	.668	5	461
16	2.85	2.85	2.85	2.85	2.82	.602	35	461
19	....	3.10B	....	3.10B	2.70	.575	11	467
20	2.75	2.75	2.75	2.75	2.17	.519	1	467
21	2.15	2.35	1.50	1.50	1.57	.420	14	475
22	1.75	2.00	1.70	1.95	2.05	.485	52	487
23	2.05	2.40	2.05	2.40	2.40	.546	58	507
26	Exchange Closed: Memorial Day							
27	2.20@.15	2.45	1.85	2.00	2.05	.492	58	539
28	2.22	2.70	2.22	2.70	2.65	.576	127	600
29	2.50	2.50	2.35	2.35	2.40	.537	8	603
30	2.25	2.30B	1.75	1.95	1.85	.476	57	605

IN JUNE

2	1.85	1.85	1.45	1.45	1.40	.394	180	711
3	1.40	1.55	1.40	1.40	1.37	.377	289	947
4	1.50	1.75B	1.45	1.45	1.45	.397	66	981
5	1.60	2.00	1.60	2.00	2.10	.502	191	1032
6	2.20	2.35	2.10A	2.25B	2.27	.548	299	1251
9	2.55	2.55	1.55	1.55	1.60	.443	72	1277
10	1.65	1.80	1.40	1.55	1.55	.436	60	1285
11	1.35	1.35	1.20	1.25	1.30	.383	213	1375
12	1.50	1.62	1.40	1.62	1.70	.450	336	1532
13	1.80	1.97	1.80	1.85	1.90	.490	154	1589
16	2.05	2.05	1.55	1.60	1.60	.430	163	1595
17	2.10	2.60	1.95	2.60	2.52	.555	244	1633
18	2.35@.40	3.10	2.30A	3.00	3.00	.654	196	1739
19	3.00	3.17	2.75	2.75	2.87	.664	211	1637
20	3.10	3.50	3.00	3.50	3.50	.747	62	1620
23	3.30@.27	3.60	3.27	3.40	3.52	.757	292	1485
24	5.50@6.00	6.80	5.50	6.80	7.05	.849	150	1414
25	7.00@.05	7.05	6.00	6.30	6.30	.914	218	1452
26	5.60	6.05	5.60	5.80	5.82	.903	348	1322
27	5.70	6.65	5.40	5.60	5.32	.890	460	1125
30	4.85	4.85	4.10	4.40B	4.95	.885	98	1091

IN JULY

1	4.30	5.05	4.30	5.05	5.27	.907	192	1033
2	4.95	5.90	4.95	5.90	5.65	.929	28	1000
3	5.60	5.75B	5.10	5.30	5.15	.918	7	992
4	Exchange Closed: Independence Day							
7	6.25	6.45	6.25	6.45	5.87	.960	6	993
8	5.30	5.30	4.95	4.95	4.42	.915	10	995
9	4.35	4.90	3.95A	4.90	4.75	.936	19	963
10	4.00	4.50	4.00	4.10B	4.50	.934	42	939
11	4.05	4.05	3.30	3.40	3.32	.870	338	883
14	3.20	3.35B	3.15A	3.25B	3.40	.905	2	865
15	4.37	4.60	4.37	4.60	4.70	.973	20	840
16	5.45	5.60B	4.85	4.85	4.95	.983	1	842
17	....	5.15B	4.20A	4.20A	3.57	.951	....	1008
18	....	5.30B	....	5.30B	5.47	.993	....	1005
21	6.00	6.00	5.82A	6.00	5.97	.999	13	975
22	5.70	6.30	5.10	6.20B	6.35	.999	114	918
23	6.95	6.95	6.70A	6.80	6.65	.999	50	908
24	6.00	6.00	5.85	6.00	6.07	1.000	19	731
25	6.05	6.15B	5.95	6.15B	6.35	1.000	16	680
28	....	....	....	....	....	1.000	....	....

AUGUST 1986 54 CALLS

IN MARCH 1986

28	Exchange Closed: Good Friday							
31	2.35	2.35	2.30A	2.30A	2.80	.638	4	4

IN APRIL

1	3.15	3.15	3.15	3.15	3.00	.566	....	4
2	3.50	3.50	3.20	3.30	3.35	.598	61	65
3	3.20	3.20	2.70	2.70	2.55	.516	66	127
4	2.90	2.90	2.07	2.10	2.00	.443	34	161
7	2.50	2.55	2.25	2.45	2.32	.481	43	195
8	2.40	2.50	2.32	2.50	2.32	.481	44	229
9	2.40	2.50	2.40	2.50	2.65	.520	3	230
10	2.95	2.95	2.75	2.75	2.77	.532	24	256
11	3.25	3.25	3.20	3.20	3.25	.586	7	257
14	3.15	3.20	2.95	2.95	3.10	.575	8	254
15	....	....	2.30A	2.30A	2.35	.493	....	256
16	1.90	1.90	1.70	1.75	1.70	.410	26	269
17	1.95	2.40	1.90	2.40	2.35	.494	46	292
18	2.60	3.15	2.60	2.65A	2.35	.497	24	310
21	2.35	2.47	1.90	1.90	1.90	.415	19	316
22	1.70	2.20	1.70	2.20	2.05	.440	29	336

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

AUGUST 1986 54 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	2.35	2.35	1.55	1.55	1.55	.370	10	340
24	1.75	1.95	1.60	1.95	1.85	.415	422	634
25	1.85	1.90	1.75	1.85	1.87	.408	95	654
28	1.70	1.85	1.65	1.72	1.70	.398	153	758
29	2.00	2.45	1.92	2.45	2.47	.479	38	775
30	2.45	3.60	2.45	3.30	3.35	.557	127	844

IN MAY

1	2.85	2.85	2.40	2.55	2.45	.494	63	880
2	2.10	2.55B	2.00	2.15	2.15	.468	73	864
5	1.97	2.70	1.97	2.55	2.37	.502	37	855
6	2.75	2.80	2.40	2.40	2.30	.493	32	852
7	2.25	2.60	2.25	2.60	2.65	.530	21	848
8	2.80	3.30	2.80	3.30	3.12	.581	275	787
9	3.25	3.40	3.20	3.35	3.45	.608	56	750
12	3.40@.30	3.40	3.10A	3.10A	3.25	.604	4	748
13	3.30	3.35B	3.00	3.30	3.20	.604	9	733
14	3.20	3.25	3.00	3.00	3.10	.604	107	696
15	3.25	3.25	2.65	2.75	2.70	.569	50	697
16	1.55	1.92	1.50	1.85	1.87	.476	152	757
19	1.82	2.17	1.82	1.90	1.77	.444	57	730
20	1.80	1.80	1.35	1.35	1.40	.387	144	760
21	1.45	1.50	.80	95	95	.295	217	893
22	.95	1.35	.95	1.35	1.30	.353	165	961
23	1.30	1.55	1.20	1.50	1.57	.410	92	1001
26	Exchange Closed: Memorial Day							
27	1.50@.55	1.65	1.15	1.20	1.27	.354	495	1211
28	1.35	1.85	1.35	1.75	1.72	.435	342	1476
29	1.62@.60	1.62	1.42	1.42	1.45	.395	181	1448
30	1.40	1.40	.97	1.10	1.12	.336	193	1527

IN JUNE

2	1.05	1.25	.85	.90	.85	.261	116	1608
3	.85	1.10	.85	.85	.80	.246	146	1688
4	.90	1.05	.85	.85	.85	.282	145	1612
5	1.00	1.30	1.00	1.30	1.30	.358	113	1613
6	1.45	1.45	1.30	1.40	1.42	.398	209	1716
9	1.60	1.60	.90	.95	.95	.297	94	1738
10	.95	1.02B	.90	.90	.92	.290	44	1755
11	.75	.75	.65	.70	.72	.244	143	1782
12	.85	1.00	.80	1.00	1.02	.300	339	1705
13	1.05	1.25	1.05	1.17	1.15	.336	76	1724
16	1.25	1.30B	.90	1.00	.95	.279	46	1740
17	1.25	1.70	1.15	1.70	1.60	.393	371	1865
18	1.45	2.05	1.45	2.00	1.95	.493	309	1883
19	2.00	2.10	1.80	1.80	1.82	.491	424	1770
20	1.95	2.25	1.95	2.25	2.25	.593	258	1885
23	2.10	2.25	1.95	2.15@.20	2.17	.596	284	1906
24	4.00@.20	5.20	4.00	5.00@.10	5.32	.717	497	1971
25	5.05@.20	5.40	4.20	4.60	4.60	.816	404	1810
26	3.95@4.00	4.35	3.90	4.25B	4.20	.797	280	1774
27	4.00	5.00	3.75	3.80	3.80	.773	328	1723
30	3.15@.25	3.25	2.80	3.20	3.35	.756	263	1690

IN JULY

1	2.80	3.55	2.80	3.55	3.60	.786	144	1626
2	3.30	3.90	3.30	3.90	3.87	.824	37	1612
3	3.90	4.00B	3.40A	3.55	3.40	.799	20	1598
4	Exchange Closed: Independence Day							
7	4.00	4.60B	3.80	3.80	4.02	.874	149	1490
8	3.50	3.55B	2.95A	2.95A	2.75	.770	42	1464
9	2.40	3.25	2.15	3.25	2.97	.807	26	1466
10	2.40	3.00B	2.40	2.55	2.77	.794	97	1501
11	2.25	2.35	1.80	1.85	1.77	.663	178	1599
14	1.70	1.85	1.60	1.85	1.92	.697	102	1571
15	2.00	2.90	2.00	2.90	2.90	.863	118	1516
16	2.90	3.80B	2.85A	2.85A	3.10	.895	160	1407
17	3.40	3.40	1.90A	1.90A	1.80	.765	84	1370
18	3.20	3.50	2.75A	3.50	3.50	.929	284	1296
21	4.05	4.05	3.60A	3.90B	4.00	.993	189	1227
22	4.10	4.30	3.65	4.30	4.37	.999	134	1079
23	4.40	5.00B	4.40	4.70	4.65	.999	130	1044
24	3.95	4.00	3.90	4.00	4.07	.999	18	1016
25	3.95	4.30	3.90	4.30	4.35	.999	58	924
28	....	....	....	....	....	.999	....	....

AUGUST 1986 56 CALLS

IN MARCH 1986

17	3.65	3.65	3.65	3.65	3.10	.569	4	4
18	....	....	....	3.10N	3.27	.580	....	4
19	....	....	....	3.27N	3.20	.579	....	4

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

AUGUST 1986 56 CALLS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	....	....	....	3.20N	3.40	.586	....	4
21	....	....	....	3.40N	3.60	.613	....	4
24	3.50	3.50	3.50	3.50	3.27	.595	....	4
25	....	3.60B	....	3.60B	3.75	.633	....	4
26	....	....	3.65A	3.65A	3.65	.629	....	4
27	....	....	3.45A	3.45A	3.35	.610	....	4
28	Exchange Closed: Good Friday							
31	1.80	1.80	1.80	1.80	1.90	.533	24	28
				IN APRIL				
1	1.82	1.82	1.80	1.80	2.10	.456	14	42
2	2.30	2.80B	2.05	2.10B	2.37	.490	19	51
3	2.07	2.10B	1.70	1.70	1.70	.409	9	59
4	1.70	1.70	1.40	1.45	1.37	.340	36	84
7	1.80	1.82	1.80	1.80	1.57	.376	44	121
8	1.80	1.80	1.50	1.70	1.57	.376	46	159
9	1.70	1.85	1.62	1.80	1.82	.415	45	201
10	2.00	2.10	1.75A	1.85B	1.95	.426	51	202
11	2.10	2.32	2.10	2.32	2.25	.480	61	209
14	2.25	2.25	2.05	2.05	2.20	.468	14	212
15	2.05	2.05	1.30	1.50	1.55	.396	33	225
16	1.55	1.55	1.00	1.20	1.15	.310	38	237
17	1.25	1.45	1.25	1.45	1.60	.399	104	318
18	1.75	2.20	1.75	2.00	1.62	.393	55	328
21	1.55	1.65	1.20	1.20	1.25	.315	36	343
22	1.15	1.45	1.15	1.45	1.40	.339	13	343
23	1.55	1.55	1.10	1.10	1.05	.276	42	372
24	1.20	1.35	1.15	1.35	1.25	.318	38	401
25	1.25	1.30	1.20	1.30	1.27	.312	156	456
28	1.10@.15	1.20	1.10	1.10	1.10	.302	32	462
29	1.25	1.80	1.25	1.80	1.67	.378	70	499
30	1.70@.75	2.50	1.70	2.50	2.40	.455	197	574
				IN MAY				
1	1.60	1.95	1.60	1.70	1.70	.393	192	636
2	1.60	1.70B	1.40	1.55	1.45	.368	82	680
5	1.35	1.80	1.35	1.65	1.62	.398	183	752
6	1.90	1.90	1.50	1.55@.50	1.55	.388	238	844
7	1.42	1.80	1.40	1.80	1.80	.422	107	928
8	2.15	2.45	2.00	2.30	2.17	.471	316	1193
9	2.25	2.45	2.25	2.35	2.40	.496	178	1201
12	2.50	2.50	2.00	2.15	2.20	.491	276	1332
13	2.30	2.45	2.10	2.40	2.17	.486	37	1326
14	2.35	2.35	2.05	2.05	2.10	.485	45	1310
15	2.27@.30	2.30	1.65	1.80	1.82	.448	155	1445
16	.65	1.20	.65	1.12	1.20	.356	157	1513
19	1.12@.20	1.42	1.12	1.25A	1.10	.324	170	1545
20	1.10	1.15	.75	.75	.65	.271	274	1512
21	.65	.90	.50	.60	.55	.194	316	1629
22	.55	.80	.55	.72	.77	.241	92	1634
23	.82	1.00	.80	1.00	.97	.88	101	1672
26	Exchange Closed: Memorial Day							
27	.80@.90	1.00	.62	.75	.75	.238	124	1728
28	.80	1.15	.80	1.07	1.07	.306	526	1911
29	1.00	1.00	.90	.90	.85	.270	65	1966
30	.82	.85	.65	.75	.68	.220	132	1946
				IN JUNE				
2	.60	.70	.50	.50	.50	.159	224	1993
3	.55	.60	.50	.50	.47	.148	365	1870
4	.55	.65	.50	.50	.50	.159	135	1892
5	.62	.75B	.60	.75B	.77	.232	76	1858
6	.80	.85	.75	.82A	.82	.266	215	1788
9	.90	.92	.80	.92	.87	.181	112	1777
10	.55	.65	.55	.60	.55	.175	39	1753
11	.45@.35	.45	.35	.40	.40	.141	310	1753
12	.45	.55	.45	.55	.55	.182	66	1742
13	.60	.62	.60	.60	.62	.209	42	1762
16	.65	.65	.50	.55	.55	.163	64	1786
17	.70	1.00	.60	.95	.95	.252	358	1728
18	.85	1.25	.82A	1.17@.20B	1.15	.330	475	1793
19	1.15@.20	1.20	.90	1.00	1.05	.335	542	2012
20	1.10	1.30	1.05	1.25	1.27	.430	200	2087
23	1.25	1.27	1.10	1.20@.15	1.17	.424	436	2230
24	2.85@3.10	3.90	2.85	3.75@.80	3.75	.552	833	2228
25	3.85@.80	3.85	2.75	3.20	3.20	.675	941	2044
26	2.65@.70	3.00	2.65	2.75@.70	2.82	.646	445	1953
27	2.75	3.20	2.30	2.30	2.35	.612	569	1756
30	2.00	2.20	1.47	2.00A	2.05	.581	300	1765

LIVE CATTLE OPTION ON FUTURES — CALLS

AUGUST 1986 56 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.80	2.05	1.62	2.00B	2.17	.617	185	1804
2	2.00	2.55	1.85	2.40A	2.40	.661	143	1800
3	2.45	2.45	1.90	1.90	1.97	.620	80	1737
4	Exchange Closed: Independence Day							
7	2.20	3.05	2.10	2.35B	2.40	.710	150	1761
8	2.25	2.25	1.50	1.50	1.42	.550	140	1805
9	1.25	1.80B	1.00	1.65	1.57	.593	343	1843
10	1.40	1.60B	1.05	1.35B	1.37	.565	296	1845
11	.90@1.00	1.10	.75	.75	.77	.397	285	1927
14	.75	.85	.65	.80	.77	.400	144	1878
15	.90@.85	1.45	.85	1.35	1.35	.613	145	1811
16	1.50	2.10B	1.10A	1.40B	1.47	.657	157	1734
17	1.65	1.85	.70	.70	.67	.428	146	1699
18	1.70	1.95	1.20	1.90A	1.87	.695	167	1672
21	2.20@.25	2.30	1.80	2.10	2.20	.890	247	1623
22	2.20	2.45	1.85	2.40B	2.45	.952	152	1522
23	2.47@.50	3.15	2.47	2.75	2.70	.989	129	1470
24	2.20	2.20	1.90	2.05	2.10	.994	276	1408
25	2.00	2.55	1.90	2.25@.55	2.35	.998	252	1109
28	....	....	....	....	....	.999	....	....

AUGUST 1986 58 CALLS

IN JANUARY 1986

16	3.50@.45	3.50	3.45	3.45	3.52	.580	10	10
17	....	....	....	3.52N	3.30	.568	....	10
20	....	....	....	3.30N	3.70	.603	....	10
21	....	....	....	3.70N	3.20	.559	....	10
22	....	3.25B	....	3.25B	3.37	.576	....	10
23	....	3.85B	....	3.85B	3.85	.614	....	10
24	....	....	....	3.85N	3.97	.621	....	10
27	....	....	....	3.97N	3.97	.622	....	10
28	....	....	....	3.97N	3.85	.625	....	10
29	....	....	....	3.85N	3.82	.625	....	10
30	....	....	....	3.82N	3.82	.624	....	10
31	....	....	....	3.82N	3.80	.624	....	10
				IN FEBRUARY				
3	....	....	....	3.80N	3.65	.615	....	10
4	....	....	....	3.65N	2.95	.585	....	10
5	....	....	....	2.95N	3.40	.585	....	10
6	....	....	....	3.40N	3.30	.593	....	10
7	....	....	....	3.30N	3.72	.607	....	10
10	....	....	....	3.72N	3.70	.615	....	10
11	3.35	3.35	3.30A	3.30A	3.00	.554	1	11
12	....	....	....	3.00N	3.02	.557	....	11
13	3.00	3.00	3.00	3.00	2.70	.518	10	21
14	....	....	....	2.70N	2.87	.540	....	21
17	Exchange Closed: President's Day							
18	2.65	2.65	2.50A	2.50A	2.22	.462	51	72
19	....	....	....	2.22N	2.57	.502	....	72
20	2.75	2.75	2.65	2.65	2.60	.499	110	121
21	2.75	2.75	2.75	2.75	2.95	.534	2	122
24	....	....	....	2.95N	2.95	.535	5	126
25	3.10	3.15	3.10	3.15	3.55	.595	31	157
26	3.55	3.55	3.40	3.40	3.20	.557	61	182
27	....	....	3.15A	3.15A	2.85	.521	1	182
28	....	....	....	2.85N	2.92	.538	....	182
				IN MARCH				
3	3.10	3.10	2.70	2.70	2.70	.521	....	182
4	....	3.00B	....	2.90B	2.80	.526	21	203
5	....	....	2.75A	2.75A	2.75	.521	....	203
6	2.95	2.95	2.75	2.75	2.47	.510	9	211
7	2.55	2.55	2.47	2.47	2.47	.500	71	217
10	....	....	....	2.47N	2.67	.524	....	217
11	2.37	2.37	2.30A	2.37	2.32	.491	9	217
12	2.42	2.50	2.42	2.50	2.42	.502	56	247
13	2.30	2.60	2.30	2.60	2.52	.503	64	225
14	2.50	2.65B	2.50	2.65B	2.62	.513	7	225
17	2.50	2.50	2.45A	2.50	2.42	.498	16	225
18	2.40	2.45	2.40	2.40	2.32	.486	6	226
19	2.32	2.32	2.17	2.20	2.25	.484	122	313
20	2.45	2.45	2.45	2.45	2.42	.502	2	313
21	2.50	2.60	2.50	2.60	2.60	.518	16	318
24	2.35	2.35	2.35	2.35	2.30	.497	2	318
25	2.55	2.60	2.55	2.55	2.70	.535	9	313
26	2.70	2.70	2.50	2.60	2.60	.529	10	318
27	2.50	2.50	2.40	2.40	2.35	.507	16	319
28	Exchange Closed: Good Friday							
31	1.80	1.80	1.20	1.20	1.20	.429	34	350

LIVE CATTLE OPTION ON FUTURES — CALLS

AUGUST 1986 58 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.00	1.40	1.00	1.40	1.45	.356	75	377
2	1.55	1.70	1.45A	1.60	1.62	.386	33	379
3	1.25	1.40	.97	1.00	1.15	.311	87	426
4	1.15	1.15	.85	.90	.87	.251	86	463
7	1.00	1.25	1.00	1.15	1.05	.282	28	448
8	1.20	1.20	1.05	1.10	1.05	.282	121	513
9	1.10	1.20	1.10	1.20	1.22	.318	34	517
10	1.45@.40	1.45	1.25	1.25	1.30	.329	82	553
11	1.30	1.55	1.30	1.50B	1.57	.379	45	554
14	1.60	1.60	1.35	1.40	1.50	.366	14	567
15	1.35	1.35	.95	.95	1.00	.291	7	573
16	1.05	1.05	.75	.80	.77	.225	85	591
17	.85	1.05	.80	1.05	1.07	.294	128	686
18	1.15	1.45	1.00	1.00	1.10	.299	94	700
21	1.00	1.05B	1.00	1.00	.82	.231	9	709
22	.77	1.00	.70	.95	.95	.252	33	725
23	1.00	1.05	.87A	.87A	.67	.198	619	1319
24	.85	.90	.65	.90	.85	.235	368	1532
25	.80	.90	.80	.85	.85	.230	124	1501
28	.80	.80	.70	.70@.72	.72	.221	67	1504
29	.75	1.15	.75	1.15	1.15	.287	546	2017
30	1.30@.25	1.75	1.20	1.75	1.67	.359	265	1895

IN MAY

1	1.25	1.35	1.15	1.15	1.17	.302	101	1887
2	1.10	1.10	.85	1.00	1.00	.279	145	1857
5	.95	1.20	.87A	1.15	1.10	.304	178	1950
6	1.30	1.30	1.00	1.00	1.02	.294	163	2082
7	.90	1.10	.90	1.10	1.22	.324	47	2113
8	1.50	1.60	1.40	1.55	1.47	.368	155	2104
9	1.65	1.70	1.50	1.70	1.62	.392	64	2140
12	1.65	1.65	1.30	1.50B	1.50	.381	63	2165
13	1.45	1.65	1.35	1.45A	1.45	.377	117	2226
14	1.45	1.45	1.32	1.35A	1.35	.373	145	2307
15	1.45	1.45	1.10	1.10	1.17	.336	65	2340
16	.75	.80	.55	.70B	.75	.252	75	2366
19	.75@.72	.85	.72	.75	.67	.223	170	2335
20	.65	.67	.57	.57	.50	.179	33	2334
21	.55	.55	.30	.35	.35	.119	1063	1682
22	.40	.50	.40	.45	.47	.154	69	1706
23	.50	.60	.50	.60	.57	.190	36	1687
26	Exchange Closed; Memorial Day							
27	.50	.60B	.35	.45A	.42	.148	34	1683
28	.60	.67	.60	.67	.65	.200	131	1619
29	.65	.65	.52	.55	.52	.172	92	1665
30	.47	.47	.35	.45	.40	.134	166	1644

IN JUNE

2	.35	.40	.27	.30	.30	.089	221	1693
3	.35	.40	.27	.30	.37	.082	64	1692
4	.40	.45	.35	.35	.32	.089	132	1595
5	.37	.40	.35	.40B	.45	.139	59	1502
6	.50@.55	.55	.47	.47	.47	.164	6	1504
9	.52	.55	.30	.30	.32	.101	30	1503
10	.25@.20	.30	.20	.30	.30	.097	12	1503
11	.25	.25	.22	.25	.22	.074	27	1504
12	.27	.27	.25	.25	.30	.101	68	1547
13	.35@.40	.40	.32	.37	.35	.119	51	1568
16	.40	.40	.30	.30	.30	.087	20	1580
17	.40	.55B	.32	.55B	.55	.147	170	1710
18	.45	.70	.45	.67A	.67	.212	378	1914
19	.70	.72	.50	.60B	.60	.207	223	2065
20	.60	.72	.55	.70	.70	.282	197	2187
23	.60	.65	.55	.62	.62	.270	280	2192
24	1.90@2.20	2.80	1.90	2.70	2.50	.384	775	2002
25	2.95@.50	2.95	1.80	2.05	2.05	.509	576	2147
26	1.60	1.90	1.60	1.75	1.72	.477	296	2121
27	1.65	2.05	1.40	1.40	1.35	.436	509	2133
30	1.15	1.20	.75	1.10	1.12	.394	293	2108

IN JULY

1	.90	1.12	.75	1.12	1.17	.426	176	2152
2	1.00	1.45	.85	1.35@.30	1.30	.467	343	2209
3	1.45	1.45	.90	90@.95	1.02	.417	217	2231
4	Exchange Closed; Independence Day							
7	1.17	1.80	1.10	1.30	1.27	.492	169	2236
8	1.15	1.15	.67	.70	.65	.321	114	2232
9	.60	.85	.45	.75@.85	.75	.354	216	2244
10	.70	.70	.45	.50	.55	.318	198	2306
11	.40	.40	.30	.30	.30	.178	148	2253
14	.25@.22	.25	.20	.20	.22	.159	94	2242
15	.40	.50	.35	.50	.47	.312	39	2217
16	.50	.85	.40	.52B	.52	.338	147	2185

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

AUGUST 1986 58 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	.65	.65	.20	.20	.17	.145	146	2083
18	.65	.85	.45	.85	.82	.337	516	1944
21	.90	.90	.65	.82	.82	.499	381	1844
22	.85	.90	.57	.90	.90	.600	417	1817
23	1.00	1.35	.95	1.10	1.02	.712	434	1554
24	.50	.70	.40	.50	.55	.538	398	1457
25	.47@.50	.90	.37	.90@.75	.75	.665	1059	1363
28	....	....	....	....	....	.940	....	....

AUGUST 1986 60 CALLS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	2.45	2.45	2.45	2.45	2.37	.489	29	162
3	....	....	....	2.37N	2.42	.488	....	162
6	....	....	....	2.42N	2.20	.469	....	162
7	....	....	....	2.20N	2.32	.480	....	162
8	....	....	2.25A	2.25A	2.10	.441	....	162
9	....	....	....	2.10N	2.30	.466	....	162
10	....	2.65B	....	2.65B	2.70	.506	....	162
13	....	....	....	2.70N	2.25	.457	....	162
14	....	....	....	2.25N	2.32	.464	....	162
15	....	....	....	2.32N	2.70	.498	....	162
16	2.60	2.65	2.60	2.65	2.57	.482	2	164
17	....	....	....	2.57N	2.40	.469	2	166
20	....	2.50B	....	2.50B	2.65	.504	....	166
21	2.52	2.55	2.52	2.55	2.30	.459	2	168
22	2.40	2.40	2.40	2.40	2.45	.477	15	172
23	....	2.75B	....	2.75B	2.85	.515	....	172
24	2.70	2.70	2.70	2.70	2.97	.523	1	172
27	3.10	3.10	3.10	3.10	2.97	.522	12	174
28	3.00	3.00	3.00	3.00	2.85	.525	5	134
29	....	....	....	2.85N	2.80	.525	....	134
30	....	....	....	2.80N	2.80	.523	....	134
31	....	....	....	2.80N	2.77	.523	....	134

IN FEBRUARY

3	....	....	....	2.77N	2.65	.513	....	134
4	2.50	2.50	2.50	2.50	2.05	.461	12	146
5	....	2.20B	....	2.05N	2.45	.461	....	146
6	....	....	....	2.45N	2.40	.489	....	146
7	....	2.50B	....	2.50B	2.67	.503	....	148
10	2.80	2.80	2.80	2.80	2.67	.511	10	158
11	....	....	....	2.67N	2.15	.448	....	156
12	2.15	2.15	2.15	2.15	2.15	.451	....	156
13	2.12	2.12	2.05	2.05	1.82	.412	6	160
14	....	....	....	1.82N	2.05	.433	....	160
17	Exchange Closed; President's Day							
18	1.80	1.85	1.75A	1.85	1.65	.356	1	161
19	1.90	1.95	1.80	1.90	1.80	.394	120	263
20	1.95	1.95	1.90	1.90	1.80	.391	33	296
21	1.75	2.15	1.75	2.15	2.07	.425	12	302
24	2.25	2.25	2.20	2.20	2.05	.425	1	303
25	2.45	2.60	2.45	2.55	2.60	.485	9	300
26	2.35@.30	2.35	2.30	2.30	2.27	.446	17	300
27	2.10	2.10	2.10	2.10	2.05	.410	21	317
28	....	....	....	2.05N	2.10	.458	....	317

IN MARCH

3	1.90	1.90	1.85A	1.90	1.90	.441	6	323
4	1.90	2.05	1.90	2.05	2.05	.447	10	323
5	2.00	2.20	1.90	2.00A	1.95	.440	351	518
6	2.20	2.25	1.90	1.90	1.82	.429	30	547
7	1.85	1.90	1.75	1.75	1.72	.418	34	553
10	1.80	1.85	1.70	1.75B	1.87	.441	31	555
11	1.70	1.85	1.70	1.75A	1.60	.408	10	556
12	1.75	1.75	1.70	1.70A	1.67	.417	8	564
13	1.75	1.75	1.60	1.75	1.75	.417	41	566
14	1.80	1.80	1.80	1.80	1.82	.426	4	570
17	1.75	1.80	1.60	1.70	1.65	.409	20	579
18	1.70	1.70	1.65	1.65A	1.60	.397	8	586
19	1.60	1.60	1.50	1.50	1.52	.394	14	592
20	1.60	1.60	1.60	1.60	1.65	.410	2	590
21	1.75	1.90	1.75	1.75	1.80	.425	23	589
24	1.80	1.80	1.50	1.57	1.55	.403	22	593
25	1.75	1.85	1.75	1.80	1.82	.438	144	626
26	1.75	1.80	1.70	1.75	1.77	.431	35	650
27	1.65	1.70	1.50	1.55B	1.55	.408	26	666
28	Exchange Closed; Good Friday							
31	1.10	1.10	.70	.70	.80	.332	20	663

LIVE CATTLE OPTION ON FUTURES — CALLS

AUGUST 1986 60 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.75	.80	.70	.75	.95	.267	76	703
2	1.20	1.20	.95	1.10	1.07	.293	31	713
3	1.05	1.05	.60	.70	.72	.227	32	718
4	.75	.75	.60	.65	.60	.178	54	735
7	.70	.90	.70	.75	.70	.204	24	738
8	.90	.90	.70	.82	.65	.204	21	730
9	....	.75B	....	.70B	.80	.236	....	730
10	1.00@.85	1.00	.85	.85	.87	.245	26	745
11	.85	1.02B	.85	1.02B	1.10	.289	61	766
14	1.05	1.05	.85	.85	1.00	.276	83	785
15	.80	.80	.65A	.65A	.65	.210	4	791
16	.65	.65	.45	.50	.52	.157	93	785
17	.57	.75	.52	.75	.70	.214	26	778
18	.95	1.00	.75	.75	.72	.219	19	789
21	.65	.80	.50	.50	.55	.162	36	796
22	.50	.65	.45	.65	.62	.180	95	822
23	.70	.70	.47	.47	.42	.137	13	821
24	.55	.65	.45	.65	.55	.167	90	827
25	.55	.55	.52	.55	.55	.164	10	832
28	.50	.50	.47	.50	.50	.156	75	808
29	.55@.52	.70	.52	.70	.75	.211	62	818
30	.90	1.45	.62	1.05	1.12	.274	309	1052

IN MAY

1	.95	1.00	.75	.75	.77	.224	32	1068
2	.75	.75	.60	.70	.65	.204	78	1098
5	.60	.75	.60	.75	.75	.225	30	1077
6	.75	.80	.60	.65	.67	.215	77	1080
7	.60	.77	.60	.77	.80	.238	25	1078
8	1.00@.95	1.10	.95	1.05	.97	.276	421	1364
9	1.05	1.15	.95	1.02	1.05	.296	219	1501
12	1.10	1.10	.90	.97	.95	.284	78	1522
13	.90	1.05	.85	1.00A	.92	.278	84	1542
14	.92	.92	.75	.77	.85	.273	83	1549
15	.97	.97	.60	.60	.72	.239	55	1568
16	.40@.35	.55B	.35	.45	.45	.170	657	1218
19	.37@.40	.55	.37	.45A	.40	.145	112	1254
20	.42	.45	.30	.30	.27	.111	105	1244
21	.30	.30	.22	.22	.20	.069	267	1176
22	.25	.30	.25	.30	.27	.092	32	1189
23	.30	.35	.30	.35	.32	.118	32	1184
26	Exchange Closed; Memorial Day							
27	.30	.30	.30	.30	.27	.087	....	1182
28	....	.35B	....	.35B	.35	.123	1	1168
29	.35	.40	.30	.30	.30	.102	20	1156
30	.27	.27	.22	.25	.22	.075	54	1200

IN JUNE

2	.20	.20	.15	.15	.15	.046	76	1227
3	.20	.20	.17	.17A	.15	.042	15	1232
4	....	....	....	.15N	.15	.046	....	1234
5	.17	.20	.17	.20B	.22	.078	19	1226
6	.25	.25	.25	.25	.25	.094	18	1242
9	.25	.27B	.17A	.17A	.17	.052	5	1240
10	.15	.17	.15	.15	.17	.049	15	1252
11	.15@.12	.15	.12	.12	.12	.036	49	1265
12	.12	.15	.12	.15	.15	.051	1	1265
13	.15	.17	.15	.17	.17	.062	3	1266
16	.17	.17	.10	.15	.15	.042	43	1251
17	.17	.30	.17	.25	.25	.078	12	1268
18	.30	.37	.27A	.35A	.35	.121	55	1260
19	.35	.35	.30A	.30A	.27	.116	43	1218
20	....	....	.25A	.27N	.30	.168	....	1218
23	.30	.30	.20	.25	.27	.154	22	1214
24	.60@1.20	1.50	.60	1.50	1.45	.239	462	1374
25	1.50@.45	1.50	.90	1.05	1.10	.347	610	1542
26	.95@.90	1.05	.90	.92@.90	.90	.315	361	1565
27	.85	1.10	.65	.65	.65	.277	361	1547
30	.55	.55	.40	.50A	.50	.234	274	1485

IN JULY

1	.45@.42	.50B	.40	.45	.55	.256	128	1395
2	.45	.62	.40	.60A	.60	.286	349	1568
3	.55	.62B	.25	.45	.45	.240	60	1538
4	Exchange Closed; Independence Day							
7	.50	.70	.50	.50	.52	.283	237	1648
8	.35	.42	.25	.27	.22	.150	230	1619
9	.17	.27	.15	.25B	.25	.167	252	1545
10	.22	.22	.15	.20	.17	.138	53	1577
11	.12@.10	.15	.10	.10	.10	.059	424	1667
14	.07	.07	.07	.07	.07	.043	25	1669
15	.10	.15	.10	.15	.12	.107	75	1697
16	.12	.25	.10	.12B	.15	.112	210	1701

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

AUGUST 1986 60 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	.17	.17	.05	.07	.05	.028	123	1613
18	.10	.30	.10	.25@.30	.27	.093	404	1672
21	.30	.30	.17	.20	.22	.117	92	1702
22	.17	.20	.10	.20	.17	.132	339	1584
23	.30	.35B	.20	.20	.20	.132	331	1577
24	.17	.17	.02	.02	.05	.011	184	1532
25	.05	.05	CAB	.05	.02	.025	426	71
28	....	....	....	....	....	.454	....	....

AUGUST 1986 62 CALLS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	1.75	1.75	1.75	1.75	1.65	.398	2	313
3	1.65	1.65	1.65	1.65	1.67	.396	....	313
6	....	1.85B	....	1.85B	1.57	.378	28	313
7	1.60	1.60	1.55	1.55	1.67	.388	4	317
8	....	....	....	1.67N	1.45	.351	....	317
9	....	....	....	1.45N	1.60	.374	....	317
10	....	1.90B	....	1.90B	1.90	.412	....	317
13	1.90	1.90	1.90	1.90	1.55	.364	1	318
14	1.70	1.70	1.70	1.70	1.62	.371	20	308
15	....	....	....	1.62N	1.95	.404	....	308
16	1.90@.80	1.90	1.80	1.80	1.85	.388	62	266
17	1.70	1.70	1.70	1.70	1.70	.375	30	266
20	....	....	....	1.70N	1.90	.409	....	266
21	1.95	1.95	1.95	1.95	1.60	.365	5	266
22	....	1.70B	....	1.70B	1.75	.382	....	266
23	2.00	2.00	2.00	2.00	2.05	.419	1	267
24	2.00	2.30	2.00	2.15	2.15	.425	41	304
27	2.20	2.30B	2.20	2.20	2.10	.424	11	315
28	2.10	2.10	2.10	2.10	2.02	.427	5	319
29	....	....	....	2.02N	2.00	.426	....	319
30	....	....	....	2.00N	2.00	.425	....	319
31	1.95	1.95	1.95	1.95	1.85	.424	1	320

IN FEBRUARY

3	2.00	2.10	2.00	2.10	1.80	.413	2	321
4	....	....	1.70A	1.70A	1.35	.363	....	321
5	....	1.50B	....	1.50B	1.65	.363	2	323
6	....	....	....	1.65N	1.62	.390	....	323
7	1.85	1.95	1.85	1.92	1.85	.403	6	322
10	2.00	2.00	2.00	2.00	1.87	.409	11	322
11	1.50	1.50	1.50	1.50	1.47	.349	81	290
12	1.50	1.55	1.50	1.55	1.47	.351	51	251
13	1.45	1.50	1.40	1.50	1.17	.315	4	248
14	....	....	....	1.17N	1.40	.334	....	248
17	Exchange Closed; President's Day							
18	1.25	1.30	1.10	1.10	1.00	.264	34	242
19	....	1.30B	....	1.30B	1.20	.297	....	242
20	1.30	1.40	1.25	1.25	1.17	.294	7	243
21	1.50	1.50	1.50	1.50	1.47	.324	27	243
24	1.50	1.50	1.50	1.50	1.37	.324	13	248
25	1.55	1.80	1.55	1.80	1.85	.380	3	247
26	1.90	1.90	1.60	1.70B	1.60	.343	12	245
27	1.40	1.50B	1.40	1.50B	1.40	.309	4	245
28	....	....	....	1.40N	1.45	.382	....	245

IN MARCH

3	1.25	1.30	1.25	1.30	1.30	.365	11	245
4	1.40	1.40	1.40	1.40	1.40	.371	3	244
5	1.40	1.40	1.40	1.40	1.35	.363	12	240
6	1.50	1.60	1.35A	1.35A	1.25	.352	18	253
7	1.17	1.25	1.17	1.20	1.15	.342	15	262
10	1.20	1.20	1.20	1.20	1.27	.363	1	259
11	1.30	1.30	1.20	1.20	1.07	.331	8	256
12	1.15	1.25B	1.15	1.25B	1.10	.338	2	257
13	1.25@ [illegible]	1.25	1.20	1.20	1.20	.337	3	257
14	1.20	1.20	1.15A	1.20	1.25	.345	2	257
17	1.10	1.25	1.10	1.15	1.05	.328	15	264
18	1.20	1.20	1.05	1.10	1.07	.315	24	277
19	1.05	1.05	1.05	1.05	1.00	.312	6	282
20	1.05	1.15	1.05	1.15	1.10	.326	2	284
21	1.15	1.15	1.15	1.15	1.20	.338	18	301
24	1.10	1.10	1.00	1.00	1.00	.316	7	309
25	1.00	1.27	1.00	1.22B	1.22	.348	418	559
26	1.25	1.25	1.10	1.20A	1.20	.340	38	483
27	1.10	1.10	1.05	1.05	1.07	.317	18	496
28	Exchange Closed; Good Friday							
31	.90	90	.25	.50	50	.248	50	529

LIVE CATTLE OPTION ON FUTURES — CALLS

AUGUST 1986 62 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.50	.55	.40	.45B	.57	.193	13	532
2	.60	.70B	.60	.60	.67	.215	1	530
3	.65	.65	.45	.50A	.45	.160	45	552
4	.45	.50	.45	.50	.40	.121	10	553
7	.65	.65	.55	.60	.40	.142	17	548
8	....	.45B	....	.45B	.45	.142	....	548
9	.47	.50B	.42	.42	.52	.169	4	549
10	.70	.70	.60A	.60A	.57	.176	31	531
11	.60	.70	.60	.70	.72	.213	8	531
14	.65	.70	.65	.67A	.65	.201	1	528
15	.50	.50	.40	.40	.42	.147	35	543
16	.30	.30	.30	.30	.32	.105	1	543
17	....	.45B	....	.45B	.45	.151	....	544
18	.65	.65	.57	.57	.50	.155	9	540
21	....	....	r.45A	.50N	.37	.110	....	540
22	.35	.40	.35	.40	.42	.124	11	546
23	.40	.40	.30	.30	.30	.092	6	551
24	.35	.35	.35	.35	.37	.115	7	544
25	.40	.40	.40	.40	.37	.113	5	545
28	.40	.40	.40	.40	.35	.106	1	544
29	.40	.40	.40	.40	.50	.150	5	544
30	....	.65B	....	.65B	.77	.203	....	544

IN MAY

1	.50	.62	.50	.50	.52	.161	56	598
2	.47	.47	.47	.47	.45	.145	5	571
5	....	.55B	.37A	.55B	.52	.160	24	555
6	.40	.45	.40	.45	.45	.152	5	557
7	.45	.47	.45	.47	.52	.169	22	575
8	.70	.70	.55	.62B	.65	.199	26	590
9	.60	.62	.60	.60	.70	.215	3	591
12	.70	.70	.65A	.70	.65	.203	10	600
13	.52	.67B	.52	.65	.57	.197	19	603
14	.50	.50	.45	.45	.52	.191	4	602
15	.35	.35	.35	.35	.42	.163	26	631
16	.25	.25	.25	.25	.25	.108	119	653
19	.25	.25	.20	.20	.22	.089	12	642
20	.20	.20	.20	.20	.17	.065	14	642
21	.15	.15	.10	.10	.12	.038	207	637
22	.12	.15	.12	.15	.15	.052	112	719
23	.20	.20	.15	.15	.20	.069	101	819
26	Exchange Closed; Memorial Day							
27	.25	.25	.17	.20	.15	.047	5	821
28	....	.20B	....	.15N	.22	.071	....	819
29	.20	.20	.15	.15	.17	.057	2	821
30	....	....	....	.17N	.12	.040	....	821

IN JUNE

2	....	....	....	.12N	.10	.022	....	823
3	.10	.10	.10	.10	.10	.020	3	826
4	....	....	....	.10N	.10	.022	....	827
5	.07	.10B	.07	.10B	.15	.040	1	824
6	.20	.20	.15	.15	.15	.049	2	824
9	.20	.20	.10A	.12	.10	.024	40	844
10	....	....	....	.10N	.10	.023	....	825
11	.07	.07	.07	.07	.07	.016	3	825
12	....	....	....	.07N	.10	.024	....	825
13	....	....	....	.10N	.10	.029	....	825
16	....	....	....	.10N	.07	.018	....	825
17	.10	.15B	.10	.15B	.17	.037	108	890
18	.12	.20	.12	.20	.20	.063	24	895
19	....	....	....	.20N	.17	.060	1	895
20	.12	.15	.12	.15	.17	.091	1	895
23	.15	.15	.10	.10	.15	.079	25	913
24	.45	.85	.45	.80@.85	.82	.134	506	1273
25	.80@.75	.80	.50	.62B	.65	.213	268	1350
26	.50	.65	.50	.55	.55	.187	160	1344
27	.45@.40	.55	.30	.32	.32	.158	321	1490
30	.17	.25B	.17	.22	.22	.121	325	1343

IN JULY

1	.17	.20	.17	.20	.20	.134	159	1414
2	.17	.25	.17	.25	.25	.151	173	1432
3	.17	.20	.12	.12	.17	.117	102	1488
4	Exchange Closed; Independence Day							
7	.20	.27	.17	.25A	.20	.134	239	1290
8	.12	.12	.07	.07	.07	.056	83	1285
9	.07	.07	.02	.05B	.07	.062	3	1284
10	.02	.07	.02	.07	.05	.046	22	1310
11	.05	.07	.05	.05A	.02	.014	214	1227
14	....	....	....	.02N	.02	.008	2	1216
15	.05	.05	.05	.05	.02	.024	8	1201
16	.05	.05	.02	.02	.02	.023	39	1231

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

AUGUST 1986 62 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	.02	.02	.02	.02	....	.003	182	1152
18	.07	.07	.05A	.07	.05	.014	10	1152
21	....	....	....	.05N	.02	.009	....	1153
22	.02	.02	.02	.02	.02	.007	1	1154
23	.02	.05	.02	.02	.02	.003	43	1159
24	CAB	CAB	CAB	CAB	CAB	.000	12	1159

AUGUST 1986 64 CALLS

IN JANUARY 1986

13	1.45	1.45	1.30	1.30	1.07	.282	5	5
14	....	....	....	1.07N	1.10	.288	....	5
15	....	....	....	1.10N	1.40	.317	....	5
16	....	....	....	1.40N	1.27	.303	....	5
17	....	....	....	1.27N	1.15	.291	....	5
20	....	....	....	1.15N	1.35	.321	....	5
21	1.50	1.50	1.50	1.50	1.15	.281	3	8
22	1.15	1.15	1.15	1.15	1.20	.296	2	8
23	....	....	....	1.20N	1.42	.329	....	8
24	....	....	....	1.42N	1.50	.336	....	8
27	....	....	....	1.50N	1.50	.334	....	8
28	....	....	....	1.50N	1.40	.336	....	8
29	1.45	1.45	1.35	1.35	1.40	.335	2	10
30	1.30	1.45	1.30	1.45	1.40	.333	13	22
31	1.30	1.30	1.30	1.30	1.25	.333	3	23

IN FEBRUARY

3	1.40	1.40	1.40	1.40	1.27	.322	9	26
4	1.00	1.20	1.00	1.05	.92	.276	17	36
5	....	1.02B	....	1.02B	1.10	.276	....	36
6	1.15	1.15	1.15	1.15	1.10	.300	3	39
7	1.15	1.15	1.15	1.15	1.22	.311	5	43
10	1.30	1.30	1.20	1.20	1.27	.316	15	58
11	1.05	1.05	1.05	1.05	.97	.262	38	86
12	....	....	....	.97N	.97	.264	....	86
13	.87	.90B	.87	.90B	.70	.232	10	95
14	1.00	1.00	1.00	1.00	.92	.248	5	98
17	Exchange Closed; President's Day							
18	.65	.70B	.65	.70B	.70	.188	2	98
19	....	....	....	.70N	.80	.215	....	98
20	.90	.90	.85	.85	.77	.212	5	103
21	.90	1.05	.90	1.05	1.00	.238	20	100
24	1.05	1.05	1.05	1.05	.92	.236	5	96
25	1.15	1.25B	1.15	1.25B	1.27	.285	1	88
26	1.20	1.30	1.10	1.20	1.15	.252	53	76
27	1.12	1.15	1.12	1.12A	.92	.223	32	78
28	1.02	1.02	1.00	1.02	1.00	.313	3	81

IN MARCH

3	....	....	....	1.00N	.87	.296	....	73
4	....	....	....	.87N	.92	.301	....	73
5	....	....	....	.92N	.87	.294	....	73
6	.95	1.00	.85	.85	.85	.284	66	137
7	....	....	....	.85N	.75	.274	....	137
10	.75	.85	.75	.85	.82	.293	39	143
11	.85	.85	.70	.70	.67	.262	7	144
12	.80	.80	.75A	.80	.72	.268	1	144
13	.80	.80	.80	.80	.80	.267	4	147
14	.90	.90	.90	.90	.80	.273	3	149
17	.80	.80	.80	.80	.70	.256	3	148
18	.75	.75	.75	.75	.72	.244	4	152
19	.72@.70	.75B	.70	.70	.62	.240	6	155
20	....	.70B	....	.70B	.70	.252	9	166
21	.75	.85	.75	.80	.77	.262	9	173
24	....	....	....	.77N	.62	.241	....	173
25	....	.70B	....	.70B	.77	.268	....	173
26	.70	.75	.70	.70	.75	.259	5	174
27	.65	.65	.65	.65	.67	.238	....	174
28	Exchange Closed; Good Friday							
31	.35	.35	.30A	.30A	.30	.180	6	180

IN APRIL

1	.35	.35	.35	.35	.35	.134	2	181
2	.50	.50	.40	.40	.45	.152	9	184
3	.40	.40	.30	.30	.25	.109	3	187
4	.30	.30	.25	.25	.20	.080	6	191
7	....	.35B	....	.35B	.35	.096	....	191
8	.35	.35	.35	.35	.35	.096	1	191
9	.35	.35	.35	.35	.35	.117	1	192
10	....	....	....	.35N	.37	.122	....	191
11	....	.42B	....	.42B	.45	.151	....	191
14	.40	.40	.37	.37	.42	.141	2	189

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS
AUGUST 1986 64 CALLS
IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	....	....	.25A	.25A	.25	.099	....	189
16	....	.30B	....	.25N	.20	.068	....	189
17	....	.22B	....	.22B	.30	.103	....	189
18	.45	.45	.45	.45	.35	.106	2	191
21	.30	.30	.20	.20	.20	.073	1	192
22	....	....	....	.20N	.30	.063	3	192
23	.15	.15	.15	.15	.20	.059	26	212
24	....	....	....	.20N	.25	.077	....	212
25	....	....	....	.25N	.25	.075	....	212
28	....	....	....	.25N	.25	.070	10	222
29	....	....	....	.25N	.35	.104	....	222
30	.40	.40	.35A	.35A	.40	.145	2	222

IN MAY

1	....	....	....	.40N	.35	.112	....	222
2	.37	.37	.35A	.35A	.35	.100	10	232
5	.32	.32	.30A	.32	.40	.110	5	237
6	....	....	.35A	.35A	.35	.103	....	237
7	....	....	....	.35N	.40	.116	....	237
8	.45	.45	.40	.40	.40	.139	83	305
9	.45	.50	.45	.50	.45	.151	4	309
12	.45	.45	.40	.40	.37	.139	3	325
13	....	....	.35A	.37N	.37	.134	....	310
14	....	....	....	.37N	.30	.128	....	310
15	.25	.25	.25	.25	.27	.106	1	311
16	.15	.15	.15	.15	.15	.066	2	312
19	.15	.15	.15	.15	.15	.052	99	318
20	.10	.10	.07	.07	.10	.036	22	318
21	.07	.07	.07	.07	.07	.019	25	318
22	.07	.07	.05	.07	.10	.028	89	350
23	.07	.07	.07	.07	.10	.038	1	350
26	Exchange Closed; Memorial Day							
27	.07	.07	.07	.07	.07	.024	32	349
28	....	....	....	.07N	.12	.038	....	326
29	....	....	....	.12N	.10	.029	....	326
30	....	....	....	.10N	.07	.020	....	326

IN JUNE

2	....	....	....	.07N	.07	.010	....	327
3	....	....	....	.07N	.05	.009	....	327
4	....	....	....	.05N	.05	.010	....	327
5	....	....	....	.05N	.07	.019	....	327
6	....	....	....	.07N	.10	.024	....	327
9	.07	.07	.07	.07	.05	.011	2	327
10	.05	.05	.05	.05	.05	.010	28	327
11	.02	.02	.02	.02	.05	.006	6	327
12	....	....	....	.05N	.05	.010	....	334
13	....	....	....	.05N	.05	.013	....	334
16	....	....	....	.05N	.02	.007	....	334
17	....	.05B	....	.05B	.07	.017	....	332
18	.07	.07	.07	.07	.10	.030	100	431
19	....	....	....	.10N	.07	.028	....	431
20	.07	.07	.07	.07	.07	.045	6	430
23	....	....	....	.07N	.07	.036	....	429
24	.45	.45	.45	.45	.45	.067	5	429
25	.45	.45	.25	.30	.30	.117	54	462
26	.25	.25	.20	.20	.25	.099	53	463
27	.20	.20	.17	.17	.17	.079	146	564
30	.07	.07	.07	.07	.10	.055	4	560

IN JULY

1	....	....	....	.10N	.10	.061	....	570
2	....	....	.07A	.07A	.10	.069	....	545
3	.05	.05	.05	.05	.07	.049	100	644
4	Exchange Closed; Independence Day							
7	.07	.07	.07	.07	.07	.052	1	644
8	.05	.05	.05	.05	.02	.016	1	644
9	.02	.02	.02	.02	.02	.018	329	833
10	....	....	....	.02N	.02	.012	....	833
11	.02	.02	.02	.02	....	.002	85	823
14	CAB	CAB	CAB	CAB	CAB	.001	....	823
15	.02	.02	.02	.02	....	.003	1	823
16	CAB	CAB	CAB	CAB	CAB	.003	....	823
17	CAB	CAB	CAB	CAB	CAB	.000	....	823
18	.02	.02	.02	.02	....	.001	10	823
21	CAB	CAB	CAB	CAB	CAB	.000	....	823
22	CAB	CAB	CAB	CAB	CAB	.000	50	773
23	CAB	CAB	CAB	CAB	CAB	.000	....	773
24	CAB	CAB	CAB	CAB	CAB	.000	....	773

LIVE CATTLE OPTION ON FUTURES — CALLS
AUGUST 1986 66 CALLS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	....	....	....	1.00N	.72	.242	....	154
3	.70	.70	.70	.70	.72	.241	20	174
6	....	....	....	.72N	.67	.225	....	174
7	....	....	....	.67N	.75	.232	....	174
8	....	.90B	....	.75N	.67	.203	....	174
9	....	....	....	.67N	.75	.221	....	174
10	....	....	....	.75N	.95	.251	....	174
13	....	....	....	.95N	.75	.212	....	174
14	....	....	....	.75N	.72	.217	....	174
15	.80	.85	.80	.85	1.00	.242	18	192
16	....	....	....	1.00N	.87	.229	....	192
17	....	....	....	.87N	.77	.219	....	192
20	....	....	....	.77N	.90	.244	....	192
21	....	....	....	.90N	.80	.210	....	192
22	....	....	....	.80N	.80	.222	....	192
23	....	1.00B	....	1.00B	1.00	.251	....	192
24	....	....	....	1.00N	1.02	.256	....	192
27	....	1.10	1.10	1.10	1.02	.254	20	182
28	....	1.05B	....	1.02N	.95	.256	....	182
29	1.00	1.00	1.00	1.00	.95	.255	1	182
30	1.00	1.00	1.00	1.00	.95	.253	2	184
31	.95	.95	.95	.95	.92	.253	1	185

IN FEBRUARY

3	....	....	....	.92N	.85	.242	....	185
4	.85	.85	.75A	.75A	.60	.203	1	185
5	....	....	....	.60N	.72	.203	1	185
6	....	....	....	.72N	.70	.223	....	185
7	....	....	....	.70N	.85	.232	....	185
10	.80	.85B	.80	.85B	.87	.236	2	187
11	.85	.85	.75	.75	.62	.190	2	187
12	....	....	....	.62N	.62	.191	....	187
13	....	....	....	.62N	.55	.164	....	187
14	.50	.50	.50	.50	.60	.177	7	194
17	Exchange Closed; President's Day							
18	....	....	....	.60N	.40	.128	....	194
19	....	....	....	.40N	.47	.150	....	194
20	....	.55B	....	.55B	.55	.148	....	194
21	....	.65B	....	.65B	.65	.168	....	194
24	....	....	....	.65N	.60	.166	....	194
25	.70	.75	.70	.75	.85	.206	1	195
26	....	....	....	.85N	.75	.179	3	198
27	.65	.65	.65	.65	.60	.155	1	198
28	....	....	....	.60N	.62	.251	....	198

IN MARCH

3	....	....	....	.62N	.57	.236	....	198
4	....	....	....	.57N	.60	.240	....	198
5	....	....	....	.60N	.55	.234	....	198
6	....	....	....	.55N	.55	.224	....	198
7	....	....	....	.55N	.47	.215	....	198
10	....	.50B	....	.50B	.52	.231	....	198
11	....	....	.50A	.50A	.42	.204	....	198
12	....	.50B	....	.50B	.47	.208	....	198
13	....	.50B	....	.50B	.50	.206	....	198
14	.55	.55	.55	.55	.55	.211	1	197
17	.50	.50	.50	.50	.50	.195	2	197
18	.50	.50	.50	.50	.45	.184	1	198
19	....	....	....	.45N	.45	.180	....	198
20	....	....	....	.45N	.45	.190	....	198
21	.50	.50	.50	.50	.52	.198	2	200
24	.40	.40	.40	.40	.37	.179	4	203
25	.50	.50	.50	.50	.50	.200	15	218
26	....	....	....	.50N	.47	.192	....	218
27	.45	.45	.45	.45	.42	.173	1	220
28	Exchange Closed; Good Friday							
31	.30	.30	.20	.20	.20	.126	5	220

IN APRIL

1	....	....	....	.20N	.20	.091	....	220
2	.30	.30	.30	.30	.27	.104	25	245
3	.20	.20	.20	.20	.15	.072	....	245
4	....	....	....	.15N	.15	.051	3	248
7	.30	.30	.30	.30	.22	.062	2	247
8	....	.25B	....	.25B	.25	.062	....	247
9	....	....	....	.25N	.27	.078	....	247
10	....	....	....	.27N	.30	.082	....	247
11	....	....	....	.30N	.37	.104	....	247
14	....	....	....	.37N	.30	.096	....	247
15	....	....	....	.30N	.20	.064	....	247
16	....	....	....	.20N	.15	.043	....	247
17	....	....	....	.15N	.20	.067	....	247
18	....	....	....	.20N	.25	.071	....	247

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

AUGUST 1986 66 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	....	....	....	.25N	.10	.046	....	247
22	....	....	....	.10N	.25	.054	....	246
23	....	....	....	.25N	.15	.037	....	246
24	....	....	....	.15N	.20	.050	....	246
25	.17	.17	.17	.17	.17	.049	30	236
28	....	....	....	.17N	.17	.045	15	221
29	....	....	....	.17N	.25	.069	....	221
30	....	....	....	.25N	.30	.101	....	221

IN MAY

1	.25	.25	.25	.25	.25	.076	45	216
2	.20	.30	.20	.25A	.25	.066	55	190
5	....	....	....	.25N	.30	.074	....	190
6	....	....	....	.30N	.25	.068	....	190
7	.20	.20	.17	.17	.30	.077	20	202
8	....	....	....	.30N	.32	.093	....	202
9	....	.35B	.30A	.30A	.35	.102	....	202
12	....	....	....	.35N	.30	.092	....	202
13	....	....	....	.30N	.25	.087	....	202
14	....	....	....	.25N	.20	.082	....	202
15	....	....	.17A	.17A	.17	.066	....	202
16	.10	.10	.10	.10	.10	.038	19	202
19	....	....	....	.10N	.10	.029	....	202
20	.05	.05	.05	.05	.05	.019	68	230
21	.05	.05	.05	.05	.05	.009	7	232
22	....	....	....	.05N	.05	.014	....	225
23	....	....	....	.05N	.05	.020	....	225
26	Exchange Closed; Memorial Day							
27	....	....	....	.05N	.05	.012	....	225
28	....	....	....	.05N	.05	.019	....	225
29	....	....	....	.05N	.05	.014	....	225
30	....	....	....	.05N	.05	.009	....	225

IN JUNE

2	....	....	....	.05N	.05	.004	....	225
3	....	....	....	.05N	.02	.003	....	225
4	....	....	....	.02N	.02	.004	....	225
5	.02	.02	.02	.02N	.05	.008	1	224
6	....	....	....	.05N	.05	.011	....	224
9	.02	.02	.02	.02	.02	.004	3	224
10	....	....	....	.02N	.02	.004	....	224
11	....	....	....	.02N	.02	.002	....	224
12	....	....	....	.02N	.02	.004	....	224
13	....	....	....	.02N	.02	.005	....	224
16	....	....	....	.02N	.02	.002	....	224
17	....	.05B	....	.02N	.05	.007	....	224
18	....	....	....	.05N	.07	.013	....	224
19	....	....	....	.07N	.05	.012	....	224
20	....	....	....	.05N	.05	.020	....	224
23	....	....	....	.05N	.05	.015	....	224
24	....	.25B	....	.25B	.25	.030	....	224
25	.10	.12	.10	.12	.12	.058	26	223
26	.05	.05	.05	.05	.07	.047	31	223
27	....	....	....	.07N	.05	.035	1	223
30	....	....	....	.05N	.02	.022	....	223

IN JULY

1	....	....	....	.02N	.02	.024	....	223
2	....	....	....	.02N	.02	.027	....	223
3	....	....	....	.02N	....	.017	....	223
4	Exchange Closed; Independence Day							
7	CAB	CAB	CAB	CAB	.02	.016	....	223
8	....	....	....	.02N	.02	.004	....	223
9	....	....	....	.02N	....	.004	....	223
10	CAB	CAB	CAB	CAB	CAB	.002	....	223
11	CAB	CAB	CAB	CAB	CAB	.000	....	223
14	CAB	CAB	CAB	CAB	CAB	.000	....	223
15	CAB	CAB	CAB	CAB	CAB	.000	....	223
16	CAB	CAB	CAB	CAB	CAB	.000	....	223
17	CAB	CAB	CAB	CAB	CAB	.000	....	223
18	CAB	CAB	CAB	CAB	CAB	.000	....	223
21	CAB	CAB	CAB	CAB	CAB	.000	....	223
22	CAB	CAB	CAB	CAB	CAB	.000	....	223
23	CAB	CAB	CAB	CAB	CAB	.000	....	223
24	CAB	CAB	CAB	CAB	CAB	.000	....	223

OCTOBER 1986 48 CALLS

IN JUNE 1986

3	3.45	3.75B	3.45	3.75B	3.70	.624	12	12
4	....	3.85B	....	3.85B	3.85	.641	....	12
5	....	....	....	3.85N	4.47	.689	....	12

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

OCTOBER 1986 48 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	....	4.65B	....	4.65B	4.62	.700	....	12
9	....	....	4.20A	4.20A	3.95	.659	....	12
10	....	....	....	3.95N	4.05	.663	....	12
11	3.65	3.65	3.65	3.65	3.70	.63[illegible]	3	15
12	....	4.00B	....	3.70N	4.02	.662	....	15
13	....	....	....	4.02N	4.25	.672	....	15
16	....	....	....	4.25N	3.75	.636	....	15
17	4.65	4.65	4.65	4.65	4.72	.709	10	25
18	....	5.30B	....	5.30B	5.85	.766	....	25
19	....	5.95B	5.65A	5.65A	5.57	.761	....	25
20	....	6.15B	....	6.15B	6.37	.804	....	25
23	6.05	6.05	6.05	6.05	6.25	.808	3	25
24	9.20	9.40	9.20	9.40	9.57	.859	23	27
25	8.75	8.75	8.75	8.75	8.85	.896	2	27
26	....	....	8.60A	8.60A	8.60	.889	....	27
27	....	....	8.35A	8.35A	8.47	.886	....	27
30	....	....	7.30A	7.30A	7.62	.870	....	27

IN JULY

1	....	....	7.40A	7.40A	7.90	.881	....	27
2	....	8.20B	7.75A	8.20B	8.12	.890	....	27
3	....	....	....	8.12N	7.95	.889	....	27
4	Exchange Closed; Independence Day							
7	....	9.00B	....	9.00B	8.45	.909	....	27
8	....	....	7.45A	7.45A	7.17	.873	....	27
9	....	....	6.90A	6.90A	7.75	.894	....	27
10	....	7.85B	7.70A	7.85B	7.85	.896	....	27
11	....	....	7.50A	7.50A	7.07	.876	....	27
14	....	7.15B	....	7.15B	7.57	.897	....	27
15	....	8.30B	....	8.30B	8.70	.930	....	27
16	9.45	9.45	9.10A	9.10A	8.90	.936	....	27
17	....	....	8.65A	8.65A	8.55	.929	....	27
18	....	....	....	8.55N	10.00	.956	....	27
21	....	10.40B	....	10.40B	10.90	.970	....	27
22	....	....	10.50A	10.90N	11.02	.972	....	27
23	....	....	10.95A	11.02N	10.57	.969	....	27
24	....	....	10.17A	10.35A	10.20	.966	....	27
25	....	....	....	10.20N	10.95	.975	....	27
28	....	12.80B	....	12.40B	12.60	.987	....	27
29	....	....	12.30A	12.30A	12.15	.987	....	27
30	....	....	10.80A	10.80A	10.75	.978	....	27
31	....	11.05B	....	11.05B	11.00	.983	....	27

IN AUGUST

1	....	11.75B	....	11.75B	11.90	.989	....	27
4	....	....	....	11.90N	12.07	.992	....	27
5	....	....	....	12.07N	11.27	.990	....	27
6	....	11.42B	10.50A	10.90A	10.75	.990	....	27
7	....	11.70B	....	11.70B	11.95	.995	....	27
8	....	....	11.50A	11.50A	11.75	.995	....	27
11	....	12.20B	....	11.80B	11.90	.997	....	27
12	....	12.30B	11.80A	11.90N	11.95	.998	....	27
13	....	....	11.85A	11.85A	11.45	.997	....	27
14	11.70	11.70	11.70	11.70	11.72	.998	....	27
15	....	12.25B	....	12.25B	12.55	.999	15	42
18	....	....	12.05A	12.55N	12.50	.999	....	27
19	....	....	11.50A	11.50A	11.42	.999	....	27
20	....	....	11.00A	11.00A	10.67	.998	....	27
21	....	11.00B	....	11.00B	11.10	.999	....	27
22	....	....	10.80A	10.80A	10.65	.999	....	27
25	....	10.85B	....	10.85B	11.05	.999	....	27
26	....	11.45B	....	11.45B	11.85	.999	....	27
27	....	12.40B	....	12.40B	12.45	.999	....	27
28	....	12.65B	....	12.65B	12.97	.999	....	27
29	....	13.50B	....	13.50B	13.77	.999	....	22

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	....	14.00B	....	13.77N	13.52	.999	....	22
3	....	14.20B	....	14.20B	14.27	.999	....	22
4	....	....	13.90A	14.27N	14.37	.999	....	22
5	....	....	14.00A	14.37N	14.42	.999	....	....
8	....	....	13.95A	13.95A	13.95	1.000	....	....
9	....	14.20B	13.70A	14.20B	14.50	1.000	....	....
10	....	....	13.95A	13.95A	13.92	1.000	....	....
11	....	....	13.25A	13.80A	13.47	1.000	....	....
12	....	....	13.10A	13.10A	12.87	1.000	....	....

OCTOBER 1986 50 CALLS

IN APRIL 1986

22	3.50	3.50	3.50	3.50	3.85	.612	2	2

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS
OCTOBER 1986 50 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	....	3.90B	....	3.85N	3.10	.552	....	2
24	3.12@.10	3.30	3.10	3.30	3.52	.585	7	9
25	....	....	3.50A	3.52N	3.50	.573	....	7
28	3.60	3.60	3.60	3.60	3.55	.586	1	7
29	....	....	....	3.55N	4.42	.647	....	7
30	....	....	....	4.42N	5.37	.698	....	7

IN MAY

1	....	....	....	5.37N	4.60	.652	....	7
2	....	....	....	4.60N	4.20	.633	....	7
5	....	....	....	4.20N	4.32	.643	....	7
6	....	....	....	4.32N	4.17	.639	....	7
7	4.35	4.35	4.20	4.20	4.47	.656	4	8
8	....	....	....	4.47N	4.95	.687	....	8
9	....	....	....	4.95N	5.22	.701	....	8
12	....	....	....	5.22N	5.20	.709	....	8
13	....	....	....	5.20N	5.37	.721	....	8
14	....	....	....	3.37N	5.32	.724	....	8
15	....	....	....	5.32N	4.92	.700	....	8
16	....	....	....	4.92N	3.82	.637	....	8
19	....	4.10B	....	4.10B	3.95	.643	....	8
20	....	....	....	3.95N	3.60	.619	....	8
21	....	....	....	3.60N	2.77	.544	....	8
22	2.97	3.15	2.97	3.05	3.20	.576	14	22
23	....	3.25B	....	3.25b	3.47	.604	1	22
26	Exchange Closed; Memorial Day							
27	2.90	3.10	2.90	3.00	3.17	.578	14	34
28	....	3.75B	....	3.75B*	3.65	.621	....	34
29	3.35	3.35	3.35	3.35	3.32	.593	10	34
30	3.00	3.10	2.85A	2.85A	2.75	.546	5	39

IN JUNE

2	2.75	2.75	2.60A	2.72	2.50	.505	6	45
3	2.40	2.85	2.40	2.70A	2.67	.515	18	58
4	2.95	2.95	2.95	2.95	2.80	.533	20	57
5	3.05	3.45	3.05	3.45	3.32	.585	3	58
6	3.50	3.50	3.50	3.50	3.42	.597	7	64
9	....	3.65B	3.10A	3.10A	2.87	.550	....	64
10	....	2.95B	....	2.95B	2.92	.554	....	62
11	2.50	2.70	2.50	2.70	2.67	.523	14	77
12	....	....	....	2.67N	2.92	.554	....	77
13	3.20	3.20	3.20	3.20	3.10	.565	1	76
16	2.60	2.65B	2.60	2.65B	2.70	.525	....	76
17	3.42	3.60B	3.42	3.42	3.60	.606	10	84
18	....	4.20B	....	4.20B	4.52	.672	....	84
19	....	4.60B	4.40A	4.45A	4.25	.665	....	84
20	4.50	4.85	4.50	4.85	4.92	.715	5	87
23	....	....	4.70A	4.70A	4.85	.718	....	87
24	5.65	7.20B	5.65	7.20B	7.85	.782	3	90
25	....	....	7.10A	7.10A	7.15	.832	5	85
26	6.85	7.05	6.85	7.05	6.92	.823	13	85
27	6.95	6.95	6.75A	6.95	6.77	.818	3	85
30	5.70	5.70	5.70	5.70	6.00	.794	4	83

IN JULY

1	5.65	6.00	5.65	5.85	6.25	.808	13	81
2	....	6.50B	6.10A	6.50B	6.45	.819	....	81
3	6.00	6.00	6.00	6.00	6.25	.817	2	81
4	Exchange Closed; Independence Day							
7	7.15	7.30B	7.00A	7.30B	6.70	.843	2	79
8	6.50	6.50	5.80A	5.80A	5.52	.791	8	87
9	....	....	5.35A	5.35A	6.07	.820	....	87
10	5.70@.75	6.20B	5.70	6.20B	6.17	.821	12	80
11	....	....	5.85A	5.85A	5.47	.792	....	79
14	....	5.55B	5.45A	5.55B	5.92	.820	....	79
15	....	6.75B	....	6.75B	6.97	.869	....	79
16	7.20	7.70B	7.10A	7.20	7.10	.879	5	76
17	7.30	7.60B	6.90A	6.90A	6.80	.867	5	71
18	7.90	8.05B	7.50A	8.05B	8.20	.911	4	71
21	....	8.60B	....	8.60B	8.90	.935	....	71
22	....	....	8.50A	8.90N	9.02	.938	....	71
23	....	9.25B	....	9.02N	8.67	.932	....	71
24	8.60	8.60	8.27A	8.45A	8.35	.926	....	71
25	....	....	....	8.35N	8.92	.942	....	71
28	....	10.55B	....	10.55B	10.85	.968	3	71
29	10.10	10.10	10.10	10.10	10.15	.966	8	71
30	....	....	8.80A	8.80A	8.75	.947	....	67
31	....	9.05B	8.65A	9.05B	9.05	.957	....	67

LIVE CATTLE OPTION ON FUTURES — CALLS
OCTOBER 1986 50 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	9.75B	....	9.75B	9.90	.971	....	67
4	10.05	10.10B	10.05	10.05	10.10	.977	6	67
5	....	....	....	10.10N	9.27	.971	....	67
6	....	9.42B	8.50A	8.90A	8.75	.969	....	67
7	....	9.70B	....	9.70B	9.95	.983	....	67
8	....	10.15B	9.50A	9.50A	9.77	.984	....	67
11	....	10.20B	....	9.80B	9.90	.989	....	67
12	....	10.30B	9.80A	9.90N	9.95	.991	....	67
13	....	....	9.85A	9.85A	9.45	.989	....	59
14	9.70	9.70	9.70	9.70	9.72	.992	....	59
15	....	10.25B	....	10.25B	10.55	.996	15	54
18	10.00	10.00	9.60	9.85B	10.50	.997	2	43
19	....	....	9.50A	9.50A	9.42	.995	....	42
20	....	....	9.00A	9.00A	8.67	.992	....	40
21	....	9.00B	....	9.00B	9.10	.995	....	40
22	....	....	8.80A	8.80A	8.65	.994	....	40
25	....	8.85B	....	8.85B	9.05	.997	....	39
26	....	9.45B	....	9.45B	9.85	.998	....	39
27	....	10.40B	....	10.40B	10.45	.999	....	39
28	....	10.65B	....	10.65B	10.97	.999	....	39
29	....	11.50B	....	11.50B	11.77	.999	....	39

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	....	12.00B	....	11.77N	11.52	.999	....	39
3	....	12.20B	....	12.20B	12.27	.999	....	5
4	....	....	11.90A	12.27N	12.37	.999	....	5
5	....	....	12.00A	12.37N	12.42	.999	....	2
8	....	....	11.95A	11.95A	11.95	.999	....	2
9	....	12.20B	11.70A	12.20B	12.50	.999	....	2
10	....	....	11.95A	11.95A	11.92	.999	....	2
11	....	....	11.25A	11.80A	11.47	1.000	....	2
12	....	....	11.10A	11.10A	10.87	1.000	....	2
15	....	11.20B	10.70A	11.20B	11.47	1.000	....	2
16	....	11.80B	11.15A	11.47N	11.62	1.000	....	2
17	12.20	12.20	12.20	12.20	12.15	1.000	....	2
18	....	....	12.00A	12.00A	11.92	1.000	2	2
19	....	....	11.75A	11.75A	11.75	1.000	....	....

OCTOBER 1986 52 CALLS

IN FEBRUARY 1986

17	Exchange Closed; President's Day							
20	6.00	6.00	6.00	6.00	5.50	.733	6	6
21	....	5.80B	....	5.80B	5.90	.758	....	6
24	....	6.00B	....	6.00B	6.00	.764	....	6
25	....	....	....	6.00N	6.85	.801	....	6
26	....	....	....	6.85N	6.30	.777	....	6
27	....	....	6.20A	6.20A	5.97	.758	....	6
28	....	....	....	5.97N	6.00	.710	....	6

IN MARCH

3	....	....	5.80A	5.80A	5.80	.703	....	6
4	....	....	....	5.80N	5.85	.707	....	6
5	....	....	....	5.85N	5.72	.703	....	6
6	....	....	....	5.72N	5.50	.699	....	6
7	....	....	....	5.50N	5.07	.692	....	6
10	....	....	....	5.07N	5.55	.705	....	6
11	....	....	....	5.55N	5.25	.690	....	6
12	....	....	....	5.25N	5.40	.699	....	6
13	....	....	....	5.40N	5.40	.700	....	6
14	....	....	....	5.40N	5.60	.713	....	6
17	....	....	....	5.60N	5.47	.705	....	6
18	....	....	....	5.47N	5.35	.701	....	6
19	....	....	....	5.35N	5.17	.696	....	6
20	....	....	....	5.17N	5.42	.710	....	6
21	....	....	....	5.42N	5.70	.723	....	6
24	....	....	....	5.70N	5.40	.714	....	6
25	5.70	5.70	5.70	5.70	5.82	.737	6	12
26	....	....	....	5.82N	5.75	.736	....	12
27	....	....	....	5.75N	5.52	.726	....	6
28	Exchange Closed; Good Friday							
31	....	....	....	5.52N	4.30	.669	....	6

IN APRIL

1	....	....	3.60A	3.60A	3.60	.618	....	6
2	....	....	....	3.60N	4.30	.661	....	6
3	....	....	3.97A	3.97A	3.45	.605	....	6
4	....	....	....	3.45N	3.00	.559	....	6
7	....	3.65B	....	3.65B	3.32	.580	....	6
8	3.50	3.55	3.50	3.55	3.35	.580	5	11
9	....	....	....	3.35N	3.45	.591	....	11
10	....	3.55B	....	3.55B	3.52	.598	....	11

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS
OCTOBER 1986 52 CALLS
IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	....	4.00B	....	4.00B	4.10	.637	....	11
14	....	....	....	4.10N	3.95	.631	....	11
15	3.85	3.85	3.85	3.85	3.10	.572	2	11
16	2.90	2.90	2.65	2.65	2.50	.518	2	13
17	2.55	2.90	2.55	2.90	3.05	.574	25	37
18	3.30	3.30	3.30	3.30	3.20	.572	1	37
21	....	....	3.15A	3.15A	2.50	.506	....	37
22	2.40	2.80	2.40	2.80	2.80	.523	4	39
23	2.90	3.00B	2.60	2.60	2.22	.464	5	43
24	2.30	2.50B	2.25	2.50B	2.57	.498	8	48
25	2.55@.50	2.55	2.45	2.45	2.50	.487	1	49
28	2.75	2.80B	2.42A	2.80B	2.57	.500	2	50
29	2.90	3.30B	2.80A	3.30B	3.32	.564	4	54
30	3.50	4.30	3.50	4.30	4.12	.619	4	53
				IN MAY				
1	3.60	3.65B	3.60	3.60	3.47	.570	10	48
2	2.97	3.40	2.97	3.30	3.15	.549	14	59
5	3.25	3.50	3.25	3.50	3.22	.560	14	67
6	3.50	3.50	3.40	3.40	3.10	.554	10	74
7	....	....	....	3.10N	3.35	.571	....	74
8	4.05	4.20	4.05	4.20	3.75	.603	....	74
9	4.00	4.05	4.00	4.00A	3.97	.618	5	78
12	4.00	4.05	3.70	3.95B	3.95	.624	12	83
13	....	4.15B	....	4.15B	4.10	.636	....	79
14	4.30	4.30	4.15	4.20	4.05	.638	6	83
15	4.20	4.20	4.20	4.20	3.70	.610	....	83
16	2.95	2.95	2.95	2.95	2.75	.541	1	84
19	3.00	3.00	2.85A	3.00	2.85	.545	1	85
20	2.70	2.87B	2.70	2.85	2.55	.519	13	96
21	2.60	3.00	2.50	3.00	1.92	.442	16	104
22	2.30	2.30	2.20A	2.30	2.30	.474	9	107
23	2.40	2.40	2.40	2.40	2.50	.502	1	108
26	Exchange Closed; Memorial Day							
27	2.40	2.40	2.10	2.25	2.25	.473	13	116
28	2.40	2.75	2.40	2.75	2.60	.517	10	118
29	2.55	2.55	2.40	2.40	2.35	.489	13	130
30	2.25	2.25	2.00	2.00	1.90	.440	8	137
				IN JUNE				
2	1.90	2.15	1.90	2.05A	1.70	.399	32	169
3	1.75	1.95	1.75	1.85	1.85	.408	39	192
4	2.00	2.10	2.00	2.05	1.97	.426	17	199
5	2.12	2.45	2.12	2.45	2.40	.478	35	224
6	2.50	2.50	2.35A	2.40	2.45	.490	3	223
9	2.40	2.55B	2.00	2.07	2.02	.442	42	242
10	2.05	2.20	1.95A	2.10	2.05	.446	12	246
11	1.85	1.95	1.80	1.90A	1.87	.415	38	258
12	1.95	2.05	1.90	2.05	2.05	.446	22	279
13	2.05	2.35	2.05	2.25	2.17	.457	22	298
16	2.20	2.20	1.70	1.90B	1.90	.417	42	323
17	2.25@.30	2.75	2.25	2.60	2.65	.499	69	336
18	2.60	3.35	2.60	3.35	3.42	.569	40	336
19	3.20	3.45B	3.20	3.25	3.15	.561	22	330
20	3.50	3.60	3.35	3.55	3.67	.615	29	340
23	3.40	3.50	3.40	3.50	3.60	.615	17	338
24	4.90	6.00	4.90	6.00	6.25	.690	8	340
25	5.50	5.85	5.50	5.60	5.65	.751	15	334
26	5.25	5.50B	5.25	5.40	5.42	.740	39	314
27	5.50	5.85	5.25	5.25	5.27	.733	12	308
30	4.65	4.70B	4.10	4.70B	4.55	.701	20	301
				IN JULY				
1	4.15	4.50	4.15	4.50	4.77	.717	4	300
2	4.60	5.00B	4.60	5.00B	4.92	.730	3	298
3	4.55	4.55	4.55	4.55	4.77	.725	5	296
4	Exchange Closed; Independence Day							
7	5.45	5.70	5.45	5.57	5.15	.756	17	286
8	4.40	4.40	4.30A	4.40	4.10	.688	3	282
9	4.00	4.60	3.85	4.60	4.60	.724	13	276
10	4.60	4.85B	4.55A	4.70B	4.67	.724	2	273
11	4.40	4.40	4.40	4.40	4.07	.686	1	271
14	4.10	4.10	4.00A	4.10	4.45	.719	7	269
15	4.65	5.45B	4.65	5.35	5.40	.783	4	267
16	6.05	6.10	5.50	5.62	5.52	.797	9	262
17	5.45	5.90B	5.30A	5.45	5.22	.779	6	258
18	6.30	6.45	5.80A	6.45	6.50	.842	9	256
21	7.30	7.30	7.05	7.05	7.15	.877	2	256
22	6.70	6.70	6.70	6.70	7.27	.882	1	256
23	7.45	7.45	7.25	7.25	6.95	.871	23	256
24	6.70	6.75	6.50	6.50	6.57	.861	12	255
25	....	....	....	6.57N	7.12	.887	1	249
28	8.50	9.00	8.50	8.95	8.97	.930	13	242

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS
OCTOBER 1986 52 CALLS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	8.50	8.50	8.25A	8.50	8.72	.927	10	244
30	7.50	7.80B	7.00A	7.00A	6.92	.892	6	237
31	....	7.25B	....	7.25B	7.20	.907	....	237
				IN AUGUST				
1	7.60	8.00	7.60	8.00	8.00	.932	2	237
4	8.40	8.40	8.15A	8.30	8.15	.944	39	238
5	8.60	8.60	8.60	8.60	7.32	.929	12	240
6	6.95	7.50B	6.50A	6.95	6.85	.923	1	235
7	....	7.90B	....	7.55B	7.97	.953	....	235
8	....	8.02B	7.50A	7.50A	7.82	.955	....	235
11	8.30	8.50B	8.05A	8.05A	7.97	.964	3	235
12	....	8.30B	7.65A	7.97N	7.97	.969	....	235
13	7.60	7.65B	7.60	7.65B	7.45	.964	1	217
14	....	7.75B	....	7.75B	7.75	.971	....	217
15	....	8.25B	....	8.25B	8.57	.983	....	216
18	7.85	7.85	7.70A	7.85	8.52	.986	9	214
19	7.55	7.55	7.35	7.40B	7.45	.977	4	212
20	7.15	7.20B	6.85A	7.15	6.72	.987	2	210
21	6.60	7.20B	6.60	7.20B	7.12	.976	1	210
22	....	....	6.80A	6.80A	6.70	.971	....	210
25	....	6.90B	....	6.90B	7.07	.983	....	210
26	....	7.45B	....	7.45B	7.87	.991	....	210
27	8.00	8.40B	8.00	8.40B	8.47	.995	1	210
28	....	8.67B	....	8.67B	8.97	.997	....	185
29	9.00	9.50B	9.00	9.50B	9.77	.999	1	177
				IN SEPTEMBER				
1	Exchange Closed; Labor Day							
2	10.00	10.00	9.80A	10.00	9.52	.999	50	173
3	....	10.20B	....	10.15B	10.27	.999	....	122
4	9.95	10.25B	9.90A	10.25B	10.37	.999	2	98
5	10.00	10.35B	10.00	10.30B	10.42	.999	5	75
8	....	....	9.95A	9.95A	9.95	.999	2	77
9	....	10.20B	9.70A	10.20B	10.50	.999	....	87
10	....	....	9.95A	9.95A	9.92	.999	....	83
11	....	....	9.25A	9.80A	9.47	.999	....	68
12	....	....	9.20A	9.20A	8.87	.999	....	68
15	9.15	9.20B	8.70A	9.20B	9.47	1.000	1	31
16	9.45	9.80B	9.15A	9.45	9.62	1.000	1	29
17	....	10.20B	....	10.20B	10.15	1.000	....	27
18	....	....	10.00A	10.00A	9.92	1.000	....	16
19	9.85	9.85	9.75A	9.75A	9.75	1.000	1	14
22	....	....	....	....	....	1.000	....	....

OCTOBER 1986 54 CALLS
IN FEBRUARY 1986

21	4.90	4.90	4.90	4.90	4.60	.670	....	....
24	....	4.70B	....	4.70B	4.65	.675	2	2
25	....	....	....	4.65N	5.45	.719	....	2
26	....	....	....	5.45N	4.97	.691	....	2
27	....	....	4.90A	4.90A	4.67	.668	....	2
28	....	5.00B	....	5.00B	4.72	.642	....	2
				IN MARCH				
3	....	....	4.50A	4.50A	4.52	.633	....	2
4	....	....	....	4.52N	4.55	.638	....	2
5	....	....	....	4.55N	4.45	.634	....	2
6	....	....	....	4.45N	4.25	.629	....	2
7	....	....	....	4.25N	3.90	.620	....	2
10	....	....	....	3.90N	4.30	.634	....	2
11	4.25	4.25	4.25	4.25	4.05	.617	10	10
12	....	....	....	4.05N	4.15	.626	....	10
13	....	....	....	4.15N	4.15	.627	....	10
14	....	....	....	4.15N	4.32	.640	....	10
17	....	....	....	4.32N	4.22	.630	....	10
18	....	....	....	4.22N	4.10	.624	..	10
19	....	....	....	4.10N	3.87	.618	....	10
20	....	....	....	3.87N	4.10	.633	....	10
21	....	....	....	4.10N	4.35	.646	....	10
24	....	....	....	4.35N	4.12	.635	....	10
25	....	4.30B	....	4.30B	4.50	.659	....	10
26	....	....	....	4.50N	4.40	.656	....	10
27	....	....	....	4.40N	4.22	.645	....	10
28	Exchange Closed; Good Friday							
31	....	....	....	4.22N	3.10	.582	....	10

LIVE CATTLE OPTION ON FUTURES — CALLS

OCTOBER 1986 54 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.60	2.60	2.60	2.60	2.60	.527	1	11
2	....	3.00B	....	3.00B	3.17	.573	....	11
3	2.60	2.60	2.60	2.60	2.45	.514	2	13
4	2.35	2.35	2.20	2.20	2.12	.468	7	20
7	2.50	2.65	2.50	2.55	2.45	.490	10	30
8	2.50	2.50	2.35	2.35	2.42	.490	9	38
9	2.50	2.60	2.50	2.60	2.75	.502	3	41
10	2.75	2.75	2.65A	2.70	2.57	.510	11	41
11	2.75	2.90B	2.75	2.90B	3.02	.550	4	45
14	3.00	3.00	2.95	3.00	2.87	.544	7	54
15	2.50	2.50	2.50	2.50	2.17	.483	3	52
16	....	2.20B	2.05A	2.05A	1.75	.429	....	50
17	2.05	2.35	2.05	2.35	2.15	.486	3	53
18	....	2.35B	....	2.35B	2.27	.485	....	53
21	2.35	2.35	2.15	2.15	1.75	.420	2	55
22	1.70	1.90B	1.60	1.90B	1.97	.437	20	74
23	2.00	2.00	1.55	1.55	1.55	.380	5	79
24	1.75	1.75	1.70	1.70	1.85	.414	4	82
25	1.80	1.85	1.80	1.85	1.85	.404	22	102
28	1.85	1.85	1.85	1.85	1.80	.416	10	109
29	2.10	2.60	2.10	2.60	2.42	.481	4	106
30	2.75	3.45	2.75	3.45	3.10	.538	47	129

IN MAY

1	2.90	3.00	2.75A	2.75A	2.55	.488	20	146
2	2.25	2.30B	2.25	2.30B	2.30	.467	5	144
5	2.35@ .30	2.75	2.30	2.75	2.35	.476	14	140
6	2.20@ .55	2.55	2.20	2.50	2.25	.470	53	187
7	2.05	2.30	2.05	2.30	2.45	.485	23	205
8	2.85	2.95B	2.85	2.95B	2.77	.517	1	204
9	3.00	3.15	2.90	2.90	2.95	.531	13	209
12	2.95	3.00	2.85	2.90B	2.92	.536	11	212
13	3.00	3.30	2.85	3.30	3.02	.547	9	212
14	3.10	3.20	3.00	3.00	2.97	.548	49	238
15	3.25	3.25	2.80A	2.80A	2.70	.517	2	240
16	2.20	2.20	1.85A	1.85A	1.90	.446	11	247
19	2.00	2.30	2.00	2.10A	2.00	.448	10	250
20	2.10	2.10	1.80	1.80	1.75	.422	32	261
21	1.75	1.85B	1.05	1.30	1.27	.347	47	289
22	1.40@ .35	1.60	1.35	1.60B	1.57	.377	37	300
23	1.55	1.70	1.55	1.70	1.72	.403	33	329
26	Exchange Closed: Memorial Day							
27	1.65	1.75B	1.65	1.65	1.52	.375	4	329
28	1.65@ .70	2.10	1.65	1.90	1.80	.417	86	391
29	1.70	1.70	1.65	1.65	1.60	.388	7	344
30	1.50@ .55	1.55	1.30	1.45	1.25	.342	41	380

IN JUNE

2	1.20@ .25	1.30	1.15	1.25@ .15	1.15	.303	56	415
3	1.30	1.40	1.30	1.30	1.25	.312	39	445
4	1.40	1.50	1.40	1.40	1.35	.328	13	452
5	1.50	1.70	1.40	1.70	1.67	.377	49	456
6	1.75	1.80	1.70	1.75	1.70	.388	23	474
9	1.80	1.82	1.35	1.40	1.37	.342	58	515
10	1.32	1.50	1.32	1.50	1.40	.345	13	517
11	1.25	1.35	1.17	1.35	1.25	.316	18	534
12	1.30	1.40	1.30	1.30	1.40	.346	25	536
13	1.40	1.65B	1.40	1.65B	1.60	.356	14	537
16	1.55	1.55	1.15	1.25	1.27	.319	46	566
17	1.60	2.00	1.55	1.95@ 2.00	1.90	.396	82	612
18	1.85	2.50	1.85	2.50	2.50	.465	77	638
19	2.35	2.55B	2.10A	2.25B	2.27	.457	24	639
20	2.50	2.70	2.42	2.70	2.67	.511	244	780
23	2.50	2.60	2.45	2.60	2.60	.508	35	790
24	4.00	4.90	4.00	4.75	4.85	.587	102	781
25	4.77	4.80	4.10	4.25	4.35	.656	157	864
26	4.30	4.30	3.90	4.05	4.12	.643	49	842
27	4.00	4.40B	3.90	3.95	3.97	.634	59	830
30	3.30	3.35B	2.90	3.35B	3.37	.596	9	819

IN JULY

1	3.25	3.40	3.15	3.40	3.52	.614	6	813
2	3.30	3.80	3.30	3.70	3.62	.626	11	812
3	3.55	3.60	3.20	3.40	3.47	.620	15	801
4	Exchange Closed: Independence Day							
7	3.70	4.25	3.70	4.25	3.80	.651	91	838
8	3.17	3.25B	3.00	3.00	2.92	.573	73	900
9	2.80@ .85	3.40	2.80	3.35B	3.35	.612	25	902
10	3.20	3.45	3.05	3.40	3.40	.610	13	901
11	3.20	3.20	2.85	2.95B	2.92	.566	13	907
14	....	3.00B	2.85A	3.00B	3.22	.601	....	907
15	3.65	3.90	3.65	3.90	4.05	.677	8	904
16	4.25	4.60B	4.15	4.15	4.12	.692	5	901

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

OCTOBER 1986 54 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	4.45	4.45	3.95A	3.95A	.85	.669	2	899
18	4.65	5.00	4.25	5.00	5.00	.749	23	879
21	5.50	5.50	5.40	5.50	5.62	.794	14	867
22	5.40	5.55B	5.20	5.35	5.65	.800	35	868
23	5.90	5.95	5.47	5.47	5.35	.784	46	869
24	5.05	5.10	5.00	5.00	5.00	.770	17	864
25	4.85	5.00B	4.85	4.95	5.50	.804	8	845
28	7.05@ .20	7.20	7.05	7.20	7.20	.868	76	825
29	6.60	6.80	6.50	6.75	6.52	.862	132	817
30	6.00	6.20	5.15	5.15	5.25	.807	73	749
31	5.25	5.70	5.25	5.60A	5.45	.827	60	737

IN AUGUST

1	5.60	6.10	5.60	6.10	6.20	.866	35	717
4	6.70	6.70	6.40	6.40	6.30	.882	20	707
5	6.30	6.45	5.40	5.40	5.52	.855	16	696
6	5.30	5.75B	4.65	5.00@ .05	5.05	.842	248	785
7	5.60	6.10B	5.55A	6.00B	6.10	.893	61	573
8	....	....	5.70A	6.10N	5.92	.895	....	523
11	....	6.40B	....	5.92N	6.00	.908	....	523
12	6.10	6.35B	5.90A	6.35B	6.05	.916	3	523
13	5.75	5.75	5.65A	5.75	5.57	.903	1	523
14	6.00@ .05	6.05	5.75	5.85B	5.87	.918	4	520
15	6.40	6.75	6.35	6.70	6.65	.946	7	521
18	....	....	5.80A	6.65N	6.57	.953	....	519
19	6.40	6.40	5.60A	5.60A	5.55	.925	2	501
20	5.05	5.30B	5.00	5.05B	4.85	.900	11	498
21	4.60	5.40	4.60	5.40	5.22	.921	2	486
22	....	....	4.80A	4.90A	4.82	.906	....	486
25	....	5.02B	....	5.02B	5.15	.933	8	486
26	5.75	5.80B	5.45A	5.75	5.92	.960	3	484
27	6.30	6.80	6.30	6.60	6.50	.975	15	483
28	6.50	6.80	6.50	6.80	7.00	.985	18	475
29	7.50	7.50	7.40	7.50B	7.80	.993	6	459

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	8.00	8.20	7.90	8.10A	7.52	.996	62	435
3	7.45	8.25B	7.45	8.10B	8.27	.998	....	435
4	7.77	8.25B	7.77	8.25B	8.37	.999	152	516
5	....	....	8.00A	8.37N	8.42	.999	4	270
8	....	....	7.95A	7.95A	7.95	.999	1	269
9	7.47	8.50	7.47	8.50	8.50	.999	4	216
10	....	....	7.95A	7.95A	7.92	.999	....	215
11	....	....	7.25A	7.80A	7.47	.999	....	215
12	....	....	7.10A	7.10A	6.87	.999	....	215
15	7.05	7.20B	6.70A	7.20B	7.47	.999	2	210
16	7.70	7.80B	7.15A	7.70	7.62	1.000	3	208
17	8.25	8.25	8.05A	8.25	8.15	1.000	1	207
18	....	....	8.00A	8.00A	7.92	1.000	....	98
19	7.72	7.72	7.70	7.70	7.75	1.000	3	96
22	....	....	....	....	....	1.000	....	....

OCTOBER 1986 56 CALLS

IN FEBRUARY 1986

17	Exchange Closed: President's Day							
20	3.50	3.50	3.40	3.40	3.15	.543	1	1
21	....	3.40B	....	3.40B	3.50	.574	100	101
24	....	3.60B	....	3.60B	3.52	.579	....	101
25	....	....	....	3.52N	4.25	.627	....	101
26	....	....	....	4.25N	3.82	.596	....	101
27	....	....	3.75A	3.75A	3.60	.571	....	101
28	3.97	3.97	3.97	3.97	3.60	.572	5	106

IN MARCH

3	....	....	3.45A	3.45A	3.50	.562	....	106
4	....	....	....	3.50N	3.50	.567	....	106
5	....	....	....	3.50N	3.42	.562	....	106
6	....	....	....	3.42N	3.27	.556	....	106
7	....	....	....	3.27N	3.00	.547	....	106
10	....	....	....	3.00N	3.30	.562	....	106
11	....	....	3.15A	3.15A	3.05	.542	....	106
12	3.22	3.22	3.22	3.22	3.12	.551	100	206
13	....	....	....	3.12N	3.12	.551	100	101
14	3.15	3.15	3.15	3.15	3.30	.564	5	106
17	....	....	....	3.30N	3.15	.552	....	106
18	....	....	....	3.15N	3.07	.545	....	106
19	....	....	....	3.07N	2.82	.538	....	101
20	....	3.00B	....	3.00B	3.02	.553	....	101
21	....	....	....	3.02N	3.22	.565	....	101
24	....	....	....	3.22N	3.07	.552	....	101

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS
OCTOBER 1986 56 CALLS
IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	....	3.20B	....	3.20B	3.40	.577	....	101
26	....	....	....	3.40N	3.27	.573	....	101
27	....	....	....	3.27N	3.15	.559	....	101
28	Exchange Closed: Good Friday							
31	....	....	....	3.15N	2.17	.493	....	101
				IN APRIL				
1	2.12	2.12	1.80A	1.80A	1.80	.439	1	102
2	2.25	2.25	2.25	2.25	2.25	.484	2	104
3	2.20	2.20	2.07A	2.07A	1.67	.426	1	105
4	1.70	1.70	1.65	1.70	1.70	.382	2	107
7	1.90	2.00B	1.90	1.95	1.75	.404	3	110
8	1.82@.85	1.85	1.70	1.75	1.70	.404	10	117
9	1.60	1.80B	1.60	1.80B	1.80	.417	2	117
10	2.00	2.00	1.90	1.90	1.80	.425	7	119
11	....	2.05B	....	2.05B	2.15	.465	....	119
14	2.15	2.15	2.10	2.10	2.05	.457	3	121
15	1.90	2.00	1.75	1.80	1.50	.397	15	134
16	1.35	1.35	1.30	1.30	1.12	.347	7	141
17	1.65	1.65	1.65	1.65	1.47	.402	2	143
18	1.85	1.90	1.70	1.70	1.57	.402	4	145
21	1.50	1.55B	1.40	1.40	1.17	.340	6	150
22	1.20	1.50	1.20	1.50	1.50	.357	4	155
23	1.50	1.62B	1.30	1.30	1.22	.304	5	161
24	1.10	1.35	1.10	1.35	1.27	.337	14	175
25	1.35	1.40	1.35	1.40	1.27	.328	11	186
28	1.30	1.35	1.25	1.25	1.25	.339	17	192
29	1.40	1.80	1.40	1.80	1.75	.401	261	356
30	2.25	3.00	2.20	3.00	2.30	.458	65	379
				IN MAY				
1	2.25	2.25	2.00	2.05	1.82	.409	28	387
2	1.70	1.75	1.50	1.65	1.62	.389	53	404
5	1.60	1.80	1.60	1.70	1.67	.397	8	409
6	1.75	1.75	1.60	1.60	1.57	.390	43	439
7	1.60	1.65	1.60	1.65	1.72	.403	5	440
8	2.15	2.20	1.95	2.02	2.00	.433	17	449
9	2.00	2.40	2.00	2.15	2.15	.447	40	461
12	2.15	2.15	1.90	2.00B	2.07	.450	29	479
13	2.05	2.40	2.05	2.40	2.17	.459	11	481
14	2.40	2.40	2.20	2.20	2.12	.458	27	497
15	2.20	2.20	1.95	2.05	1.90	.427	7	500
16	1.50	1.50	1.40	1.45	1.27	.357	29	511
19	1.30	1.55	1.30	1.55	1.37	.358	67	547
20	1.40	1.40	1.25	1.25	1.17	.332	5	541
21	1.15	1.20	.90	.92	.82	.264	27	552
22	.95@1.00	1.10	.92	1.10	1.05	.290	59	564
23	1.10	1.20	1.05	1.05	1.15	.314	50	598
26	Exchange Closed: Memorial Day							
27	1.15	1.15	1.10	1.10	1.00	.286	3	601
28	1.10	1.32	1.10	1.32B	1.20	.324	42	615
29	1.20	1.25	1.10	1.22	1.10	.298	22	627
30	1.00@.90	1.05	.90	.90	.97	.257	31	642
				IN JUNE				
2	.80	.95	.80	.90	.80	.222	9	649
3	.80	.85	.80	.80	.82	.230	14	656
4	.85	1.00	.85	1.00	.90	.244	7	657
5	1.15	1.15	1.00	1.15	1.12	.287	53	689
6	1.25	1.25	1.05	1.20	1.15	.297	16	695
9	1.20	1.20	.95	.95	.95	.254	71	718
10	1.00	1.05	.85	.95	.92	.257	56	734
11	.85	.90	.80	.90	.80	.232	52	757
12	.90	.90	.85	.90	.92	.258	33	776
13	1.00	1.10	1.00	1.10	1.05	.268	40	800
16	1.05	1.05	.85	.87	.85	.235	30	812
17	1.05	1.35	1.05	1.25	1.35	.303	35	827
18	1.32	1.70	1.32	1.70	1.75	.367	53	854
19	1.60	1.75	1.50	1.60	1.60	.359	49	870
20	1.65	1.85	1.65	1.75	1.87	.410	34	890
23	1.70	1.90	1.70	1.80	1.80	.404	69	951
24	3.70	3.70	3.20	3.70	3.65	.483	146	910
25	3.60@.65	3.65	3.00	3.25	3.25	.555	224	926
26	3.20	3.20	2.95	3.20@.00	3.05	.541	137	973
27	2.95@3.00	3.35B	2.80	2.95	2.87	.531	100	940
30	2.25	2.80	2.10	2.60	2.40	.489	293	829
				IN JULY				
1	2.10	2.40	2.07	2.40	2.52	.506	69	834
2	2.50	2.80	2.50	2.80	2.57	.517	24	841
3	2.60	2.65	2.10	2.35B	2.45	.508	13	856
4	Exchange Closed: Independence Day							
7	2.55	3.10	2.55	2.60	2.70	.539	101	833

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS
OCTOBER 1986 56 CALLS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	2.30	2.30	1.95	1.95@2.00	2.00	.455	43	860
9	1.95	2.35B	1.80	2.35B	2.35	.494	94	857
10	2.30	2.60	2.05	2.35	2.40	.491	47	889
11	2.25	2.35	2.00	2.00A	2.00	.445	124	971
14	1.95	2.22	1.95	2.17	2.25	.478	56	991
15	2.60	2.85	2.60	2.85	2.92	.558	124	1074
16	2.92@.85	3.42	2.85	3.10A	2.95	.573	38	1065
17	3.00	3.20B	2.80	2.80	2.72	.547	5	1065
18	3.30	3.75	3.30	3.75	3.70	.637	41	1060
21	3.95	4.30	3.95	4.05	4.22	.688	107	1008
22	4.00	4.25	3.90A	4.20	4.25	.696	43	969
23	4.40@.45	4.50	4.00	4.00	3.95	.675	84	1008
24	3.80	3.80	3.55	3.75	3.67	.656	86	1008
25	3.65	4.05	3.55	4.05	4.07	.697	14	994
28	5.80	5.80	5.50	5.55	5.57	.779	21	991
29	5.50	5.50	4.95	5.05	4.95	.769	45	992
30	4.40	4.70	3.85	3.85	3.77	.694	38	937
31	3.70	4.15	3.70	4.15	3.97	.719	53	979
				IN AUGUST				
1	4.45	4.60	4.45	4.60	4.60	.770	5	980
4	4.85	4.85	4.65	4.70	4.62	.788	13	969
5	4.45	5.00	4.10A	4.10A	3.87	.746	21	961
6	3.90	4.00	3.10	3.40	3.50	.724	228	1052
7	3.80@.85	4.40	3.80	4.25	4.37	.796	98	871
8	4.15	4.25	4.00	4.00	4.20	.794	12	822
11	4.55	4.70B	4.20A	4.20A	4.22	.810	87	888
12	4.00	4.65	4.00	4.50A	4.22	.819	52	884
13	4.00	4.00	3.75	3.75	3.85	.794	11	798
14	4.10@.07	4.10	4.00	4.05	4.10	.817	62	784
15	4.50	4.95	4.50	4.85	4.85	.866	36	781
18	4.20	4.20	4.20	4.20	4.75	.875	1	781
19	4.50	4.50	3.75A	3.75A	3.82	.818	13	770
20	3.60	3.60	3.30	3.30	3.20	.768	4	769
21	....	3.50B	....	3.50B	3.52	.804	....	767
22	3.20@.25	3.30B	3.10	3.10	3.15	.774	23	756
25	....	3.25B	....	3.25B	3.45	.817	....	751
26	....	4.05B	....	4.05B	4.10	.874	....	751
27	4.40	4.60B	4.40	4.60B	4.60	.910	2	747
28	4.50	5.00	4.45A	5.00	5.07	.938	6	746
29	5.00	5.90	5.00	5.90	5.82	.966	8	745
				IN SEPTEMBER				
1	Exchange Closed: Labor Day							
2	5.85	6.10	5.55	5.55	5.55	.975	51	762
3	5.40	6.25	5.40	6.25	6.27	.989	28	755
4	5.75	6.40	5.75	6.40	6.37	.992	171	860
5	....	6.40	6.00A	6.40	6.42	.994	6	718
8	6.20@.10	6.25B	5.95A	5.95A	5.95	.996	4	704
9	5.70	6.20B	5.70	6.20B	6.50	.999	4	669
10	6.30	6.30	5.90	5.90	5.92	.998	4	660
11	5.60	5.75B	5.20	5.75B	5.47	.998	8	652
12	....	....	5.10A	5.10A	4.87	.997	1	646
15	4.72	5.20B	4.70A	5.20B	5.47	.999	15	629
16	5.50	5.70	5.10A	5.70	5.62	.999	4	631
17	6.30	6.30	6.10	6.10	6.15	1.000	2	452
18	5.80	5.85	5.80	5.85	5.92	1.000	2	307
19	5.77	5.85B	5.75	5.80B	5.75	1.000	4	286
22	....	....	....	....	....	.999	....	1
23	....	....	....	....	....	.999	....	....
				OCTOBER 1986 58 CALLS				
				IN JANUARY 1986				
9	2.52	2.65B	2.52	2.65B	3.00	.513	....	....
10	....	....	....	3.00N	3.35	.543	....	....
13	....	....	....	3.35N	2.85	.504	80	80
14	....	....	....	2.85N	2.90	.509	....	80
15	....	....	....	2.90N	3.30	.539	....	80
16	....	....	....	3.30N	3.15	.526	....	80
17	....	....	....	3.15N	3.00	.514	....	80
20	3.15	3.15	3.15	3.15	3.25	.534	49	80
21	....	....	....	3.25N	2.92	.505	....	80
22	....	2.95B	....	2.95B	3.12	.522	....	80
23	3.20	3.40B	3.20	3.40B	3.45	.553	31	80
24	....	....	....	3.45N	3.55	.561	....	80
27	....	....	....	3.55N	3.45	.553	....	80
28	....	....	....	3.45N	3.35	.554	....	80
29	....	....	....	3.35N	3.30	.547	....	80
30	....	....	....	3.30N	3.30	.545	....	80
31	....	....	....	3.30N	3.17	.544	....	80

LIVE CATTLE OPTION ON FUTURES — CALLS
OCTOBER 1986 58 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	3.17N	3.05	.532	....	80
4	....	....	....	3.05N	2.65	.498	....	80
5	....	2.70B	....	2.70B	2.95	.498	....	80
6	....	....	....	2.95N	2.87	.520	....	80
7	....	....	....	2.87N	3.20	.538	....	80
10	....	....	....	3.20N	3.20	.542	....	80
11	....	....	2.85A	2.85A	2.70	.498	....	80
12	....	....	....	2.70N	2.37	.497	....	80
13	....	....	....	2.67N	2.37	.476	....	80
14	....	2.70B	....	2.70B	2.60	.486	....	80
17	Exchange Closed; President's Day							
18	....	....	2.40A	2.40A	1.80	.423	....	80
19	2.10	2.10	2.10	2.10	2.35	.456	....	80
20	....	2.40B	....	2.40B	2.25	.446	....	80
21	2.30	2.55	2.30	2.55	2.55	.478	....	80
24	....	2.65B	....	2.65B	2.72	.482	80	80
25	....	....	....	2.72N	3.22	.532	....	80
26	3.25	3.25	3.25	3.25	2.87	.499	40	80
27	2.70	2.70	2.70	2.70	2.65	.473	1	81
28	....	....	....	2.65N	2.70	.501	....	81

IN MARCH

3	....	....	2.55A	2.55A	2.52	.491	....	81
4	....	....	....	2.52N	2.55	.496	....	81
5	2.75	2.75	2.75	2.75	2.50	.491	1	82
6	....	....	....	2.50N	2.37	.485	....	82
7	....	....	....	2.37N	2.15	.475	....	82
10	2.25	2.30	2.25	2.30	2.32	.489	3	83
11	....	....	....	2.32N	2.17	.469	....	83
12	2.20	2.20	2.20	2.20	2.27	.477	40	121
13	....	....	....	2.27N	2.27	.476	....	121
14	2.45	2.45	2.45	2.45	2.40	.488	43	86
17	....	....	....	2.40N	2.30	.475	....	86
18	....	....	....	2.30N	2.25	.467	....	86
19	....	....	....	2.25N	2.00	.459	....	86
20	....	....	....	2.00N	2.15	.473	....	86
21	....	....	....	2.15N	2.32	.485	....	86
24	....	....	....	2.32N	2.22	.470	....	86
25	2.65	2.65	2.65	2.65	2.50	.494	....	86
26	2.50	2.50	2.40A	2.40A	2.37	.489	7	93
27	2.30	2.30	2.25	2.25	2.27	.473	15	108
28	Exchange Closed; Good Friday							
31	1.75	1.75	1.75	1.75	1.45	.408	2	108

IN APRIL

1	....	....	1.30A	1.30A	1.20	.356	....	108
2	1.55	1.60	1.55	1.55	1.60	.400	7	115
3	....	....	1.45A	1.45A	1.10	.344	....	115
4	1.10	1.20	1.10	1.10	1.05	.304	15	130
7	1.50	1.50	1.25	1.30	1.20	.324	28	132
8	1.30	1.30	1.20	1.20	1.20	.324	2	134
9	1.40	1.40	1.35A	1.35A	1.27	.338	4	137
10	1.35	1.35	1.20	1.25B	1.25	.345	11	139
11	1.35	1.50	1.35	1.50	1.47	.383	11	143
14	1.55	1.55	1.50A	1.50A	1.40	.376	7	150
15	1.20	1.20	1.20	1.20	.95	.318	4	154
16	1.10	1.10	.90	.90	.80	.274	16	170
17	1.05	1.05	.90	1.05	.97	.325	21	191
18	1.40	1.40	1.10	1.25B	1.05	.325	6	195
21	1.05	1.05	.80	.80	.75	.269	18	213
22	.85	1.10	.85	1.10	.87	.284	16	228
23	.95	1.10	.85	.85	.70	.238	6	236
24	.85	1.00	.70	.90	.85	.268	37	266
25	.95	.95	.80	.90B	.90	.260	22	287
28	.95	.95	.85	.90	.82	.271	12	296
29	.97	1.25	.97	1.25	1.25	.328	308	525
30	1.50	1.65	1.50	1.65B	1.65	.383	14	541

IN MAY

1	1.40	1.45	1.35	1.35	1.27	.337	43	557
2	1.15	1.20	1.15	1.15	1.12	.317	24	578
5	1.20	1.20	1.10	1.17B	1.15	.324	414	914
6	1.30@.35	1.35	1.20	1.20	1.10	.317	74	938
7	1.10	1.20	1.10	1.15	1.20	.328	25	947
8	1.55	1.55	1.30	1.50	1.40	.355	18	951
9	1.45@.55	1.60	1.45	1.50	1.50	.367	592	925
12	1.45	1.55	1.30	1.50	1.45	.368	33	932
13	1.55	1.65	1.37	1.65	1.52	.376	43	933
14	1.60	1.75	1.50	1.55	1.47	.374	76	963
15	1.60	1.60	1.25	1.30	1.30	.343	107	1046
16	.95	1.00	.85	.90	.85	.278	16	1050
19	1.00	1.15	.85	1.00	.95	.278	27	1058
20	.95	.95	.75	.75	.75	.254	56	1058

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS
OCTOBER 1986 58 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	.75	.75	.60	.60	.60	.195	144	951
22	.60	.80	.60	.75	.70	.216	22	945
23	.75	.80	.75	.75	.75	.237	23	951
26	Exchange Closed; Memorial Day							
27	.75	.75	.60	.65	.65	.212	31	973
28	.80	.92	.80	.80	.80	.245	24	971
29	.80	.80	.70A	.80	.67	.222	2	971
30	.65	.70	.55	.70	.55	.186	44	955

IN JUNE

2	.55	.62	.50	.60@.50	.47	.157	498	884
3	.60	.60	.50	.50	.52	.163	23	897
4	.65	.70	.60	.65	.57	.175	19	905
5	.65	.75	.65	.75	.77	.211	4	908
6	.90	.90	.75	.75A	.77	.219	29	927
9	.75	.75	.60	.60	.60	.183	7	927
10	.65	.80	.62A	.62A	.60	.185	111	904
11	.65@.55	.65	.55	.60	.55	.165	29	906
12	.65	.75	.60	.60	.60	.186	17	922
13	....	.65B	....	.65B	.67	.194	....	922
16	.70	.70	.60	.60	.55	.167	8	932
17	.95	.95	.85	.90	.92	.224	54	894
18	.80	1.15	.80	1.15	1.22	.281	76	917
19	1.20	1.25	1.10	1.15B	1.15	.273	50	919
20	1.15	1.25	1.15	1.25	1.25	.317	73	973
23	1.25	1.25	1.15	1.20	1.22	.310	42	987
24	2.00	2.90	2.00	2.65	2.67	.383	78	987
25	2.70	2.70	2.10	2.35	2.37	.454	235	1060
26	2.35	2.35	2.00	2.20	2.17	.440	177	1074
27	2.00@.10	2.50	1.95	1.95	2.00	.428	240	1167
30	1.60	1.82	1.55	1.82	1.65	.385	116	1142

IN JULY

1	1.50	1.77	1.50	1.75	1.75	.401	64	1188
2	1.60	1.97	1.60	1.80	1.77	.411	57	1174
3	1.75	1.75	1.55	1.60	1.65	.400	21	1179
4	Exchange Closed; Independence Day							
7	1.82	2.15	1.82	1.95@.90	1.82	.426	122	1182
8	1.75	1.75	1.35	1.35	1.30	.346	30	1189
9	1.45	1.62	1.15	1.62	1.57	.381	21	1186
10	1.50	1.80	1.45	1.70A	1.62	.376	34	1160
11	1.55	1.55	1.25	1.40	1.32	.332	60	1198
14	1.30	1.60	1.30	1.50@.60	1.52	.361	23	1221
15	1.80@.85	2.05	1.80	2.05	2.02	.437	93	1177
16	2.00	2.45	1.90	1.95	2.00	.451	104	1143
17	2.35	2.40	1.80	1.87@.85	1.85	.424	60	1168
18	2.45	2.75	2.10	2.60	2.65	.516	147	1145
21	2.70	3.22	2.70	2.95	3.05	.569	103	1103
22	3.05@2.97	3.12	2.75	3.10	3.07	.577	97	1128
23	3.25@.20	3.25	2.90	2.90@.95	2.80	.552	36	1089
24	2.60	2.70B	2.50	2.50	2.57	.531	80	1096
25	2.50	3.00	2.50	3.00	2.87	.575	88	1102
28	4.00	4.35	3.95	4.20	4.15	.667	100	1078
29	3.70@.75	3.80	3.47	3.55	3.60	.654	103	1053
30	3.30	3.40	2.55	2.55	2.60	.565	63	1026
31	2.50@.55	2.95	2.50	2.75A	2.70	.590	139	1052

IN AUGUST

1	2.80	3.25	2.80	3.25	3.20	.648	180	1132
4	3.50	3.50	3.10	3.15B	3.17	.665	114	1149
5	3.05	3.50	2.45	2.55@.60	2.55	.609	145	1172
6	2.50	2.60B	1.85	2.30	2.22	.580	129	1110
7	2.85	3.00	2.75	2.95	2.92	.664	38	1071
8	2.90	2.90	2.65A	2.65A	2.75	.658	....	1069
11	3.05	3.10	2.85A	2.85A	2.72	.670	46	1068
12	2.40	3.00	2.40	2.80A	2.70	.678	42	1064
13	2.40	2.50	2.30	2.40	2.37	.639	34	1063
14	2.65	2.65	2.55	2.60	2.62	.667	172	1079
15	2.57	3.25	2.57	3.25	3.25	.735	29	1082
18	2.55	3.15	2.55	3.15	3.12	.740	118	1059
19	3.00	3.00	2.50	2.50	2.35	.652	25	1050
20	2.10	2.25	1.90A	1.90A	1.80	.582	88	1078
21	1.80	2.20B	1.80	2.15B	2.10	.625	35	1080
22	1.85	2.00	1.80	1.80	1.82	.581	22	1078
25	1.85	1.95	1.85	1.95B	2.05	.627	22	1080
26	1.90	2.50	1.90	2.50	2.57	.711	230	1093
27	2.55	3.00	2.55	2.95	2.90	.770	107	1116
28	2.70	3.20	2.70	3.20	3.30	.820	55	1114
29	3.20	3.85	3.20	3.80@.85	3.92	.882	131	1061

LIVE CATTLE OPTION ON FUTURES — CALLS

OCTOBER 1986 58 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	3.90	4.20	3.65	3.65	3.65	.892	73	992
3	3.50	4.45	3.50	4.40	4.32	.939	50	983
4	4.00	4.45	3.85	4.45	4.42	.949	46	954
5	4.40	4.50	3.97	4.40A	4.47	.958	43	960
8	4.35	4.35	3.97	3.97	4.00	.961	10	953
9	4.00	4.25B	3.70	4.25B	4.52	.983	17	944
10	4.45	4.50	4.02A	4.02A	3.95	.976	82	935
11	3.50	3.80	3.25	3.65	3.50	.969	7	901
12	3.37	3.37	3.00	3.00	2.90	.951	16	890
15	2.70	3.05	2.70	3.00	3.50	.995	32	875
16	3.00	3.70	3.00	3.60	3.62	.999	25	811
17	4.05	4.35	4.05	4.10B	4.15	.999	27	781
18	4.15	4.15	3.75	3.97	3.92	.999	28	723
19	3.80	3.80	3.72	3.80B	3.75	.999	24	535
22	....	....	....	....	....	.992	....	....

OCTOBER 1986 60 CALLS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	....	....	....	2.47N	2.07	.431	....	22
3	....	....	....	2.07N	2.20	.435	....	22
6	....	....	....	2.20N	2.10	.430	....	22
7	....	....	....	2.10N	2.20	.440	....	22
8	....	....	....	2.20N	1.85	.406	....	22
9	....	1.90B	....	1.90B	2.20	.427	....	22
10	....	....	....	2.20N	2.50	.457	....	22
13	....	....	....	2.50N	2.10	.419	....	22
14	....	....	....	2.10N	2.12	.423	....	22
15	....	....	....	2.12N	2.50	.453	....	22
16	....	....	....	2.50N	2.35	.440	....	22
17	....	....	....	2.35N	2.25	.427	....	22
20	....	....	....	2.25N	2.45	.446	....	22
21	....	....	....	2.45N	2.15	.418	....	22
22	....	2.17B	....	2.17B	2.32	.435	....	22
23	....	....	....	2.32N	2.60	.466	....	22
24	....	....	....	2.60N	2.67	.473	....	22
27	....	....	....	2.67N	2.55	.465	....	22
28	....	....	....	2.55N	2.52	.466	....	22
29	....	....	....	2.52N	2.45	.458	....	22
30	....	....	....	2.45N	2.45	.456	....	22
31	....	....	....	2.45N	2.40	.455	....	22

IN FEBRUARY

3	....	....	....	2.40N	2.25	.442	....	22
4	....	....	....	2.25N	1.90	.409	....	22
5	....	2.00B	....	2.00B	2.15	.409	....	22
6	....	....	....	2.15N	2.10	.430	....	22
7	....	....	....	2.10N	2.40	.448	....	22
10	....	....	....	2.40N	2.32	.450	....	22
11	....	....	2.30A	2.30A	1.90	.408	....	22
12	....	....	....	1.90N	1.87	.406	....	22
13	....	1.90B	....	1.90B	1.77	.385	....	22
14	....	....	....	1.77N	1.85	.395	....	22
17	Exchange Closed; President's Day							
18	....	....	1.75A	1.75A	1.30	.334	....	22
19	....	....	....	1.30N	1.65	.365	....	22
20	....	....	....	1.65N	1.60	.356	....	22
21	1.90	1.90	1.90	1.90	1.85	.385	1	22
24	....	1.90B	....	1.90B	1.87	.389	....	22
25	....	....	....	1.87N	2.37	.437	....	22
26	....	2.40B	....	2.40B	2.10	.405	....	22
27	....	....	....	2.10N	1.97	.379	....	22
28	....	....	....	1.97N	2.00	.433	....	22

IN MARCH

3	....	....	1.85A	1.85A	1.87	.423	....	22
4	....	....	....	1.87N	1.85	.428	....	22
5	....	....	....	1.85N	1.82	.422	....	22
6	....	....	....	1.82N	1.70	.416	....	22
7	....	....	....	1.70N	1.52	.406	....	22
10	....	....	....	1.52N	1.72	.420	....	22
11	1.50	1.50	1.50	1.50	1.57	.399	1	22
12	....	....	....	1.57N	1.67	.406	....	22
13	....	....	....	1.67N	1.67	.404	....	22
14	....	....	....	1.67N	1.72	.415	....	22
17	....	....	....	1.72N	1.65	.401	....	22
18	1.65	1.65	1.65	1.65	1.60	.393	....	22
19	1.50	1.50	1.50	1.50	1.37	.384	3	25
20	1.50	1.50	1.50	1.50	1.47	.397	4	25
21	1.65	1.65	1.65	1.65	1.62	.408	5	30
24	....	....	....	1.62N	1.57	.392	....	30
25	1.70	1.70	1.70	1.70	1.77	.414	1	31

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

OCTOBER 1986 60 CALLS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	1.80	1.80	1.80	1.80	1.67	.408	1	32
27	....	....	....	1.67N	1.60	.392	....	32
28	Exchange Closed; Good Friday							
31	....	....	1.10A	1.10A	.95	.330	....	32

IN APRIL

1	....	....	.90A	.90A	.77	.282	....	32
2	....	1.10B	....	1.10B	1.10	.322	....	32
3	....	.92	.90	.90	.75	.271	3	35
4	....	....	....	.75N	.75	.236	....	35
7	.90	.90	.90	.90	.85	.255	3	38
8	....	....	....	.85N	.85	.255	....	38
9	.90	.90	.85	.85	.87	.268	17	55
10	....	....	....	.87N	.90	.275	2	55
11	....	....	....	.90N	1.00	.309	....	57
14	.95	1.00	.95	1.00	.95	.302	50	94
15	.95	.95	.80	.80	.60	.250	4	96
16	.60	.65	.60	.60	.50	.211	15	110
17	.55	.60B	.55	.60B	.62	.256	1	109
18	....	.85B	....	.85B	.85	.258	1	110
21	.75	.75	.75	.75	.50	.208	6	115
22	.60	.60	.60	.60	.60	.222	2	117
23	.55	.65B	.50	.50	.45	.182	9	126
24	....	.60B	....	.60B	.57	.209	....	126
25	....	.60B	....	.60B	.60	.203	....	126
28	.60	.60	.60	.60	.55	.212	1	127
29	.90	1.00	.90	1.00	.90	.264	18	145
30	1.10	1.55	1.05	1.55	1.15	.314	34	164

IN MAY

1	1.05	1.25	1.00A	1.00A	.92	.272	12	172
2	1.00	1.00	.70	.75B	.80	.254	9	179
5	....	....	....	.80N	.77	.259	....	179
6	.85	.85	.75	.75	.75	.252	71	222
7	.70	.70	.70	.70	.80	.261	11	233
8	1.00	1.15	1.00	1.05A	.95	.285	9	241
9	1.00	1.10	1.00	1.05	1.02	.296	62	284
12	1.10	1.10	.95	1.00	1.00	.295	35	302
13	.95	1.10	.95	1.10	1.05	.301	15	309
14	1.15	1.17B	1.05	1.05	1.00	.298	21	324
15	1.05	1.05	.90	.90	.85	.269	9	326
16	.70	.70	.65	.65	.57	.211	1	328
19	.55	.65B	.55	.65B	.57	.209	48	335
20	.55	.60	.55	.55	.50	.188	89	346
21	.50	.55	.45	.45	.37	.139	18	353
22	.50	.50	.45	.45	.42	.157	9	357
23	.50	.50	.50	.50	.50	.173	2	355
26	Exchange Closed; Memorial Day							
27	.50	.50	.45	.45	.40	.152	27	369
28	.50	.50	.50	.50	.50	.179	4	368
29	.50	.50	.50	.50	.42	.160	10	370
30	.45	.45	.40	.40	.35	.131	8	376

IN JUNE

2	.35	.35	.35	.35	.32	.108	6	381
3	.45	.45	.40A	.45	.32	.112	5	384
4	.50	.50	.45A	.45A	.40	.121	4	385
5	.45	.45	.45	.45	.50	.151	12	393
6	....	....	....	.50N	.50	.157	....	393
9	....	....	....	.50N	.40	.127	....	393
10	.40	.40	.40	.40	.40	.129	1	394
11	.35	.35	.35	.35	.35	.113	1	394
12	....	....	....	.35N	.40	.130	33	417
13	.50	.50	.50	.50	.45	.136	1	419
16	....	....	....	.45N	.37	.114	....	419
17	....	.65B	....	.65B	.62	.160	....	419
18	.80	.80	.80	.80	.85	.207	10	419
19	.75	.75	.75	.75	.72	.201	10	429
20	....	.80B	....	.80B	.85	.237	....	429
23	.75	.75	.75	.75	.80	.229	6	435
24	1.25	1.90	1.25	1.80@.90	1.90	.293	103	434
25	2.05@1.90	2.05	1.50	1.65	1.65	.358	399	702
26	1.65	1.65	1.50	1.57	1.52	.345	179	781
27	1.45	1.70	1.40	1.55	1.40	.334	100	787
30	1.15	1.15	.85	1.15B	1.10	.293	149	918

IN JULY

1	.95	1.15B	.95	1.15B	1.15	.306	18	944
2	1.10	1.30	1.10	1.30	1.17	.314	113	1032
3	1.15	1.15	1.10	1.10	1.10	.303	7	1042
4	Exchange Closed; Independence Day							
7	1.35	1.47	1.25	1.25	1.20	.323	87	1116
8	1.10	1.10	.90	.90	.85	.250	129	1138

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

OCTOBER 1986 60 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	.80	1.05	.70	1.05	1.05	281	330	1035
10	1.00	1.25	.90	1.10	1.10	275	545	1348
11	1.00	1.05	.87	.90B	.87	236	168	1381
14	.85	1.00	.85	1.00	1.00	259	43	1405
15	1.15	1.40	1.15	1.35	1.35	326	84	1390
16	1.40	1.70	1.25	1.30B	1.32	338	174	1478
17	1.57@ 50	1.57	1.20	1.20	1.20	312	100	1499
18	1.40	1.80	1.40	1.80	1.85	398	109	1487
21	1.95	2.30	1.95	2.15	2.10	447	133	1513
22	2.15	2.15	1.90	2.15	2.12	454	81	1549
23	2.20	2.35	2.00	2.05	1.90	429	295	1662
24	1.80	1.85	1.60	1.65	1.72	406	131	1727
25	1.70	2.00	1.62	2.00	1.95	449	101	1796
28	3.20@ 40	3.40	2.95	3.00	3.00	542	466	1766
29	2.55@ 52	2.70	2.40	2.40	2.50	526	147	1816
30	2.15	2.20	1.60	1.70	1.70	432	338	1890
31	1.65@ 60	1.95	1.60	1.85	1.75	456	266	1962

IN AUGUST

1	1.85	2.10	1.85	2.10@ 00	2.12	514	179	1924
4	2.30	2.30	1.95	2.05A	2.05	525	181	1970
5	2.05	2.30	1.50	1.50	1.55	463	232	2040
6	1.50	1.65	1.05	1.27	1.30	429	489	2215
7	1.55	1.60	1.55	1.70	1.80	513	118	2279
8	1.75	1.75	1.40	1.60@ 65B	1.65	503	181	2374
11	1.85	1.90	1.50	1.60	1.60	507	96	2374
12	1.50	1.70	1.45A	1.55A	1.55	511	330	2424
13	1.50	1.50	1.15	1.30	1.30	464	237	2512
14	1.45@ 40	1.55	1.40	1.45@ 50	1.50	490	222	2620
15	1.50	2.07	1.50	2.02	2.00	564	281	2627
18	1.50	1.90B	1.50	1.90B	1.90	561	120	2627
19	1.80	1.80	1.25	1.30B	1.32	457	93	2636
20	1.20	1.25	.90	.95@ .90	.95	381	402	2797
21	.95	1.25	.90	1.15@ 20	1.15	421	343	2936
22	1.00	1.10	.92	1.00@ 95	.95	373	509	2775
25	.90	1.10	.90	1.00	1.00	407	176	2834
26	.95	1.45	.95	1.45	1.40	495	308	2859
27	1.50	1.80	1.40	1.55	1.57	562	302	2859
28	1.50	1.85	1.40	1.85	1.85	623	141	2880
29	1.75	2.25	1.75	2.22	2.25	713	259	2823

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	2.20	2.60	1.85	1.85	2.02	706	430	2763
3	1.90	2.62	1.90	2.57	2.55	794	502	2810
4	2.35	2.65	2.05	2.65	2.65	812	79	2480
5	2.60	2.70	2.25	2.65	2.65	827	397	2213
8	2.35	2.50	2.10	2.20	2.17	808	39	2178
9	1.95	2.60B	1.85	2.60B	2.65	878	166	2146
10	2.50@ 60	2.60	2.05	2.05	2.12	832	171	2099
11	1.85	2.00	1.40	1.90	1.77	785	335	1988
12	1.50	1.60B	1.30	1.30	1.30	694	86	1964
15	1.10	1.90	1.05	1.80B@ 90	1.82	865	240	2007
16	1.35	2.00	1.35	1.75	1.70	918	585	1721
17	1.80@ 75	2.30	1.75	2.15	2.17	987	187	1625
18	2.15	2.25	1.70	1.90	1.92	997	321	1384
19	1.77	1.90	1.65	1.75	1.75	995	220	1183
22						607		

OCTOBER 1986 62 CALLS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2				1.77N	1.45	353		182
3				1.45N	1.60	357		182
6				1.60N	1.52	351		182
7	1.40	1.40	1.40	1.40	1.60	360	100	182
8				1.60N	1.35	328		182
9				1.35N	1.60	348		182
10				1.60N	1.85	376		182
13				1.85N	1.57	339		182
14				1.57N	1.60	343		182
15				1.60N	1.90	372		182
16				1.90N	1.75	359		182
17	1.75	1.75	1.75	1.75	1.65	347	22	174
20				1.55N	1.85	364	15	174
21				1.85N	1.62	337		174
22				1.62N	1.75	353		174
23				1.75N	1.95	382		174
24				1.95N	2.00	389		174
27				2.00N	1.85	381		174
28				1.85N	1.85	381		174
29				1.85N	1.77	374		174

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

OCTOBER 1986 62 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	....	....	....	1.77N	1.77	372	....	174
31	....	....	....	1.77N	1.72	371	....	174

IN FEBRUARY

3	....	....	....	1.72N	1.65	358	....	174
4	....	....	....	1.65N	1.30	326	....	174
5	....	1.40B	....	1.40B	1.55	326	....	174
6	....	....	....	1.55N	1.50	346	....	174
7	....	....	....	1.50N	1.75	362	....	174
10	1.60@ 65	1.65	1.60	1.65	1.65	364	155	290
11	....	....	....	1.65N	1.37	324	....	290
12	....	....	....	1.37N	1.35	323	....	290
13	....	....	....	1.35N	1.25	303	....	290
14	....	....	....	1.25N	1.30	312	....	290
17	Exchange Closed: President's Day							
18	....	....	1.25A	1.25A	.95	256	....	290
19	....	1.15B	....	1.15B	1.17	284	....	290
20	1.27	1.27	1.27	1.27	1.12	275	10	280
21	1.25	1.25	1.25	1.25	1.25	302	116	280
24	....	1.35B	....	1.35B	1.32	305	....	280
25	1.65	1.65	1.65	1.65	1.72	349	40	300
26	1.80	1.80	1.40	1.40	1.50	319	31	300
27	....	....	1.45A	1.45A	1.40	295	....	300
28	....	....	....	1.40N	1.42	369	....	300

IN MARCH

3	....	....	1.35A	1.35A	1.32	359	....	300
4	....	....	....	1.32N	1.30	364	....	300
5	....	....	....	1.30N	1.27	358	....	300
6	....	....	....	1.27N	1.20	352	....	300
7	1.20	1.20	1.20	1.20	1.07	342	3	303
10	....	....	....	1.07N	1.20	355	....	303
11	....	....	....	1.20N	1.10	334	....	303
12	....	....	....	1.10N	1.15	340	....	303
13	....	....	....	1.15N	1.15	337	....	303
14	....	....	....	1.15N	1.22	347	....	197
17	....	....	....	1.22N	1.15	333	....	197
18	....	....	....	1.15N	1.10	324	....	197
19	....	....	....	1.10N	.90	316	....	197
20	....	....	....	.90N	.97	327	....	197
21	....	1.15B	....	1.15B	1.15	337	....	197
24	....	....	1.10A	1.10A	1.07	321	....	197
25	1.10	1.25B	1.10	1.25B	1.22	340	1	198
26	1.15	1.25	1.10	1.25	1.15	333	6	203
27	....	....	....	1.15N	1.10	317	2	203
28	Exchange Closed: Good Friday							
31	.80	.80	.70A	.70A	.57	260	2	203

IN APRIL

1	....	....	.55A	.57N	.55	218	....	203
2	.80	.80	.80	.80	.70	253	3	206
3	.70	.70	.65A	.65A	.60	209	2	208
4	.60	.60	.60	.60	.60	180	7	215
7	....	.65B	....	.65B	.60	196	....	215
8	.65	.65	.65	.65	.60	196	....	215
9	.60	.60	.60	.60	.60	208	28	243
10	.65	.65	.65	.65	.60	214	1	244
11	....	.65B	....	.65B	.65	244	....	244
14	....	....	....	.65N	.65	237	....	244
15	.65	.75B	.65	.65	.37	192	2	244
16	.40	.40	.40	.40	.30	159	4	245
17	.55	.55	.55	.55	.40	198	1	246
18	....	.55B	....	.55B	.55	200	....	246
21	.55	.55	.55	.55	.30	158	4	246
22	....	.40B	....	.40B	.40	170	....	246
23	....	....	....	.40N	.30	137	....	246
24	.30	.30	.30	.30	.37	160	1	247
25	.55	.55	.45	.50	.37	155	33	280
28	.37	.37	.37	.37	.37	163	10	290
29	....	.50B	....	.50B	.62	208	....	290
30	.90	.90	.85	.85	.80	253	2	292

IN MAY

1	.85	.85	.80	.80	.65	216	4	296
2	....	....	....	.65N	.52	200	1	297
5	....	.55B	....	.55B	.52	204	....	297
6	.60	.60	.55	.55	.50	197	23	314
7	....	....	....	.50N	.52	204	....	310
8	.75	.77	.75	.77	.62	224	1	311
9	.80	.80	.65	.75	.70	233	77	347
12	.72	.72	.72	.72	.67	231	15	347
13	.80	.80	.70	.70	.70	235	8	346

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

OCTOBER 1986 62 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	.65	.70	.65	.70	.65	.232	10	346
15	.60	.60	.60	.60	.55	.206	5	351
16	....	....	.35A	.55N	.35	.156	....	351
19	.50	.50	.50	.50	.35	.154	22	382
20	.35	.35	.35	.35	.30	.136	2	363
21	....	....	....	.30N	.30	.097	....	363
22	.30	.30	.30	.30	.27	.111	1	363
23	.30	.30	.30	.30	.30	.123	8	360
26	Exchange Closed; Memorial Day							
27	.35	.35	.32A	.32A	.27	.106	1	360
28	....	....	....	.27N	.30	.127	....	360
29	.30	.30	.30	.30	.25	.112	7	360
30	....	....	....	.25N	.22	.089	....	360

IN JUNE

2	.20	.35	.20	.35	.20	.071	3	362
3	....	....	....	.20N	.20	.075	3	365
4	....	....	....	.20N	.25	.082	....	365
5	.32	.32	.32	.32	.32	.104	1	365
6	.45	.45	.35A	.35A	.32	.109	2	364
9	....	....	....	.32N	.27	.086	....	364
10	....	....	....	.27N	.27	.087	....	364
11	.20	.20	.20	.20	.22	.075	20	364
12	.30	.30	.30	.30	.25	.086	7	371
13	....	....	....	.25N	.30	.092	....	371
16	.30	.30	.30	.30	.27	.076	9	367
17	....	.30B	....	.30B	.40	.111	....	367
18	.40	.40	.40	.40	.45	.149	10	372
19	.50	.55	.50	.50	.40	.143	105	469
20	.45	.57	.45	.57	.55	.172	6	468
23	.50	.50	.50	.50	.52	.164	5	468
24	1.20@.25	1.50	1.20	1.50	1.30	.217	251	668
25	1.40	1.40	1.05	1.15	1.12	.274	30	678
26	1.00@.95	1.15	.95	1.10	1.02	.262	75	721
27	1.15	1.15	.75	.75	.90	.251	212	914
30	.70	.80	.65	.65	.70	.214	26	946

IN JULY

1	.70	.70	.65	.65	.75	.225	18	947
2	.75	.85B	.75	.80	.75	.230	5	947
3	.75	.75	.65	.65	.70	.220	12	946
4	Exchange Closed; Independence Day							
7	1.05	1.05	.85	.85	.75	.235	77	1001
8	.65	.65	.55	.55	.52	.174	10	1003
9	.50	.75	.50	.75	.67	.198	282	737
10	.65	.75B	.65	.70	.67	.192	20	740
11	.60	.65B	.55	.55	.55	.160	23	743
14	.65	.65	.60	.60	.62	.177	7	744
15	.70	.87	.70	.82B	.85	.232	24	749
16	.96	1.10	.90	.90	.82	.241	26	756
17	.90	.95	.75	.75	.75	.218	22	772
18	1.15	1.25	.95	1.25	1.22	.291	61	784
21	1.35	1.50	1.25	1.40	1.40	.334	217	765
22	1.40	1.45	1.25	1.40	1.42	.340	75	741
23	1.50	1.50	1.30	1.35	1.25	.316	134	733
24	1.25	1.25	1.05	1.15	1.10	.294	103	781
25	1.00	1.35	1.00	1.32	1.27	.331	154	921
28	2.00	2.20	2.00	2.10@.05A	2.10	.418	198	940
29	1.70@.80	1.80	1.57	1.60	1.65	.401	135	975
30	1.40	1.40	.95	.97	1.05	.311	86	1002
31	1.00	1.25	.97	1.15	1.07	.330	110	1075

IN AUGUST

1	1.15	1.35	1.05	1.30	1.32	.382	60	1086
4	1.40	1.40	1.10	1.15	1.22	.387	125	1134
5	1.07	1.35B	.85	.85	.85	.326	225	1257
6	.85	.87	.65	.67	.67	.292	106	1295
7	1.05	1.05	.90	.90	1.00	.365	367	1499
8	.97	.97	.75	.85	.90	.351	86	1550
11	.95	.95	.77	.85	.82	.348	116	1586
12	.80	.87	.70	.80	.77	.347	260	1784
13	.85	.75	.55	.57@.55	.62	.300	75	1813
14	.70	.77	.70	.70	.72	.319	81	1803
15	.75@.80	1.15	.75	1.10@.07	1.05	.386	240	1914
18	.80	.90	.75	.90	.95	.374	160	1902
19	.85	.85	.60	.60	.62	.277	89	1916
20	.57	.57	.40	.45@.40	.42	.213	241	1923
21	.45	.60	.42	.57	.50	.241	421	1896
22	.47	.58	.45	.45	.42	.202	272	1918
25	.40	.50	.40	.42	.40	.219	139	1909
26	.40	.65	.40	.62	.60	.266	93	1965
27	.60	.62	.60	.75A	.72	.341	307	2052
28	.75	.82	.60	.82	.82	.394	152	2030

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

OCTOBER 1986 62 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	.85	1.10	.80	1.10@.05	1.05	.484	447	2228

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	1.05	1.17	.82	.85	.85	.446	424	2338
3	.75	1.25	.75	1.20	1.20	.547	399	2233
4	1.00	1.25	.90	1.25@.20	1.22	.562	167	2129
5	1.25	1.25	.90	1.17	1.17	.571	153	2123
8	1.05	1.10	.82	.85	.85	.498	96	2046
9	.85	1.15	.80	1.15	1.10	.596	279	2006
10	1.05	1.10	.75	.75	.77	.492	99	1917
11	.55@.52	.85	.45	.55	.55	.399	632	1997
12	.52	.52	.37	.40@.37	.37	.271	225	2032
15	.30	.75	.30	.75@.65	.70	.355	412	2251
16	.45	.62	.35	.50	.50	.380	478	2149
17	.50	.65	.40	.50@.45	.50	.564	558	1929
18	.47	.47	.20	.22	.25	.458	199	1702
19	.15	.17	.02	.02	.02	.359	404	5
22	....	....	....	....	....	.035	5	....

OCTOBER 1986 64 CALLS

IN MARCH 1986

26	.75	.75	.75	.75	.75	.267	2	2
27	....	....	....	.75N	.75	.251	1	3
28	Exchange Closed; Good Friday							
31	....	....	....	.75N	.37	.201	....	3

IN APRIL

1	....	....	....	.37N	.30	.165	....	3
2	.55	.55	.55	.55	.45	.195	2	5
3	.45	.45	.45	.45	.35	.157	2	7
4	....	....	....	.35N	.35	.134	....	7
7	.45	.45	.45	.45	.35	.147	....	7
8	.40	.40	.40	.40	.40	.147	....	8
9	....	....	....	.40N	.40	.158	10	18
10	....	....	....	.40N	.40	.163	....	18
11	....	....	....	.40N	.42	.189	....	18
14	.50	.50	.50	.50	.37	.183	1	19
15	....	....	....	.37N	.22	.144	....	19
16	....	.30B	....	.30B	.22	.118	....	19
17	....	.30B	....	.30B	.30	.150	....	20
18	....	....	....	.30N	.35	.152	....	20
21	.35	.35	.35	.35	.20	.118	2	22
22	....	....	....	.20N	.25	.128	....	22
23	....	....	....	.25N	.17	.101	....	22
24	....	....	....	.17N	.25	.120	....	22
25	....	....	....	.25N	.25	.117	....	22
28	....	....	....	.25N	.22	.123	....	22
29	....	....	....	.22N	.42	.161	....	22
30	.30	.55	.30	.55	.60	.200	2	24

IN MAY

1	.40	.50	.40	.50	.47	.188	6	24
2	....	....	....	.47N	.30	.155	....	24
5	.30	.30	.30	.30	.30	.158	25	36
6	.30	.30	.30	.30	.30	.152	20	56
7	....	....	....	.30N	.30	.157	....	56
8	.45	.45	.45	.45	.40	.173	4	61
9	....	....	....	.40N	.40	.180	....	61
12	.42	.45B	.42	.42	.40	.177	6	64
13	.40	.40	.40	.40	.40	.180	10	74
14	....	....	....	.40N	.40	.177	....	74
15	.40	.40	.40	.40	.35	.154	1	75
16	.30	.30	.30	.30	.27	.113	3	77
19	.30	.30	.30	.30	.25	.110	2	79
20	....	....	....	.25N	.22	.096	....	79
21	....	....	....	.22N	.20	.086	....	79
22	.22	.22	.22	.22	.22	.076	7	86
23	....	....	....	.22N	.22	.096	....	86
26	Exchange Closed; Memorial Day							
27	....	....	....	.22N	.17	.072	....	86
28	....	....	....	.17N	.20	.086	....	86
29	....	....	....	.20N	.17	.076	....	86
30	....	....	....	.17N	.15	.059	....	86

IN JUNE

2	....	....	....	.15N	.15	.046	....	86
3	....	.17B	....	.17B	.15	.049	....	86
4	....	....	....	.15N	.17	.053	....	86
5	....	....	....	.17N	.22	.070	....	86
6	....	....	....	.22N	.22	.073	....	86

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS
OCTOBER 1986 64 CALLS
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	....	....	.20A	.20A	.17	.056	....	86
10	....	....	....	.17N	.17	.057	....	86
11	....	....	....	.17N	.15	.049	....	86
12	....	....	....	.15N	.17	.057	....	86
13	....	.20B	....	.20B	.22	.061	....	86
16	.20	.20	.15	.20	.17	.049	330	414
17	.22@.25	.30B	.22	.30B	.25	.075	43	446
18	.25	.30	.25	.30	.30	.103	5	446
19	.30	.30	.25	.25	.22	.099	6	453
20	.30	.30	.30	.30	.35	.121	21	468
23	....	....	....	.35N	.32	.113	....	468
24	.62	1.00	.60	1.00	.87	.155	355	466
25	....	....	.80A	.80A	.75	.203	....	468
26	.55	.75	.55	.70	.67	.193	53	468
27	.62	.62	.65	.65	.57	.183	48	485
30	.40	.45	.30	.45	.42	.152	47	487

IN JULY

1	....	....	....	.42N	.45	.159	....	506
2	....	.50B	....	.50B	.47	.163	....	506
3	.45	.45	.45	.45	.42	.154	3	500
4	Exchange Closed: Independence Day							
7	.60	.65	.60	.60	.50	.184	5	514
8	.40	.40	.40	.40	.32	.115	1	515
9	.30	.35B	.30	.35B	.40	.133	1	514
10	.40	.50B	.40	.45	.42	.128	4	517
11	....	....	.40A	.40A	.35	.104	....	517
14	.37	.37	.35	.35	.37	.115	10	517
15	.55	.55	.50	.55	.52	.157	94	586
16	.60	.65	.55	.55	.50	.163	209	700
17	.50	.55B	.50	.50	.45	.145	6	706
18	.75	.75	.75	.75	.77	.203	30	676
21	.85	1.00	.85	.90	.90	.237	88	700
22	.90	1.00	.80	1.00	.90	.241	68	703
23	1.00	1.00	.85	.85	.80	.220	65	741
24	.75	.75	.70	.70	.67	.202	70	749
25	.65	.85	.65	.85	.80	.232	75	775
28	1.30	1.40	1.20	1.30	1.37	.304	158	870
29	1.10	1.20	.97	1.05	1.06	.286	136	855
30	.90	.90	.65	.65	.60	.210	122	912
31	.57	.75	.57	.65	.62	.224	59	947

IN AUGUST

1	.70	.85	.70	.85	.77	.266	118	961
4	.62	.62	.60	.65	.67	.266	206	986
5	.55	.75	.40	.40	.45	.212	321	1105
6	.40	.42B	.25	.30	.30	.183	392	1424
7	.40	.45	.35	.45	.50	.239	50	1489
8	.45	.45	.40	.40	.45	.224	54	1520
11	.40	.45	.37	.37A	.37	.216	128	1575
12	.35	.37B	.32	.32	.35	.211	37	1588
13	.25	.27	.20	.25	.30	.173	233	1426
14	.32	.35	.30	.35	.35	.185	30	1430
15	.40	.55	.40	.55	.52	.233	60	1464
18	.35@.30	.45	.30	.45	.45	.217	33	1491
19	.42	.42	.25	.30	.30	.144	104	1524
20	.25	.27	.22	.22A	.20	.101	316	1281
21	.20	.27	.20	.25	.20	.117	215	1239
22	.17	.20	.17	.17A	.15	.092	107	1207
25	.15	.15	.12	.12	.12	.097	111	1218
26	.17	.30	.17	.22	.17	.136	83	1220
27	.20	.32	.20	.30	.27	.170	286	1196
28	.25	.32B	.22	.32B	.32	.202	66	1196
29	.30	.45	.30	.42	.42	.266	326	1404

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	.42	.45	.32A	.32A	.30	.214	216	1348
3	.25	.45	.25	.45	.42	.286	162	1398
4	.37	.40	.30	.40	.42	.290	36	1370
5	.35	.42	.30	.40	.37	.267	158	1299
8	.35	.35	.20	.22	.20	.198	64	1239
9	.22	.30	.15	.30	.25	.257	48	1200
10	.25	.30	.15	.17	.15	.165	107	1216
11	.10	.15	.10	.12A	.10	.102	127	1142
12	.10	.10	.05	.05	.05	.045	280	1043
15	.07	.07	.05	.07	.07	.035	146	1033
16	.05	.05	.02	.02	.02	.025	137	992
17	.02	.02	.02	.02	.02	.031	207	1043
18	.02	.02	.02	.02	....	.001	11	999

LIVE CATTLE OPTION ON FUTURES — CALLS
OCTOBER 1986 66 CALLS
IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	.45	.45	.30	.35	.30	.105	24	24
17	....	....	....	.30N	.27	.092	....	24
18	....	....	....	.27N	.52	.135	....	24
21	....	.55B	....	.52N	.57	.160	....	24
22	....	....	....	.57N	.57	.163	....	24
23	.60	.60	.57	.57	.50	.146	51	75
24	.40	.40	.40	.40	.40	.131	12	77
25	.40	.50	.40	.45	.47	.153	56	133
26	.80	.95	.80	.80A	.80	.209	178	287
29	.70	.70	.60	.60	.62	.196	13	299
30	.45	.45	.35	.35	.35	.134	56	295
31	....	....	....	.35N	.35	.143	10	302

IN AUGUST

1	....	....	....	.35N	.42	.174	....	299
4	.50	.50	.40	.45	.35	.170	43	293
5	.25	.25	.20	.20	.22	.128	23	311
6	.20	.20	.20	.20	.15	.106	20	313
7	.25	.25	.20	.20	.22	.143	153	395
8	.15	.17	.15	.17	.20	.131	64	337
11	.25	.25	.20A	.20A	.15	.121	81	412
12	.17	.17	.15	.15	.15	.115	22	417
13	.12	.12	.10	.10A	.12	.088	23	417
14	.15	.15	.15	.15	.15	.094	10	417
15	.22	.25	.22	.25	.22	.125	18	418
18	....	....	.17A	.17A	.15	.110	....	418
19	.15	.15	.12A	.12A	.10	.085	20	413
20	.10	.10	.07	.07	.05	.041	70	441
21	.07	.15	.07	.12A	.10	.048	139	419
22	.07	.07	.07	.07	.07	.035	32	420
25	.05	.05	.05	.05	.05	.035	35	420
26	.07	.07	.07	.07	.07	.053	3	420
27	....	.12B	....	.12B	.12	.068	....	420
28	....	....	.10A	.12N	.12	.084	....	420
29	....	....	....	.12N	.12	.116	....	420

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	.12	.12	.12	.12	.10	.077	25	442
3	....	....	....	.10N	.12	.110	3	443
4	.12	.12	.12	.12	.12	.107	....	440
5	.10	.10	.07A	.10	.10	.100	16	439
8	.05@.02	.05	.02	.02	.02	.047	20	439
9	.02	.02	.02	.02	.02	.054	2	437
10	.02	.02	.02	.02	.02	.029	10	422
11	.02	.02	.02	.02	.02	.012	11	422
12	....	....	....	.02N	....	.003	....	422
15	.02	.02	CAB	CAB	CAB	.000	1	412
16	CAB	CAB	CAB	CAB	CAB	.000	10	402
17	CAB	CAB	CAB	CAB	CAB	.000	....	402
18	CAB	CAB	CAB	CAB	CAB	.000	....	402

DECEMBER 1986 50 CALLS
IN MAY 1986

28	Exchange Closed: Memorial Day							
29	4.80	4.80	4.80	4.80	4.86	.662	10	10
30	4.60	4.60	4.60	4.60	4.25	.632	3	13

IN JUNE

2	....	....	....	4.25N	3.92	.610	....	13
3	....	4.15B	....	4.15B	4.07	.613	....	13
4	4.10	4.45	4.10	4.45	4.35	.631	1	14
5	....	....	....	4.35N	4.87	.680	2	16
6	....	....	....	4.87N	4.90	.662	....	16
9	....	....	....	4.90N	4.32	.632	....	16
10	....	....	....	4.32N	4.37	.636	....	16
11	....	....	4.35A	4.35A	4.35	.630	....	16
12	....	4.70B	....	4.70B	4.80	.656	....	16
13	....	....	....	4.80N	4.80	.658	....	16
16	4.70	4.70	4.70	4.70	4.52	.642	1	16
17	....	5.30B	....	5.30B	5.57	.696	....	16
18	....	....	....	5.57N	6.15	.714	....	16
19	....	....	5.95A	5.95A	5.85	.705	....	16
20	....	....	....	5.85N	6.20	.725	....	16
23	....	....	....	6.20N	7.17	.727	....	16
24	....	6.60B	....	6.60B	8.35	.774	....	16
25	....	....	....	8.25N	7.97	.790	....	16
26	....	....	7.50A	7.50A	7.62	.781	....	16
27	....	....	....	7.62N	7.45	.775	....	16
30	....	....	6.45A	7.45N	6.95	.761	....	16

LIVE CATTLE OPTION ON FUTURES — CALLS
DECEMBER 1986 50 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	6.90A	6.90A	7.15	.771	....	16
2	....	....	7.05A	7.15N	7.35	.783	....	16
3	....	7.40B	....	7.40B	7.07	.774	....	16
4	Exchange Closed; Independence Day							
7	....	....	....	7.07N	7.42	.791	....	16
8	....	....	7.10A	7.10A	6.42	.754	....	16
9	....	....	....	6.42N	7.20	.785	....	16
10	....	....	....	7.20N	7.25	.790	....	16
11	....	....	7.05A	7.05A	6.87	.776	....	16
14	....	6.90B	....	6.90B	7.60	.806	....	10
15	....	7.85B	....	7.85B	8.35	.833	....	16
16	....	....	....	8.35N	8.22	.830	....	16
17	....	....	8.10A	8.10A	7.80	.816	....	16
18	8.15	8.15	8.15	8.15	9.00	.854	2	16
21	....	....	....	9.00N	9.30	.865	....	16
22	....	....	8.75A	8.75A	9.07	.859	....	16
23	....	....	....	9.07N	8.67	.851	....	16
24	....	....	8.42A	8.42A	8.35	.842	....	16
25	....	....	....	8.35N	8.95	.860	....	16
28	....	10.00B	....	10.00B	10.40	.895	....	16
29	9.65	9.65	9.65	9.65	9.62	.882	1	16
30	....	....	8.50A	8.50A	8.25	.847	....	16
31	....	8.50B	8.15A	8.50B	8.70	.863	....	16

IN AUGUST

1	....	9.00B	8.60A	9.00B	9.17	.882	....	16
4	....	9.40B	....	9.40B	9.22	.888	....	16
5	....	....	9.20A	9.20A	8.65	.877	....	16
6	....	....	8.05A	8.05A	8.17	.869	....	16
7	....	8.70B	....	8.70B	8.85	.891	....	16
8	....	....	8.75A	8.75A	8.47	.884	....	16
11	....	....	....	8.47N	7.87	.876	....	16
12	....	8.35B	7.85A	8.35B	8.05	.886	....	16
13	....	....	7.90A	7.90A	7.70	.879	....	16
14	....	7.80B	....	7.80B	7.87	.887	....	16
15	....	....	....	7.87N	8.40	.902	....	16
18	....	....	7.40A	8.40N	8.62	.913	....	16
19	....	....	8.02A	8.02A	8.05	.900	....	16
20	....	....	....	8.05N	7.67	.891	....	16
21	....	....	....	7.67N	7.92	.900	....	16
22	....	....	....	7.92N	7.47	.890	....	16
25	....	....	....	7.47N	7.52	.893	....	16
26	....	....	....	7.52N	8.10	.912	....	16
27	....	....	....	8.10N	8.65	.928	....	16
28	....	....	....	8.65N	8.87	.937	....	16
29	....	....	....	8.87N	9.45	.949	....	16

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	....	....	....	9.45N	8.95	.946	....	16
3	....	....	....	8.95N	9.80	.962	....	16
4	....	....	....	9.80N	9.90	.965	....	16
5	....	....	....	9.90N	9.65	.963	....	16
8	....	....	....	9.65N	8.82	.957	....	16
9	....	....	....	8.82N	9.10	.963	....	16
10	....	....	....	9.10N	8.60	.957	....	16
11	....	....	....	8.60N	7.72	.941	....	16
12	....	....	....	7.72N	7.37	.934	....	16
15	....	....	....	7.37N	7.60	.943	....	16
16	....	....	....	7.60N	7.97	.952	....	16
17	....	8.65B	7.85A	8.65B	8.65	.965	....	16
18	....	....	....	8.65N	8.52	.964	....	16
19	....	....	8.45A	8.52N	8.62	.967	....	16
22	....	....	7.50A	7.50A	7.17	.943	....	16
23	....	7.55B	6.80A	7.17N	7.22	.944	....	16
24	....	....	6.50A	6.50A	6.35	.921	....	16
25	....	6.55B	....	6.55B	6.62	.932	....	16
26	....	7.45B	....	7.20B	7.20	.949	....	16
29	....	7.50B	....	7.50B	7.50	.961	....	16
30	....	....	6.75A	6.75A	6.20	.936	....	16

IN OCTOBER

1	....	6.40B	5.80A	6.35B	6.65	.948	....	16
2	....	....	5.95A	5.95A	5.27	.906	....	16
3	....	....	....	5.27N	5.57	.920	....	16
6	....	....	....	5.57N	5.85	.929	....	16
7	....	6.32B	....	6.32B	6.72	.960	....	16
8	....	....	....	6.72N	6.27	.953	....	16
9	....	6.87B	....	6.87B	7.17	.973	....	16
10	....	7.45B	....	7.25B	7.82	.984	....	16
13	....	8.40B	7.70A	8.40B	8.62	.993	....	16
14	....	....	8.30A	8.30A	8.12	.991	....	6
15	....	8.50B	8.00A	8.50B	8.37	.993	....	6

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS
DECEMBER 1986 50 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	....	....	....	8.37N	8.42	.994	....	6
17	....	....	8.20A	8.20A	8.00	.993	....	6
20	....	8.15B	....	8.00N	8.00	.995	....	6
21	....	....	7.35A	7.35A	7.27	.991	....	6
22	....	7.40B	....	7.40B	7.60	.994	....	5
23	....	....	7.50A	7.60N	7.57	.994	....	5
24	....	....	....	7.57N	7.62	.995	....	5
27	....	9.10B	....	9.10B	9.20	.999	....	5
28	....	....	....	9.20N	9.12	.999	....	5
29	....	9.72B	....	9.72B	9.65	.999	....	5
30	....	....	....	9.65N	9.62	.999	....	5
31	....	10.35B	9.80A	9.80A	9.57	.999	....	5

IN NOVEMBER

3	....	10.00B	9.55A	10.00B	10.30	.999	....	5
4	....	10.65B	10.20A	10.20A	10.17	.999	....	2
5	....	....	9.50A	9.95A	9.85	.999	....	2
6	....	10.00B	9.70A	10.00B	10.20	.999	....	2
7	....	....	9.95A	9.95A	9.80	.999	....	2
10	....	10.50B	....	10.50B	10.75	.999	....	2
11	....	10.90B	10.65A	10.75N	10.82	.999	....	2
12	....	11.10B	....	10.82N	10.80	1.000	....	2
13	....	....	....	10.80N	11.02	1.000	....	....
14	....	....	10.80A	10.80A	10.75	1.000	....	....
17	....	10.85B	....	10.75N	10.62	1.000	....	....
18	....	10.80B	10.37A	10.80B	11.00	1.000	....	....
19	....	11.57B	....	11.57B	11.42	1.000	....	....
20	....	11.90B	....	11.70B	11.72	1.000	....	....
21	....	....	11.42A	11.42A	11.35	1.000	....	....

DECEMBER 1986 52 CALLS

IN MAY 1986

21	4.15	4.15	4.00	4.00	3.32	.551	3	2
22	....	....	....	3.32N	3.65	.571	....	2
23	....	....	....	3.65N	3.62	.575	....	2
26	Exchange Closed; Memorial Day							
27	....	....	....	3.62N	3.37	.562	....	2
28	....	3.75B	....	3.75B	3.85	.594	....	2
29	3.75	3.75	3.70	3.70	3.70	.582	27	29
30	....	....	3.45A	3.45A	3.20	.550	....	29

IN JUNE

2	....	....	....	3.20N	2.92	.525	....	29
3	....	2.95B	....	2.95B	3.05	.530	....	29
4	....	3.25B	....	3.25B	3.30	.549	....	29
5	....	3.40B	....	3.40B	3.75	.579	....	29
6	....	....	....	3.75N	3.77	.581	....	29
9	3.85	3.85	3.50	3.50	3.30	.549	10	39
10	3.45	3.45	3.40	3.40	3.30	.554	4	43
11	3.20	3.20	3.20	3.20	3.27	.547	1	44
12	....	3.55B	....	3.55B	3.67	.577	....	44
13	....	3.70B	....	3.70B	3.70	.577	....	44
16	....	....	3.45A	3.50A	3.45	.561	....	44
17	....	4.20B	....	4.20B	4.40	.619	....	44
18	....	....	....	4.40N	4.90	.640	....	44
19	4.85	4.85	4.50	4.50	4.62	.629	6	48
20	....	4.65B	....	4.65B	4.90	.650	5	51
23	....	....	....	4.90N	4.90	.650	....	50
24	....	5.75B	....	5.75B	6.90	.704	....	50
25	....	....	....	6.90N	6.57	.723	....	50
26	....	....	6.20A	6.20A	6.22	.712	....	50
27	5.90	5.90	5.80A	5.80A	6.02	.704	2	48
30	....	....	5.15A	6.02N	5.60	.687	....	48

IN JULY

1	5.30	....	....	5.60N	5.77	.698	....	48
2	....	....	....	5.77N	5.92	.712	....	48
3	....	5.95B	....	5.95B	5.67	.700	....	48
4	Exchange Closed; Independence Day							
7	....	....	....	5.67N	6.00	.719	....	48
8	....	....	5.70A	5.70A	5.10	.675	....	48
9	....	....	....	5.10N	5.77	.711	....	48
10	....	....	5.60A	5.60A	5.82	.715	....	48
11	....	....	5.70A	5.70A	5.50	.699	....	48
14	5.15	5.45	5.15	5.45	6.12	.733	3	48
15	....	6.30B	....	6.30B	6.82	.765	....	48
16	6.90	6.90	6.90	6.90	6.67	.761	....	47
17	....	....	....	6.67N	6.30	.745	....	47
18	....	....	....	6.30N	7.40	.791	....	47
21	7.60	7.60	7.60	7.60	7.70	.804	1	47
22	....	....	7.30A	7.30A	7.45	.796	....	47

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

DECEMBER 1986 52 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	7.25	7.30	7.25	7.30	7.07	.786	2	48
24	....	....	6.85A	6.85A	6.75	.775	....	47
25	....	....	....	6.75N	7.35	.796	....	47
28	8.50	8.50	8.50	8.50	8.70	.841	2	47
29	....	....	8.50A	8.50A	7.92	.823	....	47
30	6.65	6.65	6.65	6.65	6.67	.779	2	49
31	....	6.90B	6.60A	6.90B	7.05	.798	....	49

IN AUGUST

1	....	7.35B	....	7.35B	7.50	.821	....	49
4	....	7.70B	....	7.70B	7.50	.828	....	49
5	....	....	....	7.50N	6.92	.812	....	49
6	....	....	6.42A	6.42A	6.52	.799	....	49
7	....	7.00B	....	7.00B	7.12	.826	....	49
8	....	....	6.85A	6.85A	6.77	.817	....	49
11	6.60	6.85B	6.15	6.15	6.20	.804	4	49
12	6.40	6.60	6.10A	6.60	6.35	.815	5	54
13	....	....	6.25A	6.25A	6.02	.804	....	54
14	....	6.12B	....	6.12B	6.22	.814	....	54
15	....	....	....	6.22N	6.70	.834	....	54
18	....	....	5.70A	6.70N	6.90	.849	....	54
19	....	....	6.30A	6.30A	6.35	.829	....	54
20	....	....	6.10A	6.10A	6.02	.816	....	54
21	....	....	....	6.02N	6.25	.827	....	54
22	....	....	6.10A	6.10A	5.82	.812	....	54
25	....	....	....	5.82N	5.85	.816	....	54
26	....	6.15B	....	6.15B	6.37	.843	....	54
27	....	6.65B	....	6.65B	6.90	.867	....	54
28	....	....	....	6.90N	7.10	.880	....	54
29	7.30	7.30	7.30	7.30	7.57	.900	1	55

IN SEPTEMBER

1	Exchange Closed, Labor Day							
2	7.45	7.60	7.45	7.45	7.07	.892	16	60
3	....	7.60B	6.85A	7.60B	7.90	.919	1	54
4	....	....	7.75A	7.90N	8.00	.923	....	55
5	....	....	7.80A	7.80A	7.75	.919	....	55
8	....	....	7.40A	7.40A	6.92	.905	....	55
9	....	....	6.80A	6.80A	7.22	.916	....	55
10	....	....	....	7.22N	6.72	.903	....	55
11	....	....	6.40A	6.40A	5.92	.873	....	55
12	....	....	....	5.92N	5.60	.860	....	55
15	5.60	5.60	5.60	5.60	5.82	.876	15	67
16	5.25	6.30	5.25	6.30	6.17	.892	4	66
17	....	6.75B	6.15A	6.75B	6.77	.916	....	66
18	6.70	6.85B	6.70	6.70	6.67	.913	....	66
19	....	....	6.60A	6.67N	6.75	.919	1	69
22	....	....	5.70A	5.70A	5.42	.870	....	66
23	....	5.80B	5.00A	5.42N	5.45	.871	....	66
24	....	....	4.70A	4.70A	4.62	.829	....	66
25	....	4.95B	4.55A	4.85B	4.87	.847	....	66
26	....	5.70A	....	5.45B	5.40	.878	....	66
29	....	5.70B	....	5.70B	5.65	.898	....	66
30	....	....	4.95A	4.95A	4.45	.847	....	66

IN OCTOBER

1	4.65	4.70B	4.05A	4.65	4.82	.868	3	68
2	....	4.95B	4.20A	4.20A	3.57	.789	....	66
3	....	....	....	3.57N	3.85	.813	....	66
6	....	4.00B	3.80A	4.00B	3.92	.824	....	66
7	....	4.55B	....	4.55B	4.90	.888	....	66
8	....	5.00B	4.60A	4.60A	4.47	.869	....	66
9	....	5.07B	....	5.07B	5.27	.915	....	66
10	5.30	5.55	5.30	5.55	5.92	.942	10	73
13	....	6.42B	5.80A	6.42B	6.67	.968	....	68
14	....	....	6.30A	6.30A	6.17	.961	....	68
15	....	6.55B	6.00A	6.50B	6.42	.968	....	68
16	....	....	....	6.42N	6.50	.972	....	68
17	....	....	6.25A	6.25A	6.10	.966	....	68
20	....	6.20B	....	6.10N	6.05	.972	....	68
21	....	....	5.45A	5.45A	5.35	.956	....	68
22	....	5.45B	....	5.45B	5.65	.966	....	68
23	....	....	5.50A	5.65N	5.62	.967	....	68
24	....	....	....	5.62N	5.67	.970	....	68
27	7.05	7.15B	7.05	7.15B	7.22	.993	5	67
28	....	....	7.20A	7.22N	7.12	.994	....	67
29	....	7.90B	....	7.90B	7.65	.997	....	67
30	7.80	7.80	7.80	7.80	7.82	.998	....	63
31	8.00	8.35B	7.80A	7.80A	7.57	.998	20	63

LIVE CATTLE OPTION ON FUTURES — CALLS

DECEMBER 1986 52 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	8.00B	7.55A	8.00B	8.30	.999	....	63
4	....	8.65B	8.20A	8.20A	8.17	.999	....	63
5	....	....	7.50A	7.95A	7.85	.999	....	63
6	....	8.00B	7.70A	8.00B	8.20	.999	....	63
7	....	....	7.95A	7.95A	7.80	.999	....	59
10	....	8.50B	....	8.50B	8.75	.999	....	59
11	....	8.90B	8.65A	8.75N	8.82	.999	....	54
12	....	9.10B	....	8.82N	8.80	.999	....	54
13	9.12	9.12	8.85A	9.00	9.02	.999	8	50
14	....	....	8.80A	8.80A	8.75	.999	....	50
17	....	8.85B	....	8.75N	8.62	1.000	....	43
18	8.45	8.80B	8.37A	8.80B	9.00	1.000	2	39
19	....	9.57B	....	9.57B	9.42	1.000	....	39
20	....	9.90B	....	9.70B	9.72	1.000	....	39
21	9.65	9.75B	9.35A	9.35A	9.35	1.000	6	....
24	....	....	....	....	....	1.000	....	....

DECEMBER 1986 54 CALLS

IN APRIL 1986

17	3.45	3.45	3.45	3.45	3.62	.570	1	1
18	....	....	....	3.62N	3.50	.565	....	1
21	....	....	....	3.50N	2.70	.513	....	1
22	....	2.80B	....	2.80B	3.10	.526	....	1
23	....	3.50B	....	3.10N	2.67	.480	....	1
24	....	....	....	2.67N	2.90	.499	....	1
25	....	....	....	2.90N	2.77	.493	....	1
28	....	....	....	2.77N	2.70	.495	....	1
29	....	3.15B	....	3.15B	3.45	.548	....	1
30	....	4.30B	....	4.30B	4.30	.597	....	1

IN MAY

1	....	....	....	4.30N	3.60	.553	....	1
2	....	....	....	3.60N	3.17	.529	....	1
5	....	3.35B	....	3.35B	3.32	.541	....	1
6	....	....	....	3.32N	3.22	.531	....	1
7	2.95	2.95	2.95	2.95	3.15	.543	2	2
8	....	3.30B	....	3.30B	3.57	.566	....	2
9	....	....	....	3.57N	3.77	.577	....	2
12	....	....	....	3.77N	3.70	.583	....	2
13	....	....	....	3.70N	4.02	.593	....	2
14	4.25	4.35	4.25	4.35	4.22	.602	20	22
15	....	....	....	4.22N	3.90	.578	....	22
16	3.30	3.30	3.30	3.30	3.00	.528	10	32
19	....	3.15B	....	3.15B	3.25	.541	....	32
20	....	....	....	3.25N	3.05	.526	....	32
21	3.15	3.15	3.15	3.15	2.47	.471	1	33
22	2.85	2.85	2.85	2.85	2.72	.491	10	42
23	....	2.90B	....	2.90B	2.72	.495	....	42
26	Exchange Closed, Memorial Day							
27	2.90	2.90	2.50A	2.50A	2.50	.481	109	148
28	2.90	3.10B	2.85	2.85	2.85	.513	113	252
29	2.80@.70	2.80	2.70	2.80B	2.77	.501	23	273
30	2.70	2.70	2.50	2.50	2.35	.468	20	268

IN JUNE

2	2.35	2.35	2.35	2.35	2.12	.443	6	268
3	2.30	2.30	2.25	2.30	2.22	.448	6	270
4	2.65	2.65	2.40	2.40	2.42	.467	6	271
5	....	2.50B	....	2.50B	2.80	.498	1	272
6	2.95	2.95	2.90	2.90	2.82	.500	17	288
9	2.80	2.80	2.50	2.50	2.45	.467	18	306
10	2.25	2.45	2.25	2.45	2.42	.472	21	321
11	2.40	2.45	2.30	2.45	2.42	.466	26	334
12	2.50	2.80	2.50	2.80	2.75	.496	6	335
13	2.95	2.95	2.95	2.95	2.77	.496	20	345
16	2.60	2.60	2.45A	2.60	2.57	.480	2	347
17	3.35	3.35	3.25A	3.30	3.40	.541	104	319
18	3.80	3.80	3.80	3.80	3.82	.562	140	328
19	3.75	4.00B	3.55	3.55	3.57	.550	3	331
20	....	3.65B	....	3.65B	3.82	.572	....	331
23	....	....	....	3.82N	3.80	.571	....	330
24	....	5.15B	....	5.15B	5.67	.628	....	330
25	5.20	5.20	5.20	5.20	5.32	.649	2	332
26	....	....	5.00A	5.00A	5.00	.637	....	332
27	4.75	4.85B	4.65A	4.85B	4.80	.628	1	331
30	....	....	4.05A	4.80N	4.42	.609	....	331

LIVE CATTLE OPTION ON FUTURES — CALLS

DECEMBER 1986 54 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	4.45B	....	4.45B	4.57	.620	....	331
2	4.50	4.50	4.50	4.50	4.70	.634	7	333
3	4.65	4.65	4.40	4.45B	4.45	.620	29	362
4	Exchange Closed; Independence Day							
7	4.55	5.00B	4.55	4.80	4.72	.639	48	392
8	4.35	4.35	4.15	4.15	3.95	.591	54	423
9	....	....	....	3.95N	4.55	.629	....	423
10	4.65	4.65	4.35	4.35	4.60	.633	20	443
11	....	....	4.30A	4.60N	4.30	.615	1	442
14	4.70	4.70	4.70	4.70	4.85	.652	1	442
15	5.05	5.15B	5.05	5.05	5.45	.688	3	443
16	5.65	5.65	5.40A	5.40A	5.32	.683	8	438
17	5.00	5.00	5.00	5.00	4.97	.663	1	438
18	5.35	5.40	5.35	5.40	5.97	.718	2	439
21	5.97	5.97	5.97	5.97	6.22	.732	110	354
22	....	....	....	6.22N	6.02	.722	....	354
23	6.05	6.05	5.85A	5.85A	5.67	.710	28	354
24	....	....	5.50A	5.50A	5.37	.696	....	354
25	....	5.75B	....	5.75B	5.85	.721	....	354
28	6.90	6.95	6.90	6.90	7.00	.774	....	354
29	....	....	6.35A	6.35A	6.42	.753	6	354
30	....	....	5.20A	5.20A	5.25	.698	....	354
31	....	5.50B	5.20A	5.50B	5.60	.720	....	354

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	5.90	5.80	5.80	5.80	5.97	.747	3	351
4	....	6.15B	....	6.15B	5.92	.753	....	351
5	....	....	....	5.92N	5.40	.732	....	336
6	....	....	4.90A	4.90A	5.05	.715	....	336
7	....	5.45B	....	5.45B	5.60	.748	....	336
8	5.10	5.15	5.10	5.15	5.25	.733	2	336
11	5.00	5.30B	4.65	4.70	4.72	.714	4	336
12	....	4.90B	....	4.90B	4.85	.725	1	336
13	4.70	4.70	4.50	4.50	4.52	.711	3	339
14	4.65	4.70	4.65	4.70	4.75	.721	5	342
15	4.70	5.20	4.70	5.20	5.17	.746	8	348
18	....	....	4.30A	5.17N	5.37	.763	....	346
19	....	....	4.77A	4.77A	4.85	.737	....	346
20	....	....	4.60A	4.60A	4.55	.719	....	346
21	4.45	4.65B	4.45	4.55	4.75	.732	2	346
22	....	....	4.45A	4.45A	4.37	.713	....	346
25	4.40	4.45B	4.40	4.45B	4.35	.715	5	346
26	....	4.60B	....	4.60B	4.85	.750	....	346
27	....	5.10B	....	5.10B	5.32	.781	....	346
28	5.40	5.40	5.30A	5.40	5.45	.798	2	348
29	....	....	....	5.45N	5.85	.825	....	348

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	5.45	5.45	5.45	5.45	5.37	.811	....	348
3	5.20	6.00	5.20	6.00	6.12	.850	9	349
4	....	....	5.90A	6.12N	6.20	.855	....	345
5	....	....	5.60A	5.60A	5.95	.846	....	345
8	....	....	5.55A	5.55A	5.22	.823	....	345
9	4.90	4.90	4.90	4.90	5.45	.837	3	345
10	....	....	5.25A	5.25A	5.02	.816	....	341
11	....	....	....	5.02N	4.30	.770	....	341
12	4.15	4.15	4.15	4.15	4.05	.750	2	339
15	3.90	3.90	3.90	3.90	4.25	.770	12	339
16	4.70	4.70	3.90A	4.70	4.52	.794	....	339
17	....	5.05B	....	5.05B	5.07	.831	30	339
18	....	....	5.00A	5.00A	4.97	.826	....	339
19	5.00	5.00	4.90A	5.00	5.05	.834	2	337
22	....	....	3.90A	5.05N	3.85	.754	....	337
23	....	4.20B	3.40A	3.85N	3.80	.756	....	337
24	3.90	4.00	3.10	3.10	3.17	.694	2	337
25	3.30	3.40B	3.00	3.25	3.32	.717	27	347
26	3.75	4.00B	3.75	3.80B	3.72	.761	1	344
29	....	4.00B	....	4.00B	3.95	.788	1	345
30	3.52	3.52	3.25A	3.25A	2.95	.707	100	421

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.75	3.15	2.75	3.15	3.20	.737	6	422
2	2.25	3.30B	2.25	2.25	2.15	.621	3	418
3	2.15	2.45	2.15	2.45	2.42	.651	94	420
6	....	2.57B	....	2.57B	2.47	.661	1	420
7	2.85	3.10	2.85	3.10	3.30	.757	4	419
8	....	....	3.00A	3.15A	2.87	.724	2	419
9	3.10	3.50	3.10	3.50	3.55	.799	60	436
10	....	3.65B	....	3.65B	4.10	.847	11	436
13	4.40	4.60	4.00A	4.55	4.75	.900	21	432
14	4.70	4.85	4.05	4.05	4.35	.879	31	436
15	4.45	4.70B	4.25A	4.70B	4.52	.896	45	420

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

DECEMBER 1986 54 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	4.55	4.65B	4.45A	4.55	4.57	.903	11	425
17	....	....	4.35A	4.35A	4.17	.886	....	425
20	4.05	4.30B	4.05	4.25	4.17	.896	22	429
21	4.00	4.00	3.57A	3.57A	3.50	.853	15	437
22	....	....	3.60B	3.60B	3.82	.877	....	437
23	3.65	3.65	3.65	3.65	3.77	.879	4	437
24	3.85	3.85	3.80	3.80	3.87	.884	1	438
27	....	5.20B	....	5.20B	5.27	.960	....	438
28	5.00	5.20	5.00	5.20	5.17	.963	3	438
29	5.80	5.95	5.80	5.95	5.70	.977	113	528
30	5.60	5.85B	5.60	5.85B	5.85	.983	82	608
31	5.80	6.45B	5.80	5.80A	5.60	.981	2	599

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	6.00	6.00	5.55A	6.00	6.30	.994	6	598
4	6.30	6.65B	6.10A	6.10A	6.17	.994	20	579
5	5.87	5.87	5.50A	5.87	5.85	.994	11	568
6	5.95	6.05	5.70A	6.05	6.20	.997	24	567
7	....	....	5.95A	5.95A	5.80	.996	....	562
10	....	6.50B	....	6.50B	6.75	.999	....	552
11	....	6.90B	6.65A	6.75N	6.82	.999	....	552
12	7.10	7.10	7.00	7.00	6.80	.999	10	549
13	7.07	7.07	6.85A	7.07	7.02	.999	15	546
14	....	....	6.80A	6.80A	6.75	.999	....	517
17	7.02	7.02	6.85A	7.02	6.62	.999	100	417
18	....	6.80B	6.37A	6.80B	7.00	1.000	....	306
19	....	7.57B	....	7.57B	7.42	1.000	....	89
20	7.72	7.90B	7.70	7.70	7.72	1.000	3	82
21	....	....	7.42A	7.42A	7.35	1.000	1	....
24	....	....	....	....	....	1.000	....	....

DECEMBER 1986 56 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	2.30	2.30	2.30	2.30	2.00	.411	16	16
24	....	....	....	2.00N	2.15	.431	....	16
25	....	....	....	2.15N	2.07	.426	5	21
28	2.30	2.30	2.25	2.25	2.00	.428	4	25
29	....	2.70B	....	2.70B	2.65	.481	....	25
30	2.80	3.05B	2.80	3.05B	3.30	.532	12	37

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	3.05A	3.05A	2.75	.487	....	37
2	2.50	2.50	2.50	2.50	2.40	.463	5	42
5	....	....	....	2.40N	2.52	.475	....	42
6	....	....	2.40A	2.52N	2.42	.464	....	42
7	....	....	....	2.42N	2.30	.474	....	42
8	2.70	2.70	2.70	2.70	2.65	.497	1	43
9	3.00	3.00	2.90	2.90	2.85	.507	7	44
12	....	....	....	2.85N	2.85	.512	....	44
13	3.10	3.10	3.10	3.10	3.05	.522	2	46
14	3.32	3.32	3.32	3.32	3.20	.530	5	43
15	3.10	3.10	3.10	3.10	2.97	.504	1	43
16	....	....	2.60A	2.60A	2.22	.453	....	43
19	2.45	2.50	2.45	2.50	2.42	.466	21	64
20	2.60	2.60	2.60	2.60	2.40	.449	20	80
21	2.25@.30	2.30	2.22	2.22	1.80	.396	45	118
22	1.85	2.10	1.85	2.10	2.00	.415	3	120
23	2.05	2.10	2.05	2.10	1.95	.418	4	121
26	Exchange Closed; Memorial Day							
27	2.20	2.20	1.80	1.90	1.80	.404	9	117
28	....	2.15B	....	2.15B	2.10	.435	10	127
29	2.10	2.15	2.10	2.15	2.00	.423	22	126
30	2.00	2.00	2.00	2.00	1.67	.391	2	128

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	1.65	1.80	1.65	1.70	1.50	.367	16	134
3	1.70	1.75	1.57	1.57	1.60	.371	13	144
4	1.90	1.95	1.80	1.80	1.80	.389	23	166
5	2.00	2.00	2.00	2.00	2.07	.420	8	164
6	2.20	2.20	2.10A	2.10A	2.10	.422	7	164
9	2.15	2.15	1.90	1.90@.95	1.80	.390	8	164
10	1.85	1.85	1.75	1.75	1.75	.394	22	174
11	1.75	1.85	1.75	1.85	1.75	.388	12	186
12	1.80	2.20	1.80	2.05	2.02	.418	31	216
13	2.15	2.25	2.15	2.25	2.02	.419	8	224
16	....	....	....	2.02N	1.85	.403	2	225
17	2.50	2.62	2.35	2.62	2.60	.463	183	315
18	2.85	2.85	2.75	2.85	2.95	.485	108	401
19	2.85	3.00	2.75	2.75	2.70	.473	108	315
20	2.85	2.95	2.70	2.95	2.92	.494	12	323

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

DECEMBER 1986 56 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	2.90	2.90	2.80	2.85	2.90	.491	26	339
24	4.25	5.00	4.25	5.00	4.60	.550	8	340
25	4.10	4.15	4.10	4.15	4.25	.572	10	340
26	3.90	3.90	3.70	3.90	3.90	.560	7	332
27	3.80	4.00	3.70A	3.95	3.80	.550	11	336
30	3.50	3.50	2.95	3.30B	3.45	.529	19	332

IN JULY

1	3.20	3.45B	3.20	3.45B	3.55	.540	1	332
2	3.50	3.60	3.35A	3.60	3.65	.553	29	356
3	3.65	3.55	3.25	3.25	3.42	.538	4	356
4	Exchange Closed; Independence Day							
7	3.55	4.05	3.55	3.75	3.65	.556	102	358
8	3.40	3.40	3.10	3.10	3.00	.505	2	359
9	3.00	3.50B	2.95	3.50B	3.50	.544	10	363
10	3.35	3.60B	3.30A	3.50	3.52	.547	11	368
11	3.25	3.40	3.25	3.25	3.27	.528	12	372
14	3.20	3.60	3.20	3.60	3.75	.566	53	386
15	3.95	4.20	3.90	4.20	4.27	.605	121	405
16	4.25	4.40B	4.20A	4.20A	4.15	.598	25	403
17	3.90	3.90	3.90	3.90	3.85	.577	63	456
18	4.15	4.65B	4.15	4.65B	4.72	.636	25	468
21	4.72	4.90	4.60	4.85	4.95	.651	82	428
22	4.60	4.60	4.40	4.40	4.75	.640	23	431
23	4.40	4.75B	4.40	4.55	4.45	.626	9	433
24	....	....	4.40A	4.40A	4.20	.611	2	433
25	....	4.45B	....	4.45B	4.57	.637	....	431
28	5.55	5.60	5.55	5.55	5.60	.698	4	425
29	5.00	5.15B	5.00	5.15B	5.07	.672	3	425
30	4.55	4.55	4.00A	4.00A	4.02	.610	11	435
31	3.95	4.25	3.90	4.25	4.30	.633	60	485

IN AUGUST

1	4.45	4.45	4.30	4.45B	4.62	.663	11	486
4	4.65	4.70B	4.65	4.65	4.57	.667	2	488
5	....	....	4.40A	4.40A	4.10	.642	....	485
6	3.45	3.75	3.45	3.75	3.77	.620	2	485
7	4.05	4.20	4.05	4.20	4.25	.656	3	480
8	3.90	3.90	3.80	3.80	3.92	.637	14	471
11	3.85	3.85	3.50	3.50	3.47	.612	11	465
12	3.55	3.70B	3.45A	3.60	3.57	.622	3	461
13	3.35	3.40B	3.35	3.40B	3.30	.604	....	461
14	3.40	3.40	3.40	3.40	3.50	.614	6	466
15	3.50	3.50	3.50	3.50	3.87	.641	2	466
18	3.55	3.65	3.20A	3.65	4.02	.659	3	466
19	3.55	3.55	3.45A	3.45A	3.57	.628	2	464
20	3.55@.60	3.65B	3.40A	3.55A	3.32	.606	4	464
21	3.32	3.40B	3.30A	3.35	3.47	.620	32	464
22	3.20	3.20	3.00	3.00	3.15	.598	60	432
25	3.25	3.30B	3.25	3.30B	3.10	.599	10	432
26	3.10	3.35B	3.00A	3.30	3.55	.638	62	376
27	3.65	3.80	3.65	3.80	3.95	.674	8	376
28	....	....	3.90A	3.90A	4.02	.694	....	376
29	4.27	4.27	4.00	4.00	4.32	.726	1	376

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	4.25@.30	4.40	4.20A	4.20A	3.87	.704	16	381
3	....	4.50B	3.85A	4.35B	4.50	.754	1	375
4	4.20	4.25B	4.15	4.20B	4.50	.759	62	399
5	4.25	4.25	3.70	4.15	4.35	.745	63	436
8	4.07	4.07	3.75	3.75	3.70	.710	11	412
9	3.40	3.40	3.40	3.40	3.90	.727	1	411
10	3.65	3.75	3.65	3.75	3.52	.698	40	391
11	3.30	3.30	2.95A	3.15	2.95	.637	12	385
12	2.97	3.05B	2.90A	2.97	2.75	.611	12	393
15	2.85@.60	2.85	2.60	2.85	2.90	.633	31	402
16	2.57	3.35	2.55A	3.30	3.15	.662	26	397
17	....	3.60B	....	3.60B	3.60	.710	....	397
18	3.60	3.60	3.50A	3.50A	3.50	.702	1	396
19	3.45	3.45	3.45	3.45	3.52	.712	3	396
22	2.80	2.85	2.65A	2.85	2.60	.605	25	407
23	2.60	2.85B	2.25	2.85B	2.50	.606	22	419
24	2.47	2.65	2.05	2.05	1.95	.531	33	442
25	2.15	2.22	1.75	2.05B	2.10	.556	332	640
26	2.30	2.50B	2.15	2.40B	2.42	.606	72	684
29	2.60	2.65B	2.50	2.57	2.50	.636	96	751
30	2.45	2.45	1.70	1.70	1.70	.533	129	833

LIVE CATTLE OPTION ON FUTURES — CALLS

DECEMBER 1986 56 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.70	1.95	1.40	1.95	1.95	.565	354	1025
2	1.97	1.97	1.15	1.25	1.20	.433	230	984
3	1.20@.15	1.45	1.15	1.42	1.40	.462	313	1010
6	1.35	1.65	1.35	1.45	1.42	.468	111	1012
7	1.70	1.95	1.65	1.95	1.95	.577	101	1017
8	2.00	2.00	1.65	1.75A	1.65	.534	95	1068
9	1.70@.72	2.15	1.70	2.15	2.12	.625	233	1004
10	2.22	2.55	2.15	2.55	2.60	.690	125	1035
13	2.70	3.00	2.50	3.00	3.07	.766	120	1005
14	2.95@3.00	3.07	2.65	2.65	2.70	.727	51	1024
15	2.70	3.10	2.50	3.10	2.87	.752	22	1013
16	2.85	2.85	2.80	2.80	2.92	.762	30	991
17	2.72	2.72	2.50	2.50	2.57	.728	44	995
20	2.50	2.70	2.40	2.70	2.55	.737	44	983
21	2.45	2.45	1.92	1.95	2.02	.660	226	1032
22	1.95	2.15	1.95	2.15B	2.25	.698	84	1021
23	2.20	2.25	2.10	2.15	2.22	.697	32	1024
24	2.25	2.30	2.22	2.27	2.30	.704	68	1056
27	2.80	3.35B	2.80	3.35B	3.47	.854	15	1059
28	3.35	3.40	3.20	3.25	3.37	.860	81	1027
29	3.60	4.10	3.55	3.70	3.82	.900	419	1296
30	3.80	4.00B	3.60	4.00B	3.95	.915	312	1174
31	4.00	4.55	3.70A	3.70A	3.70	.907	33	1166

IN NOVEMBER

3	3.80@.85	4.32	3.60A	4.32	4.35	.956	36	1133
4	4.55	4.65	4.15	4.20B	4.22	.956	87	1102
5	3.80	3.90	3.55	3.95A	3.92	.949	30	1061
6	3.70	4.05	3.70	3.90B	4.25	.967	3	1060
7	3.85@.90	3.90	3.85	3.90	3.82	.960	10	1049
10	3.80	4.55	3.80	4.55	4.75	.993	19	1046
11	4.65	5.00	4.60	5.00	4.82	.995	73	1001
12	5.02	5.20	4.75	4.75	4.80	.997	21	964
13	5.10@.15	5.15	4.85A	5.00	5.02	.998	36	935
14	4.80	5.00	4.80	4.80A	4.75	.999	3	933
17	4.85	4.85	4.50A	4.55	4.62	.999	16	933
18	4.65	5.00	4.35A	5.00	5.00	.999	28	917
19	5.42	5.72B	5.37	5.72B	5.42	1.000	9	843
20	5.75	5.92B	5.70	5.70	5.72	1.000	11	786
21	5.65	5.65	5.42A	5.42A	5.35	1.000	13	....
24	....	....	....	....	....	1.000	....	....

DECEMBER 1986 58 CALLS

IN MARCH 1986

27	3.25	3.25	3.25	3.25	3.15	.529	14	14
28	Exchange Closed; Good Friday							
31	....	....	....	3.15N	2.30	.474	....	14

IN APRIL

1	....	....	2.00A	2.00A	1.35	.436	....	14
2	....	2.30B	....	2.30B	2.40	.483	....	14
3	....	....	....	2.40N	2.00	.435	....	14
4	1.85	2.00B	1.85	2.00B	2.00	.403	....	14
7	2.25	2.25	2.25	2.25	1.95	.422	6	20
8	....	2.00B	....	2.00B	2.00	.422	....	20
9	2.00	2.00	2.00	2.00	2.10	.422	1	21
10	....	....	....	2.10N	1.92	.426	....	21
11	....	2.30B	....	2.30B	2.30	.461	....	21
14	....	2.35B	....	2.30N	2.17	.452	....	21
15	2.20	2.20	2.20	2.20	1.60	.409	1	22
16	....	....	....	1.60N	1.40	.385	....	22
17	1.75	1.75	1.75	1.75	2.00	.430	2	24
18	....	....	....	2.00N	1.87	.426	....	24
21	....	....	....	1.87N	1.35	.377	....	24
22	1.80	1.80	1.80	1.80	1.70	.390	14	24
23	1.80	1.80	1.70	1.70	1.47	.347	23	46
24	1.45	1.50	1.45	1.50	1.55	.367	119	157
25	1.40	1.40	1.40	1.40	1.50	.363	4	161
28	....	....	....	1.50N	1.45	.386	....	161
29	1.60	1.75B	1.60	1.75B	1.97	.417	1	162
30	....	2.50B	....	2.50B	2.50	.468	....	162

IN MAY

1	2.30	2.30	2.20	2.20	2.05	.424	5	166
2	1.90	1.90	1.90	1.90	1.77	.400	3	166
5	1.80	1.80	1.80	1.80	1.90	.411	8	169
6	....	....	1.80A	1.90N	1.77	.400	....	169
7	....	....	....	1.77N	1.65	.409	....	169
8	....	1.75B	....	1.75B	1.92	.430	....	169
9	2.05	2.05	2.05	2.05	2.10	.440	8	174

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

DECEMBER 1986 58 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	....	....	....	2.10N	2.05	.443	3	177
13	2.25	2.25	2.25	2.25	2.25	.452	16	193
14	2.70	2.70	2.50A	2.50A	2.40	.459	12	204
15	2.55	2.55	2.25	2.25	2.25	.433	6	210
16	....	....	....	2.25N	1.60	.382	....	210
19	1.90	1.90	1.90	1.90	1.75	.393	2	212
20	....	....	....	1.75N	1.60	.377	....	212
21	1.60	1.70	1.45A	1.45A	1.27	.326	8	214
22	1.55	1.75	1.55	1.75	1.42	.344	2	216
23	1.60	1.60	1.60	1.60	1.50	.347	1	217
26	Exchange Closed; Memorial Day							
27	1.65	1.65	1.35	1.35	1.27	.333	6	223
28	....	1.50B	....	1.50B	1.50	.362	....	223
29	....	....	....	1.50N	1.45	.350	....	223
30	1.45	1.45	1.35	1.35	1.25	.320	12	234
				IN JUNE				
2	1.25	1.25	1.15	1.25	1.05	.297	2	236
3	1.30	1.30	1.25	1.25	1.15	.301	124	241
4	1.30	1.35	1.25	1.25	1.25	.319	9	250
5	....	1.35B	....	1.35B	1.47	.347	....	250
6	....	....	....	1.47N	1.50	.349	....	250
9	1.40	1.40	1.40	1.40	1.35	.319	5	255
10	1.35	1.35	1.25	1.25	1.25	.322	10	264
11	1.25	1.25	1.25	1.25	1.25	.317	14	265
12	1.45	1.55	1.45	1.55	1.45	.348	11	266
13	1.65	1.65	1.50	1.50	1.45	.346	3	267
16	1.45	1.45	1.40A	1.40A	1.32	.332	3	268
17	1.55	1.80B	1.55	1.80B	1.92	.390	1	269
18	1.90	2.35	1.90	2.25	2.22	.411	33	299
19	2.30	2.30	2.00	2.15	2.00	.399	93	391
20	2.25	2.25	2.05	2.05	2.20	.418	64	450
23	2.35	2.35	2.10	2.15	2.15	.414	15	454
24	3.75	4.00	3.75	3.85	3.70	.473	19	438
25	3.80	3.80	3.00	3.00	3.35	.495	45	440
26	3.00	3.10	2.95A	3.00	3.05	.483	16	427
27	3.00	3.35	2.75	2.75	2.85	.473	155	531
30	2.50	2.65	2.35	2.65	2.62	.451	56	551
				IN JULY				
1	2.50	2.60	2.50	2.60	2.70	.461	21	556
2	2.60	2.67	2.60	2.67	2.77	.474	24	564
3	2.75@.80	2.80	2.55	2.55	2.57	.457	7	575
4	Exchange Closed; Independence Day							
7	2.90	2.95	2.75	2.85	2.75	.474	12	578
8	2.50	2.50	2.20	2.20	2.22	.422	80	608
9	2.25@.30	2.45B	2.20	2.45B	2.62	.461	17	620
10	2.60@.55	2.75	2.45A	2.65A	2.67	.463	64	660
11	2.45	2.60	2.35A	2.40	2.45	.443	61	710
14	2.40	2.75	2.40	2.75	2.85	.481	5	715
15	3.00	3.25	2.85	3.25	3.30	.520	71	729
16	3.30	3.45	2.95	2.95	3.15	.512	44	749
17	3.25	3.25	2.95	2.95	2.90	.490	17	752
18	3.30	3.80	3.15	3.65	3.65	.552	75	763
21	3.70	3.90	3.65	3.85	3.85	.566	138	782
22	3.75	3.75	3.45A	3.70	3.67	.555	96	728
23	3.70	3.70	3.45A	3.47	3.42	.540	25	728
24	3.25	3.25	3.15	3.15	3.20	.523	20	744
25	3.10	3.40B	3.00	3.40B	3.50	.550	23	743
28	4.70	4.75	4.40	4.50	4.50	.614	21	766
29	4.15	4.15	3.80	3.80	3.92	.586	18	755
30	3.45	3.55	2.80	2.90	3.02	.520	54	767
31	3.05	3.30	2.95	3.15	3.17	.542	112	764
				IN AUGUST				
1	3.25	3.50B	3.20	3.45	3.50	.572	39	778
4	3.45	3.55B	3.45	3.45A	3.40	.575	3	783
5	3.40	3.60B	3.10	3.15	3.00	.546	80	788
6	3.00	3.00	2.50	2.50	2.72	.521	19	805
7	3.00	3.07	2.95	3.07	3.12	.558	9	808
8	2.90	2.90	2.75	2.80	2.85	.535	113	885
11	2.95	2.95	2.50	2.50A	2.45	.505	74	933
12	2.40@.35	2.65	2.35	2.50	2.55	.514	43	930
13	2.45	2.45	2.20	2.40	2.30	.492	14	930
14	2.42	2.55	2.42	2.45	2.50	.502	34	939
15	2.50	2.70	2.50	2.65	2.77	.529	26	951
18	2.25@.15	2.67	2.15	2.40	2.92	.546	44	943
19	2.70@.60	2.70	2.40	2.45	2.52	.511	80	908
20	2.45	2.55	2.25	2.25	2.32	.487	21	916
21	2.25@.10	2.45	2.05	2.32	2.42	.502	112	999
22	2.15	2.15	2.10A	2.10A	2.17	.478	51	997
25	2.17	2.25	2.15	2.15A	2.12	.477	23	1009
26	2.00	2.50	2.00	2.50	2.47	.518	121	965

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

DECEMBER 1986 58 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	2.65	2.80	2.55	2.70	2.82	.555	286	1105
28	2.70	2.80	2.50	2.70B	2.85	.575	34	1109
29	2.85	3.00	2.77	3.00	3.05	.609	137	1105
				IN SEPTEMBER				
1	Exchange Closed; Labor Day							
2	3.00	3.20	2.60	2.60	2.65	.580	52	1117
3	2.60@.57	3.10	2.55	3.10	3.20	.637	47	1123
4	3.00	3.15B	2.90	3.15B	3.22	.641	145	1143
5	2.80	2.95	2.70	2.95	3.02	.622	197	1039
8	2.60	2.60	2.40	2.50	2.45	.576	48	980
9	2.25	2.65	2.25	2.65	2.62	.594	34	988
10	2.65@.62	2.65	2.35	2.35	2.35	.558	130	1006
11	2.15@.05	2.25	1.82	2.00	1.90	.490	168	1054
12	1.85	2.10	1.75	1.77@.75	1.75	.462	142	1122
15	1.60@.70	1.90	1.60	1.90B	1.87	.482	198	1223
16	1.65	2.22	1.60	2.15	2.07	.512	72	1211
17	2.15	2.50	2.15	2.45A	2.40	.565	66	1204
18	2.50	2.55	2.10	2.30	2.30	.554	29	1210
19	2.20	2.35	2.15	2.25	2.32	.563	70	1229
22	2.05	2.10	1.60	1.70	1.65	.445	218	1339
23	1.60	1.75	1.40	1.65	1.57	.444	178	1393
24	1.45	1.65	1.05	1.05	1.15	.369	122	1394
25	1.25	1.30	1.02	1.20B	1.20	.391	129	1432
26	1.25	1.50	1.25	1.37	1.35	.439	135	1482
29	1.55	1.60	1.45	1.47	1.45	.464	156	1599
30	1.35	1.35	.95	.95	.95	.359	144	1663
				IN OCTOBER				
1	.90@.85	1.05	.75	1.05	1.05	.386	402	1690
2	1.12	1.12	.60	.65	.60	.264	227	1786
3	.60	.77	.60	.70	.72	.288	406	1876
6	.70	.85	.70	.80	.75	.287	78	1922
7	.90	1.05	.85	1.05	1.05	.386	208	1990
8	1.10	1.10	.82	.85	.82	.342	469	2088
9	.90	1.15	.90	1.05B	1.10	.427	272	2103
10	1.15	1.30	1.10	1.30	1.30	.493	160	2142
13	1.40@.45	1.70	1.20	1.70	1.70	.575	428	2132
14	1.60	1.80	1.35	1.40B	1.45	.523	258	2147
15	1.47	1.75	1.25	1.50	1.60	.550	299	2258
16	1.60	1.65	1.47	1.60	1.62	.559	82	2255
17	1.50	1.50	1.27	1.27	1.35	.512	64	2289
20	1.25	1.47	1.25	1.30	1.30	.511	65	2302
21	1.30	1.30	.95	.95	1.00	.421	337	2410
22	.97	1.15	.92	1.10	1.12	.459	248	2453
23	1.07	1.15	1.00	1.10	1.12	.455	79	2461
24	1.10	1.20	1.10	1.15	1.17	.460	298	2536
27	1.30	1.95	1.30	1.95	1.95	.650	939	2469
28	1.85	1.87	1.70	1.80	1.87	.655	278	2451
29	1.95@2.00	2.35	1.92	2.10	2.10	.720	649	2328
30	2.20	2.25	1.95	2.20	2.25	.745	588	2245
31	2.30	2.80	2.00	2.00	2.02	.721	280	2190
				IN NOVEMBER				
3	2.05	2.50	1.90	2.50	2.60	.818	103	2182
4	2.80	2.85B	2.37	2.42	2.45	.812	57	2140
5	2.15	2.20B	1.85	2.15	2.17	.783	194	2136
6	2.30	2.35B	1.92	2.35B	2.42	.831	29	2115
7	2.05	2.20B	2.05	2.10	2.00	.796	40	2066
10	2.00	2.60B	2.00	2.80B	2.85	.920	39	1972
11	2.85	3.10	2.65	3.00	2.90	.935	457	1845
12	2.85	3.20	2.85	2.85A	2.87	.944	104	1806
13	3.10	3.20	2.85	3.00A	3.07	.985	37	1795
14	2.95	3.10	2.75	2.80@.75	2.80	.961	84	1756
17	2.90	3.10	2.50A	2.55	2.65	.987	103	1600
18	2.45	3.00	2.37	3.00@2.95	3.00	.998	55	1546
19	3.35@.45	3.77	3.35	3.45	3.42	.999	139	1568
20	3.60	3.92	3.60	3.80@.65	3.72	.999	168	1277
21	3.60	3.82B	3.35	3.35	3.35	.999	122	....
24	....	....	....	....	....	.999	....	....

DECEMBER 1986 60 CALLS

IN FEBRUARY 1986

21	2.80	2.80	2.80	2.80	2.75	.473	....	....
24	....	....	....	2.75N	2.77	.474	2	2
25	....	3.10B	....	3.10B	3.25	.518	....	2
26	3.00	3.00	3.00	3.00	3.15	.491	2	4
27	....	....	....	3.15N	2.80	.476	....	4
28	....	....	....	2.80N	2.75	.501	....	4

LIVE CATTLE OPTION ON FUTURES — CALLS

DECEMBER 1986 60 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	2.75N	2.55	.492	....	4
4	3.05	3.05	3.05	3.05	2.77	.507	4	4
5	....	....	....	2.77N	2.77	.496	....	4
6	2.90@.85	2.90	2.85	2.85	2.77	.494	10	14
7	....	....	....	2.77N	2.70	.499	....	14
10	....	....	....	2.70N	2.70	.498	....	14
11	....	....	....	2.70N	2.35	.480	....	14
12	....	2.40B	....	2.40B	2.30	.477	....	14
13	....	....	....	2.30N	2.30	.477	....	14
14	....	2.50B	....	2.50B	2.40	.483	....	14
17	....	....	....	2.40N	2.32	.478	....	14
18	....	....	....	2.32N	2.22	.471	....	14
19	....	2.40B	....	2.40B	2.17	.466	....	14
20	....	....	....	2.17N	2.22	.470	....	14
21	2.45	2.45	2.45	2.45	2.47	.471	5	19
24	....	2.60B	....	2.60B	2.50	.462	....	19
25	....	....	....	2.50N	2.57	.482	....	19
26	....	....	....	2.57N	2.52	.479	....	19
27	....	....	....	2.52N	2.37	.458	....	19
28	Exchange Closed; Good Friday							
31	....	....	....	2.37N	1.62	.404	....	19

IN APRIL

1	1.50	1.50	1.30	1.30	.80	.368	18	33
2	....	1.50B	....	1.50B	1.72	.412	....	33
3	....	....	....	1.72N	1.30	.367	....	33
4	1.30	1.30	1.30	1.30	1.30	.337	1	37
7	....	1.40B	....	1.40B	1.42	.356	....	37
8	1.50	1.50	1.50	1.50	1.45	.356	1	38
9	1.45	1.45	1.45	1.45	1.55	.357	10	48
10	....	....	....	1.55N	1.37	.362	....	48
11	....	1.65B	....	1.65B	1.67	.394	....	48
14	....	1.70B	....	1.67N	1.55	.385	....	48
15	....	....	....	1.55N	1.10	.343	....	48
16	....	1.20B	....	1.20B	1.20	.322	....	48
17	....	....	....	1.20N	1.50	.365	....	48
18	....	....	....	1.50N	1.32	.362	....	48
21	....	....	....	1.32N	.95	.316	....	48
22	....	1.15B	....	1.15B	1.25	.329	....	48
23	1.20	1.30	1.20	1.30	1.10	.290	29	77
24	1.00	1.05	1.00	1.05	1.10	.309	31	108
25	1.10	1.15	1.00	1.00	1.07	.306	39	147
28	1.30	1.30	1.25	1.25	1.02	.308	15	142
29	....	1.30B	....	1.30B	1.45	.357	....	142
30	1.65	1.70	1.65	1.70	1.80	.406	13	142

IN MAY

1	1.80	1.80	1.75A	1.80	1.52	.365	3	144
2	....	....	1.40A	1.40A	1.27	.342	2	146
5	....	....	....	1.27N	1.37	.352	....	146
6	1.55	1.55	1.30A	1.55	1.27	.341	10	142
7	1.30	1.35	1.30	1.35	1.17	.348	4	145
8	1.65	1.65	1.40A	1.65	1.37	.368	4	145
9	....	1.40B	....	1.40B	1.52	.377	....	145
12	....	....	....	1.52N	1.47	.379	....	145
13	....	1.60B	....	1.60B	1.62	.386	....	145
14	1.75	1.80	1.75	1.75A	1.75	.392	34	119
15	....	....	....	1.75N	1.65	.366	....	119
16	1.25	1.25	1.15	1.15	1.12	.317	7	126
19	1.40	1.40	1.40	1.40	1.22	.327	1	127
20	1.40	1.40	1.30	1.30	1.10	.311	8	130
21	.85	.85	.85	.85	.90	.264	2	132
22	1.20	1.20	.95	.95	1.00	.280	4	135
23	1.00	1.10B	1.00	1.10B	1.10	.283	8	143
26	Exchange Closed; Memorial Day							
27	.95	.95	.95	.95	.87	.269	8	146
28	1.05	1.05	1.05	1.05	1.05	.296	6	152
29	.90	1.00	.90	1.00	1.00	.285	23	172
30	....	....	....	1.00N	.85	.257	....	172

IN JUNE

2	....	....	....	.85N	.75	.236	....	172
3	....	....	....	.75N	.77	.240	....	172
4	....	.90B	....	.90B	.87	.256	....	172
5	1.00	1.00	1.00	1.00	1.05	.282	3	175
6	1.15	1.15	1.10	1.10	1.07	.284	11	185
9	.85@.80	.95	.80	.95	.90	.256	16	201
10	....	....	....	.90N	.85	.259	....	201
11	.80	.90	.80	.90	.87	.255	30	229
12	....	1.00B	....	1.00B	1.05	.281	....	227
13	1.05	1.05	1.05	1.05	1.05	.282	3	227
16	1.05	1.05	.90	.90	.92	.268	27	253
17	1.50	1.50	1.40	1.40	1.40	.322	45	289

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

DECEMBER 1986 60 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	....	1.50B	....	1.50B	1.65	.342	....	289
19	1.65	1.65	1.45	1.45	1.47	.331	9	298
20	1.70	1.70	1.55	1.60	1.57	.348	8	299
23	1.70	1.70	1.50	1.50	1.57	.343	22	310
24	2.00	3.10	2.00	3.10	2.92	.399	10	305
25	2.80	2.80	2.30	2.30	2.60	.421	33	334
26	2.20	2.30	2.20	2.20@.30	2.32	.409	10	337
27	2.20	2.50	2.20	2.30	2.15	.399	42	342
30	1.75	1.85	1.65	1.85	1.97	.376	21	355

IN JULY

1	1.80@.85	2.00B	1.80	2.00B	2.02	.386	38	374
2	1.95	2.10	1.90	2.10	2.07	.397	98	408
3	2.00	2.07	1.75	1.85B	1.90	.380	24	418
4	Exchange Closed; Independence Day							
7	2.00	2.20	2.00	2.15	2.05	.395	134	542
8	1.85	1.85	1.50	1.50	1.62	.345	21	555
9	1.50	1.90B	1.50	1.90B	1.95	.381	6	551
10	1.70	2.30B	1.70	1.90	2.00	.382	187	630
11	1.85	1.85	1.75	1.75	1.80	.363	44	662
14	1.70	2.00	1.70	2.00	2.12	.398	59	709
15	2.25	2.40	2.25	2.35A	2.47	.437	73	744
16	2.45	2.70	2.35	2.35	2.35	.429	84	773
17	2.35	2.35	2.10A	2.10A	2.15	.407	44	797
18	2.40	2.75	2.40	2.70	2.77	.467	40	818
21	2.75	2.90	2.70	2.85	2.90	.481	151	930
22	2.85	2.85	2.50	2.70	2.77	.469	143	1035
23	2.80	2.80	2.45	2.45	2.57	.454	21	1045
24	2.30	2.40	2.30	2.30	2.37	.437	210	1231
25	2.20	2.45	2.10	2.45	2.62	.464	274	1471
28	3.60	3.90	3.35	3.40A@.35	3.40	.528	345	1372
29	3.20	3.20	2.90	2.90	2.95	.498	328	1460
30	2.75	2.75	2.15	2.15	2.20	.431	28	1429
31	2.15	2.40	2.10	2.25	2.27	.452	73	1431

IN AUGUST

1	2.35	2.50	2.30	2.50	2.57	.481	88	1386
4	2.70	2.70	2.37	2.45	2.47	.482	188	1438
5	2.40	2.65	2.15A	2.15A	2.12	.451	6	1236
6	2.00	2.05B	1.70	1.90	1.90	.424	90	1226
7	2.05	2.20	2.05	2.20	2.22	.459	173	1291
8	2.15	2.15	1.90	1.95B	1.97	.434	38	1298
11	2.00	2.00	1.65	1.65	1.67	.402	173	1453
12	1.75	1.80	1.70	1.70	1.72	.408	32	1471
13	1.70	1.70	1.40	1.55	1.55	.385	78	1528
14	1.65	1.72	1.60	1.65	1.70	.393	448	1333
15	1.70	2.00	1.70	1.90	1.95	.419	110	1397
18	1.50	1.90	1.50	1.90	2.05	.433	147	1481
19	1.85	1.85	1.60	1.65	1.72	.398	55	1465
20	1.60	1.75	1.50	1.50	1.57	.374	96	1494
21	1.50@.40	1.60	1.40	1.60	1.65	.387	26	1499
22	1.45	1.50	1.35	1.30	1.45	.364	100	1575
25	1.50	1.50	1.27	1.27	1.37	.361	30	1563
26	1.45	1.60	1.30A	1.55	1.65	.399	87	1624
27	1.72	1.90	1.67	1.85	1.92	.435	98	1678
28	1.80	1.87	1.55	1.75	1.90	.454	69	1737
29	1.80	2.05	1.80	2.00	2.05	.486	87	1872

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	2.00@.05	2.15	1.75	1.75	1.70	.452	161	1778
3	1.70	2.15	1.60	2.10	2.12	.509	98	1781
4	1.90	2.15	1.85	2.10	2.12	.512	85	1781
5	2.00@1.90	2.00	1.60	1.85	1.90	.490	268	1941
8	1.70	1.75	1.45	1.55	1.50	.438	158	1926
9	1.45@.47	1.60	1.30	1.60	1.65	.454	145	1990
10	1.65@.60	1.65	1.40	1.40	1.42	.416	88	1991
11	1.20	1.42	1.10	1.27	1.20	.350	300	1803
12	1.10	1.35	1.10	1.10	1.05	.322	144	1786
15	1.00	1.17	1.00	1.17	1.17	.337	221	1764
16	.97@.90	1.40	.90	1.35A	1.30	.365	111	1822
17	1.35	1.55	1.35	1.50	1.50	.415	63	1788
18	1.55	1.55	1.30	1.40	1.42	.403	84	1849
19	1.35	1.42	1.30	1.40	1.42	.411	229	2003
22	1.20	1.20	.95	1.00	1.00	.297	406	2148
23	1.00@.05	1.05	.72	85@.90	.90	.296	460	2096
24	.85	.92	.55	.55	.60	.231	105	2112
25	.60	.65	.55	.62	.65	.248	478	2311
26	.70	.82	.65	.80	.77	.286	183	2229
29	.80@.75	.85	.75	.75	.77	.303	217	2315
30	.72	.72	.42	.42	.45	.214	252	2384

LIVE CATTLE OPTION ON FUTURES — CALLS

DECEMBER 1986 60 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.45	.50	.32	.42B	.47	.233	380	2540
2	.50	.50	.30	.30	.30	.141	161	2555
3	.30	.35	.30	.32	.35	.156	307	2467
6	.30	.42	.30	.35	.35	.153	84	2437
7	.45	.55	.45	.55	.52	.224	60	2451
8	.52	.52	.40	.40	.37	.188	270	2560
9	.37@.40	.52	.37	.50	.52	.252	187	2524
10	.55	.65	.50	.65	.62	.304	281	2565
13	.65@.67	.80	.60	.80	.80	.371	498	2617
14	.70@.75	.87	.65A	.65A	.65	.319	330	2622
15	.70	.85	.60	.70@.75	.75	.340	156	2610
16	.80	.80	.70	.75	.75	.345	273	2515
17	.70	.70	.55	.60B	.57	.298	212	2492
20	.55	.65	.55	.57A	.57	.289	172	2515
21	.57	.57	.40	.40	.40	.214	106	2522
22	.45	.50	.37	.47	.47	.240	105	2490
23	.50	.50	.42	.45	.45	.235	133	2537
24	.47	.52	.47	.50	.50	.238	185	2625
27	.65	.95	.60	.92	.92	.396	381	2684
28	.87	.87	.75	.85	.85	.397	222	2667
29	.90	1.20	.90	.97	1.00	.463	1017	2909
30	1.00	1.07	.87	1.07@.05A	1.05	.485	455	3015
31	1.10	1.35	.90	.90	.90	.449	431	3036

IN NOVEMBER

3	.92	1.20	.80	1.20	1.20	.553	304	2972
4	1.35	1.47	1.05	1.15	1.07	.535	189	2946
5	.90	.92B	.70	.82	.82	.483	344	2900
6	.80	1.00	.72	.97	.97	.541	276	2920
7	1.00	1.05	.70	.75@.70	.70	.472	169	2858
10	.75	1.25	.70	1.20@.25	1.25	.651	220	2702
11	1.20	1.40	1.05	1.25A	1.22	.672	321	2595
12	1.25	1.42	1.15	1.15@.17	1.15	.676	426	2362
13	1.32	1.35	1.05	1.25	1.35	.730	234	2261
14	1.25	1.47	1.20	1.30	1.32	.685	103	2234
17	1.25	1.45	.70	.90	.85	.701	616	2044
18	.75@.60	1.15	.50	1.05@.15	1.15	.833	205	2070
19	1.45@.40	1.80	1.32	1.40	1.47	.953	352	1956
20	1.60	1.92	1.60	1.80	1.75	.997	227	1812
21	1.55@.50	1.87	1.30	1.40	1.35	.987	287	....
24	....	....	....	....	....	.971	....	....

DECEMBER 1986 62 CALLS

IN APRIL 1986

11	1.10	1.10	1.10	1.10	1.20	.332	2	2
14	1.10	1.10	1.10	1.10	1.10	.324	3	5
15	1.10	1.15B	1.00	1.10	.72	.285	7	12
16	....	....	....	.72N	.62	.266	....	12
17	....	....	....	.62N	1.00	.306	....	12
18	1.05	1.05	1.05	1.05	.95	.304	2	14
21	....	....	....	.95N	.65	.262	....	14
22	....	.85B	....	.85B	.90	.274	....	14
23	....	....	....	.90N	.80	.239	....	14
24	....	....	....	.80N	.80	.257	....	14
25	....	....	....	.80N	.77	.254	....	14
28	....	....	....	.77N	.72	.257	....	14
29	....	.90B	....	.90B	1.05	.302	....	14
30	....	....	....	1.05N	1.25	.349	....	14

IN MAY

1	....	....	....	1.25N	1.12	.310	....	14
2	1.00	1.00	1.00	1.00	.95	.289	3	17
5	....	....	....	.95N	1.00	.297	....	17
6	....	....	....	1.00N	.92	.287	....	17
7	....	....	....	.92N	.85	.293	....	17
8	....	....	....	.85N	.95	.310	....	17
9	....	....	....	.95N	1.07	.318	....	17
12	....	....	....	1.07N	1.05	.319	....	17
13	....	....	....	1.05N	1.20	.325	....	17
14	1.20	1.20	1.20	1.20	1.25	.330	29	46
15	....	....	....	1.25N	1.20	.305	....	46
16	....	....	....	1.20N	.77	.260	....	46
19	....	....	....	.77N	.85	.268	....	46
20	....	....	....	.85N	.77	.253	....	46
21	....	....	....	.77N	.62	.210	....	46
22	....	....	....	.62N	.70	.224	....	46
23	....	....	....	.70N	.65	.227	....	46
26	Exchange Closed: Memorial Day							
27	....	....	....	.65N	.60	.214	....	46
28	.75	.75	.75	.75	.72	.238	2	48
29	.75@.65	.75	.65	.65	.67	.226	6	54

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

DECEMBER 1986 62 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	....	....	.65A	.65A	.57	.203	....	53

IN JUNE

2	....	....	....	.57N	.50	.185	....	53
3	....	....	....	.50N	.55	.188	....	53
4	....	.65B	....	.65B	.60	.202	....	53
5	....	....	....	.60N	.72	.225	....	53
6	....	....	....	.72N	.75	.226	....	53
9	....	....	....	.75N	.62	.202	....	53
10	....	....	....	.62N	.57	.205	....	53
11	.55	.55	.55	.55	.60	.201	10	63
12	....	....	....	.60N	.72	.224	....	63
13	....	.75B	....	.75B	.75	.225	....	63
16	....	....	....	.75N	.62	.213	....	63
17	.85	.85	.85	.85	1.02	.262	2	65
18	1.10	1.10	1.10	1.10	1.20	.281	3	64
19	1.15	1.15	1.15	1.15	1.05	.270	1	65
20	....	....	....	1.05N	1.15	.285	....	65
23	1.10	1.10	1.00A	1.00A	1.12	.279	8	73
24	2.15	2.30	2.15	2.30	2.30	.331	13	81
25	2.30	2.30	1.75	1.75	1.97	.352	34	113
26	1.70	1.70	1.70	1.70	1.75	.341	26	135
27	1.70	1.80	1.65A	1.75	1.57	.330	9	141
30	1.45	1.55	1.30	1.55	1.45	.309	8	144

IN JULY

1	1.30	1.40	1.25	1.40B	1.47	.317	14	153
2	1.40	1.55B	1.40	1.50	1.52	.327	16	167
3	1.45	1.45	1.45	1.45	1.40	.311	6	173
4	Exchange Closed: Independence Day							
7	1.50	1.60	1.45	1.60	1.47	.323	42	214
8	1.40	1.40	1.20	1.25	1.15	.277	10	218
9	1.00	1.40B	1.00	1.40B	1.40	.309	40	258
10	1.30	1.35B	1.30	1.35B	1.45	.309	6	264
11	1.40	1.40	1.40	1.40	1.30	.291	40	228
14	1.20	1.30	1.20	1.25	1.55	.323	99	327
15	1.65	1.70	1.60	1.70	1.82	.359	70	393
16	1.70	2.05	1.70	1.80	1.72	.351	96	486
17	1.55	1.85B	1.55	1.55	1.55	.330	35	520
18	1.65@.75	1.95	1.65	2.05	2.05	.387	66	586
21	2.00	2.15	2.00	2.05	2.20	.400	232	811
22	2.05	2.05	1.95	2.00	2.05	.388	129	937
23	2.05	2.10	1.95	1.95	1.90	.373	50	970
24	1.75	1.80	1.75	1.80	1.77	.357	7	969
25	1.55	1.85	1.50	1.85@.75	1.90	.381	82	1016
28	2.90	2.90	2.55	2.57	2.50	.443	248	1181
29	2.30@.25	2.30	2.05	2.05	2.17	.414	108	1233
30	1.95	1.95	1.50A	1.50A	1.57	.348	28	1243
31	1.45@.50	1.70	1.45	1.52	1.62	.367	202	1431

IN AUGUST

1	1.70	1.75	1.60	1.75	1.85	.394	169	1509
4	1.90	1.90	1.65A	1.75	1.75	.393	406	1672
5	1.70	1.80	1.60A	1.60A	1.45	.361	59	1675
6	1.45	1.45	1.20	1.25	1.30	.334	92	1756
7	1.35@.30	1.55	1.30	1.50A	1.52	.368	192	1913
8	1.45	1.45	1.20	1.20	1.32	.341	197	2074
11	1.20	1.20	1.10	1.10	1.12	.308	11	2077
12	1.12	1.17	1.10	1.15	1.15	.312	11	2082
13	1.00	1.05	.95	1.00A	1.00	.289	42	2087
14	1.15	1.15	1.05	1.05	1.12	.295	8	2091
15	1.25	1.25	1.25	1.25	1.30	.317	5	2086
18	1.00	1.15	.90	1.15	1.40	.328	80	2159
19	1.20	1.20	1.05	1.15	1.12	.296	311	1969
20	1.10	1.10	1.00	1.00	1.02	.274	62	1968
21	.90	1.05	.90	1.00	1.07	.285	85	1969
22	.90	.95	.85	.85	.92	.264	93	1999
25	.90	1.00	.87	.87	.85	.259	10	1997
26	.80	1.05	.80	1.05	1.07	.293	507	1650
27	1.15	1.25	1.10	1.22	1.27	.324	75	1632
28	1.15	1.20	1.00	1.10	1.20	.340	80	1659
29	1.15	1.30	1.10	1.25	1.30	.368	220	1759

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	1.25	1.30	1.10A	1.10A	1.05	.333	123	1855
3	1.00	1.30	1.00	1.30	1.30	.384	310	1873
4	1.15	1.30	1.10	1.30	1.32	.385	130	1886
5	1.10	1.20	1.00	1.15	1.20	.362	62	1862
8	1.00	1.10	.85	.87	.90	.311	67	1848
9	.87	.95	.75	.95	.97	.324	125	1914
10	.90@.92	.95	.82	.85	.85	.288	263	1984

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

DECEMBER 1986 62 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	.80	.82	.60	.77	.70	.230	84	1967
12	.65	.75	.60	.65	.60	.208	38	1974
15	.60	.65	.60	.65	.70	.218	106	1832
16	.52	.75	.52	.75	.75	.239	86	1796
17	.80	.92	.80	.90	.90	.281	88	1822
18	.90	.90	.72	.80	.82	.269	144	1904
19	.77	.82	.70	.80	.82	.275	50	1934
22	.70	.70	.50	.55	.55	.181	121	1967
23	.50	.55	.40	.45	.47	.179	251	1864
24	.45	.50	.22	.27	.30	.131	85	1858
25	.30	.35	.30	.32B	.32	.142	241	1729
26	.32	.45	.32	.40	.37	.168	99	1740
29	.40	.40	.37	.37	.37	.178	17	1745
30	.30	.30	.20	.20	.20	.113	105	1761

IN OCTOBER

1	.20	.22	.15	.20	.22	.125	113	1735
2	.20	.22	.10	.15	.12	.066	59	1734
3	.12	.15	.12	.15	.15	.074	128	1682
6	.15	.20	.15	.17	.15	.070	102	1658
7	.25	.25	.22	.25	.25	.112	69	1666
8	.25	.25	.17	.17	.12	.089	57	1674
9	.17@ .15	.20B	.15	.20B	.22	.128	47	1652
10	.22	.30	.22	.27@ .30	.30	.161	54	1618
13	.27	.37	.27	.37	.35	.203	135	1670
14	.30	.37B	.30	.35	.27	.163	858	2042
15	.30	.37	.30	.30	.32	.175	252	2023
16	.30	.32	.30	.32	.32	.176	43	2017
17	.30	.30	.25	.30	.22	.142	40	2023
20	.20	.27	.20	.25	.20	.131	33	2047
21	.15	.15	.15	.15	.12	.086	44	2044
22	.15	.17B	.15	.17B	.17	.099	32	2044
23	.20	.20	.17	.17	.15	.095	20	2054
24	.17	.20	.17	.20	.20	.095	31	2075
27	.25	.40	.25	.37	.37	.186	110	2088
28	.35	.35	.27	.30	.30	.183	97	2120
29	.35	.45	.30	.32	.37	.227	1176	2243
30	.35	.37	.30	.35	.37	.239	781	2209
31	.37	.52	.30	.30	.32	.207	456	2183

IN NOVEMBER

3	.27	.37	.27	.37	.40	.270	118	2244
4	.52@ .50	.55	.35	.35	.35	.247	186	2277
5	.25	.30	.22	.27	.25	.200	444	2391
6	.25	.30	.20	.30	.30	.234	260	2051
7	.25	.27	.17A	.20	.17	.174	235	2079
10	.17	.35	.17	.35	.32	.276	129	2087
11	.35	.40	.25	.30A	.30	.277	251	2088
12	.40	.40	.30	.30	.30	.261	334	210[illegible]
13	.30	.35	.25	.35@ .32	.35	.291	796	2536
14	.30	.45	.30	.40	.37	.223	432	2594
17	.32	.32	.15	.15	.15	.132	464	2514
18	.10	.15	.05	.15	.15	.174	225	2498
19	.27	.40	.20	.25	.25	.256	318	2427
20	.30	.35	.20	.20	.20	.329	465	2226
21	.15@ .10	.17	CAB	CAB	CAB	.146	1390	....

DECEMBER 1986 64 CALLS

IN MARCH 1986

10	1.60	1.60	1.60	1.60	1.60	.384	1	1
11	....	....	....	1.60N	1.20	.365	....	1
12	....	....	....	1.20N	1.17	.362	....	1
13	....	....	....	1.17N	1.15	.360	....	1
14	....	1.35B	....	1.35B	1.22	.364	....	1
17	....	....	....	1.22N	1.17	.359	....	1
18	....	....	....	1.17N	1.12	.350	....	1
19	....	1.30B	....	1.30B	1.07	.345	....	1
20	....	....	....	1.07N	1.15	.348	....	1
21	....	....	....	1.15N	1.30	.347	....	1
24	1.35	1.35	1.35	1.35	1.25	.337	5	6
25	....	1.30B	....	1.30B	1.35	.354	....	6
26	....	....	....	1.35N	1.35	.349	....	6
27	....	....	....	1.35N	1.27	.328	....	6
28	Exchange Closed: Good Friday							
31	....	....	....	1.27N	.75	.280	....	6

IN APRIL

1	....	....	....	.75N	.35	.249	....	6
2	....	.70B	....	.70B	.62	.288	....	6
3	....	....	....	.82N	.60	.249	....	6

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

DECEMBER 1986 64 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4	....	....	....	60N	.55	.226	....	6
7	....	70B	....	70B	.70	.242	....	6
8	....	....	....	70N	.75	.242	....	6
9	....	....	....	75N	.77	.245	....	6
10	....	....	....	77N	.65	.249	....	6
11	....	80B	....	80B	.82	.276	....	6
14	....	85B	....	82N	.75	.268	....	6
15	....	....	....	75N	.47	.233	....	6
16	....	....	....	47N	.40	.216	....	6
17	....	....	....	40N	.70	.253	....	6
18	....	....	....	70N	.65	.252	....	6
21	....	....	....	65N	.42	.214	....	6
22	....	60B	....	60B	.62	.225	....	6
23	....	....	....	62N	.60	.194	....	6
24	....	....	....	60N	.55	.211	....	6
25	....	....	....	55N	.52	.209	....	6
28	....	....	....	52N	.50	.211	....	6
29	....	70B	....	70B	.75	.253	....	6
30	....	....	....	75N	.90	.297	....	6

IN MAY

1	....	....	....	90N	.82	.261	....	6
2	....	....	....	82N	.67	.241	....	6
5	....	....	....	67N	.70	.249	....	6
6	....	....	....	70N	.65	.239	....	6
7	....	....	....	65N	.57	.244	....	6
8	....	....	....	57N	.65	.259	....	6
9	....	....	....	65N	.75	.266	....	6
12	....	....	....	75N	.70	.266	....	6
13	....	....	....	70N	.85	.271	....	6
14	....	....	....	85N	.85	.275	....	6
15	....	....	....	85N	.80	.251	....	6
16	....	....	....	80N	.52	.209	....	6
19	....	....	....	52N	.55	.216	....	6
20	....	....	....	55N	.52	.202	....	6
21	....	....	....	52N	.42	.165	....	6
22	....	....	....	42N	.47	.177	....	6
23	....	....	....	47N	.45	.179	....	6
26	Exchange Closed: Memorial Day							
27	....	....	....	45N	.40	.168	....	6
28	....	55B	....	55B	.50	.188	....	6
29	....	....	....	50N	.45	.179	....	6
30	....	....	....	45N	.37	.158	....	6

IN JUNE

2	....	....	....	37N	.32	.142	....	6
3	....	....	....	32N	.32	.145	....	6
4	....	40B	....	40B	.37	.157	....	6
5	....	....	....	37N	.45	.177	....	6
6	....	....	....	45N	.47	.178	....	6
9	....	....	....	47N	.40	.156	....	6
10	....	....	....	40N	.37	.159	....	6
11	....	....	....	37N	.35	.156	....	6
12	....	....	....	35N	.40	.176	....	6
13	....	50B	....	50B	.50	.177	....	6
16	....	....	....	50N	.40	.167	....	6
17	....	....	....	40N	.60	.210	....	6
18	....	....	....	60N	.77	.227	....	6
19	....	....	....	77N	.65	.217	....	6
20	....	....	....	65N	.70	.230	....	6
23	....	....	....	70N	.70	.224	....	6
24	....	90B	....	90B	1.77	.270	....	6
25	1.35	1.35	1.30	1.30	1.50	.290	34	40
26	1.30	1.30	1.10	1.20@ .10	1.30	.279	30	70
27	1.20	1.20	1.20	1.20	1.15	.269	8	78
30	1.00	1.00	1.00	1.00	1.05	.249	4	82

IN JULY

1	....	....	....	1.05N	1.07	.256	6	88
2	.95	.95	.95	.95	1.10	.265	7	88
3	1.00	1.00	1.00	1.00	.97	.249	13	97
4	Exchange Closed: Independence Day							
7	1.00	1.10	1.00	1.10	1.05	.258	5	101
8	....	....	....	1.05N	.80	.217	8	109
9	.65	.95B	.65	.95B	1.00	.245	1	108
10	1.00@ .05	1.05	.95A	1.05	1.02	.245	234	342
11	1.00	1.00	1.00	1.00	.90	.228	17	358
14	....	....	....	.90N	1.10	.256	....	358
15	....	....	....	1.10N	1.32	.289	....	358
16	1.40	1.40	1.30	1.30	1.22	.281	31	388
17	1.10	1.10	1.10	1.10	1.10	.261	42	430
18	1.35	1.50	1.25	1.50	1.50	.314	54	482
21	1.50	1.60	1.40	1.55	1.60	.325	100	582

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

DECEMBER 1986 64 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	1.50	1.55	1.32	1.55	1.50	.314	28	608
23	1.50	1.50	1.35	1.35	1.37	.299	38	643
24	1.15	1.15	1.10	1.15B	1.22	.284	7	650
25	1.15	1.35	1.15	1.35	1.40	.306	5	648
28	2.05	2.10B	2.00	2.00	2.00	.364	6	648
29	1.65@ 60	1.65	1.45	1.65	1.57	.335	174	813
30	1.35	1.35	.90	.90	1.07	.275	28	837
31	1.10	1.20	1.10	1.15	1.10	.291	29	856

IN AUGUST

1	1.20	1.20	1.20	1.20	1.30	.315	4	859
4	1.20@ 10	1.22	1.10	1.15A	1.17	.311	168	889
5	1.10	1.20	1.00	1.05	.97	.281	68	943
6	.85	.95	.82	.82	.85	.256	42	979
7	1.00	1.00	.95	.95	1.02	.282	17	961
8	.95	.95	.85	.85	.87	.258	4	964
11	.80	.85	77A	.77A	.70	.228	34	975
12	.75	.80	.65	.70	.72	.229	209	848
13	.67	.67	.60	.60	.62	.209	51	848
14	.72	.72	.62	.62	.72	.212	15	859
15	.72	.90	.72	.85	.85	.231	26	883
18	.60	.75	.60	.70B	.90	.239	39	865
19	.75	.75	.75	.75	.70	.210	26	863
20	.65	.65	.57	.65B	.62	.191	90	895
21	.50	.65	.50	.65	.65	.200	49	894
22	.55	.60	.55	.55	.55	.182	36	890
25	.55	.55	.47	.47	.50	.177	78	883
26	.55	.60	.55	.60	.65	.205	21	899
27	.70	.70	.70	.70	.80	.230	7	900
28	.75	.75	.65	.65	.72	.242	18	906
29	.70	.75	.70	.75	.75	.264	98	992

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	.77	.77	.75A	.75A	.60	.231	7	996
3	.65	.80	.65	.75	.77	.274	3	1000
4	.65	.65	.65	.65	.77	.274	15	991
5	.60	.65	.60	.65	.70	.252	6	982
8	.45	.45	.45	.45	.50	.206	5	977
9	.42	.45B	.40	.45B	.52	.215	7	976
10	.42	.45	.42	.45	.45	.185	18	984
11	.42	.42	.35	.42	.40	.141	32	996
12	.40	.45	.40	.45	.35	.123	3	995
15	.32@ .27	.40	.27	.37	.40	.129	16	964
16	.40	.40	.35	.40	.42	.144	47	1000
17	.40	.47	.40	.47	.50	.175	8	976
18	.45	.50	.35	.35	.42	.165	25	988
19	.35	.40	.35	.40	.42	.169	1	987
22	.25	.25	.25	.25	.27	.100	66	977
23	.25	.25	.22	.25	.22	.098	92	1003
24	.20	.20	.12	.12	.15	.067	22	997
25	.15	.15	.15	.15	.17	.073	23	1007
26	.17	.20	.12	.17A	.20	.089	106	941
29	.17	.17	.17	.17	.17	.093	52	979
30	.15	.15	.07	.07	.07	.053	116	1021

IN OCTOBER

1	.07	.07	.05	.07	.07	.059	35	1000
2	.10	.10	.07A	.07A	.05	.027	228	973
3	.07	.07	.07	.07	.07	.031	45	957
6	.07	.07	.07	.07	.07	.028	19	962
7		....	....	.07N	.10	.049	....	962
8	....	...	.07A	.07A	.07	.036	....	962
9	.10	.10	.10	.10	.10	.056	7	928
10	.10	.10	.10	.10	.10	.073	105	1023
13	....	....	....	.10N	.12	.094	....	1019
14	.10	.10	.10	.10	.10	.069	22	1039
15	.12	.12	.07	.07	.12	.075	18	1027
16	.10	.10	.10	.10	.10	.074	100	995
17	.10	.10	.10	.10	.07	.055	15	980
20	....	....	....	.07N	.07	.047	....	980
21	.07	.07	.05	.05	.05	.027	3	980
22	.05	.05	.05	.05	.07	.032	9	984
23	....	....	....	.07N	.07	.030	....	985
24	....	....	....	.07N	.07	.029	....	984
27	.07	.10B	.07	.10B	.10	.066	3	982
28	.15	.15	.12	.12	.10	.064	21	997
29	.10	.12	.10	.12	.12	.083	281	1038
30	.10	.10	.10	.10	.10	.087	165	1017
31	.10	.15	.07	.07	.07	.069	151	1104

LIVE CATTLE OPTION ON FUTURES — CALLS

DECEMBER 1986 64 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.10	.10	.07	.07	.10	.090	69	1150
4	.17	.17	.12A	.12A	.07	.076	50	1174
5	.07	.07	.05	.05	.05	.053	18	1176
6	....	....	....	.05N	.05	.063	3	1172
7	.05	.05	.02	.02	.02	.037	4	1171
10	.02	.05	.02	.05	.05	.060	16	1156
11	.05	.05	.05	.05	.05	.055	3	1155
12	.05	.07	.05	.05	.05	.044	79	1131
13	.07	.07	.07	.07	.05	.046	73	1125
14	.05	.07	.05	.07	.05	.024	140	1249
17	.02	.02	CAB	CAB	CAB	.003	208	1217
18	CAB	CAB	CAB	CAB	CAB	.002	....	1217
19	CAB	.02	CAB	CAB	CAB	.001	25	1203
20	CAB	CAB	CAB	CAB	CAB	.000	2	1201
21	CAB	CAB	CAB	CAB	CAB	.000	11	....

DECEMBER 1986 66 CALLS

IN MARCH 1986

24	.90	.90	.90	.90	.87	.282	5	5
25	....	.95B	....	.95B	.95	.297	....	5
26	....	....	....	.95N	.95	.292	....	5
27	.90	.90	.90	.90	.90	.272	10	15
28	Exchange Closed: Good Friday							
31	....	....	....	.90N	.50	.228	....	15

IN APRIL

1	....	....	....	.50N	.20	.201	....	15
2	....	....	....	.20N	.25	.235	....	15
3	....	.40B	....	.40B	.40	.201	....	15
4	....	....	....	.40N	.35	.181	....	15
7	....	....	....	.35N	.50	.195	....	15
8	....	....	....	.50N	.50	.195	....	15
9	....	....	....	.50N	.50	.199	....	15
10	....	....	....	.50N	.50	.203	....	15
11	....	.55B	....	.55B	.55	.227	....	15
14	....	.60B	....	.60B	.45	.220	....	15
15	....	.55B	....	.55B	.32	.188	....	15
16	....	....	....	.32N	.25	.174	....	15
17	....	....	....	.25N	.47	.207	....	15
18	....	....	....	.47N	.42	.206	....	15
21	....	....	....	.42N	.32	.173	....	15
22	....	....	....	.32N	.42	.183	....	15
23	....	....	....	.42N	.42	.156	....	15
24	....	....	....	.42N	.40	.172	....	15
25	....	....	....	.40N	.37	.170	....	15
28	....	....	....	.37N	.35	.172	....	15
29	....	.50B	....	.50B	.50	.210	....	15
30	....	....	....	.50N	.65	.250	....	15

IN MAY

1	....	....	....	.65N	.60	.218	....	15
2	....	....	....	.60N	.50	.200	....	15
5	....	....	....	.50N	.40	.206	....	15
6	....	....	....	.40N	.35	.197	....	15
7	....	....	....	.35N	.30	.200	....	15
8	....	....	....	.30N	.40	.214	....	15
9	....	....	....	.40N	.45	.220	....	15
12	....	....	....	.45N	.42	.219	....	15
13	....	....	....	.42N	.47	.222	....	15
14	....	....	....	.47N	.50	.225	....	15
15	....	....	....	.50N	.47	.203	....	15
16	....	....	....	.47N	.35	.167	....	15
19	....	....	....	.35N	.37	.172	....	15
20	.40	.40	.40	.40	.35	.160	5	20
21	....	....	....	.35N	.30	.128	....	20
22	....	....	....	.30N	.35	.138	....	20
23	.40	.40	.40	.40	.25	.139	1	21
26	Exchange Closed: Memorial Day							
27	....	....	....	.25N	.25	.129	....	21
28	....	....	....	.25N	.35	.146	....	21
29	....	....	....	.35N	.32	.139	....	21
30	....	....	....	.32N	.27	.121	....	21

IN JUNE

2	....	....	....	.27N	.25	.107	....	21
3	....	....	....	.25N	.25	.110	....	21
4	....	....	....	.25N	.27	.120	....	21
5	....	....	....	.27N	.32	.137	....	21
6	....	....	....	.32N	.35	.138	....	21
9	....	....	....	.35N	.30	.119	....	21
10	....	....	....	.30N	.27	.122	....	21

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS
DECEMBER 1986 66 CALLS
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	....	....	....	.27N	.22	.119	....	21
12	....	.30B	....	.30B	.30	.136	....	21
13	....	....	....	.30N	.35	.137	....	21
16	....	....	....	.35N	.30	.129	....	21
17	....	....	....	.30N	.40	.165	....	21
18	....	....	....	.40N	.52	.180	....	21
19	....	....	....	.52N	.42	.172	....	21
20	....	....	....	.42N	.47	.183	....	21
23	....	....	....	.47N	.47	.176	....	21
24	.85	.85	.85	.85	.80	.217	12	33
25	1.00	1.00	.95A	.95A	.90	.234	1	33
26	....	....	....	.90N	.75	.225	....	33
27	....	....	....	.75N	.70	.216	....	33
30	....	....	....	.70N	.65	.198	....	33

IN JULY

1	....	....	....	.65N	.67	.203	....	33
2	....	....	....	.67N	.65	.210	....	33
3	....	....	....	.65N	.60	.196	....	33
4	Exchange Closed: Independence Day							
7	....	....	....	.60N	.65	.203	....	33
8	....	....	....	.65N	.55	.167	....	33
9	....	....	....	.55N	.65	.191	....	33
10	....	....	....	.65N	.67	.190	....	33
11	....	....	.60A	.60A	.55	.176	....	33
14	....	....	....	.55N	.65	.199	....	33
15	....	....	....	.65N	.75	.227	....	33
16	....	....	....	.75N	.70	.220	....	33
17	....	....	....	.70N	.65	.203	....	33
18	.90	.95B	.90	.90	.95	.249	1	34
21	....	....	....	.95N	1.00	.258	....	34
22	....	....	....	1.00N	.95	.248	....	34
23	.90	.90	.90	90	80	235	3	37
24	....	....	....	80N	65	222	....	37
25	....	.70B	....	70B	70	241	....	37
28	1.50	1.50	1.40A	1.40A	1.40	292	8	45
29	1.05	1.20	1.05	1.10A	1.00	266	16	61
30	....	....	....	1.00N	75	211	....	59
31	.80	.80	.75	.75	70	225	5	62

IN AUGUST

1	.75	.80	.75	80	80	245	25	87
4	....	.85B	....	85B	70	240	....	87
5	.65	.65	.65	65	65	212	2	89
6	.65	.65	.55	55	57	190	4	92
7	.60	.60	.60	60	65	211	34	116
8	....	....	.60A	60A	60	190	....	116
11	.50	50	.50	50	50	163	12	128
12	....	....	....	50N	52	162	....	116
13	....	....	....	52N	45	145	....	116
14	....	....	....	45N	50	147	....	116
15	.55	.55	.55	55	57	161	3	119
18	.37	.40	.37	40	60	166	2	118
19	....	....	42A	42A	42	143	....	118
20	....	....	....	42N	40	128	....	118
21	.40	.40	.40	40	40	134	1	119
22	.35	.35	.35	35	37	120	4	121
25	.35	.35	.32	32	35	116	10	124
26	.30	.40	.30	40	45	136	11	125
27	....	....	....	45N	55	156	....	125
28	.45	.45	.40A	40A	45	164	8	133
29	....	....	....	45N	45	180	....	133

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	....	....	....	.45N	.40	.152	....	133
3	.35	.40	.35	40	.47	.185	39	156
4	....	....	.35A	35A	.42	.183	....	156
5	....	....	40A	40A	.40	.165	....	156
8	.25	.25	.25	.25	.25	.128	2	158
9	....	....	....	.25N	.27	.133	....	158
10	.25	.25	.25	.25	.22	.111	3	161
11	.15	.20B	.15	20B	.20	.080	20	171
12	....	....	....	20N	.17	.068	....	171
15	....	....	....	17N	.20	.071	....	171
16	....	....	....	20N	.22	.080	....	171
17	.22	.22	.22	.22	.25	.101	100	256
18	.25	.25	.25	.25	.22	.093	....	256
19	....	....	....	.22N	22	.095	3	259
22	....	....	.20A	.20A	.15	.051	....	259
23	.10	.10	.10	.10	.10	.049	100	354
24	.10	.10	.10	10	07	.031	3	354
25	....	....	....	.07N	.07	.034	....	354

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS
DECEMBER 1986 66 CALLS
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	.07	.07	.07	.07	.10	.043	2	354
29	....	....	....	.10N	.10	.044	....	354
30	.05	.05	.05	.05	.05	.022	12	342

IN OCTOBER

1	.05	.05	.05	.05	.05	.025	38	330
2	.02	.02	.02	.02	.02	.010	10	328
3	....	....	....	.02N	.05	.011	....	328
6	....	....	....	.05N	.05	.010	....	328
7	....	....	....	.05N	.07	.018	....	328
8	....	....	.05A	.05A	.02	.013	....	328
9	....	....	....	.02N	.05	.021	....	328
10	....	....	....	.05N	.02	.028	....	328
13	....	....	....	.02N	.05	.036	....	328
14	....	....	....	.05N	.02	.025	....	328
15	....	....	....	.02N	.05	.027	....	328
16	.05	.05	.05	.05	.05	.026	280	608
17	....	....	....	.05N	.02	.018	....	608
20	....	....	....	.02N	.02	.013	....	608
21	.02	.02	.02	.02	.02	.006	3	605
22	....	....	....	.02N	.02	.008	....	605
23	....	....	....	.02N	.02	.007	....	605
24	....	....	....	.02N	.02	.007	....	605
27	....	....	....	.02N	.05	.018	....	605
28	....	....	....	.05N	.02	.017	....	605
29	.02	.02	.02	.02	.02	.022	....	605
30	....	....	....	.02N	.02	.023	1	604
31	....	....	....	.02N	.02	.016	....	596

IN NOVEMBER

3	....	....	....	.02N	.02	.020	....	596
4	.02	.02	.02	.02	....	.015	4	596
5	CAB	CAB	CAB	CAB	CAB	.009	....	571
6	CAB	CAB	CAB	CAB	CAB	.010	..	571
7	CAB	CAB	CAB	CAB	CAB	.004	....	571
10	CAB	CAB	CAB	CAB	CAB	.006	....	571
11	CAB	CAB	CAB	CAB	CAB	.005	....	571
12	CAB	CAB	CAB	CAB	CAB	.003	....	571
13	CAB	CAB	CAB	CAB	CAB	.002	....	571
14	....	....	....	.05N	....	.000	....	571
17	CAB	CAB	CAB	CAB	CAB	.000	....	571
18	CAB	CAB	CAB	CAB	CAB	.000	....	571
19	CAB	CAB	CAB	CAB	CAB	.000	....	571
20	CAB	CAB	CAB	CAB	CAB	.000	....	571

FEBRUARY 1987 52 CALLS
IN APRIL 1986

28	3.95	3.95	3.95	3.95	4.10	.579	3	3
29	....	....	....	4.10N	4.95	.623	....	3
30	....	....	....	4.95N	5.25	.648	....	3

IN MAY

1	....	....	....	5.25N	5.05	.619	....	3
2	....	....	....	5.05N	4.62	.598	....	3
5	....	....	....	4.62N	4.75	.612	....	3
6	....	....	....	4.75N	4.67	.608	....	3
7	....	....	....	4.67N	4.62	.616	....	3
8	....	4.95B	....	4.95B	5.17	.640	....	3
9	....	....	....	5.17N	5.30	.644	....	3
12	....	....	....	5.30N	5.37	.650	....	3
13	....	....	....	5.37N	5.57	.662	....	3
14	....	....	....	5.57N	5.70	.666	....	3
15	....	....	....	5.70N	5.30	.654	....	3
16	....	....	....	5.30N	4.62	.618	....	3
19	....	....	....	4.62N	4.80	.631	....	3
20	....	....	....	4.80N	4.70	.624	....	3
21	....	....	....	4.70N	3.85	.575	....	3
22	....	....	....	3.85N	4.27	.600	....	3
23	....	....	....	4.27N	4.12	.587	....	3
26	Exchange Closed: Memorial Day							
27	4.20	4.20	4.20	4.20	3.70	.576	3	3
28	....	....	....	3.70N	3.90	.585	....	3
29	....	....	....	3.90N	3.82	.584	....	3
30	....	....	....	3.82N	3.62	.567	....	3

IN JUNE

2	....	....	....	3.62N	3.22	.541	....	3
3	....	....	....	3.22N	3.35	.549	....	3
4	....	3.40B	....	3.40B	3.62	.565	....	3

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS
FEBRUARY 1987 52 CALLS
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5	....	....	....	3.62N	3.92	.584	....	3
6	....	3.95B	....	3.95B	3.97	.584	....	3
9	....	....	3.70A	3.70A	3.50	.560	....	3
10	....	....	....	3.50N	3.45	.560	....	3
11	....	....	....	3.45N	3.45	.556	....	3
12	....	3.55B	3.40A	3.55B	3.75	.574	....	3
13	....	....	....	3.75N	3.72	.572	....	3
16	....	....	3.40A	3.40A	3.32	.548	....	3
17	....	....	....	3.32N	3.97	.583	....	3
18	....	....	....	3.97N	4.17	.592	....	3
19	....	....	....	4.17N	4.02	.582	....	3
20	....	....	....	4.02N	4.12	.599	....	3
23	....	....	....	4.12N	4.07	.600	....	3
24	....	....	....	4.07N	5.50	.649	....	3
25	....	....	....	5.50N	5.72	.658	....	3
26	....	....	....	5.72N	5.37	.647	....	3
27	....	....	....	5.37N	5.12	.641	....	3
30	....	..	....	5.12N	4.60	.614	....	3
IN JULY								
1	....	....	4.50A	4.50A	4.72	.621	....	3
2	....	....	....	4.72N	5.02	.641	....	3
3	....	....	....	5.02N	4.92	.638	....	3
4	Exchange Closed: Independence Day							
7	....	....	....	4.92N	5.05	.653	....	3
8	....	....	....	5.05N	4.52	.619	....	3
9	....	....	....	4.52N	4.82	.635	....	3
10	....	....	....	4.82N	4.85	.636	....	3
11	....	....	....	4.85N	4.65	.627	....	3
14	....	....	....	4.65N	5.52	.660	....	3
15	....	....	....	5.52N	5.72	.681	....	3
16	....	....	....	5.72N	5.80	.688	....	3
17	....	....	....	5.80N	5.70	.682	....	3
18	....	....	....	5.70N	6.37	.712	....	3
21	....	....	....	6.37N	6.50	.720	....	3
22	....	....	6.35A	6.35A	6.42	.718	....	3
23	....	....	....	6.42N	6.27	.711	....	3
24	....	....	....	6.27N	6.20	.709	....	3
25	....	....	....	6.20N	6.57	.725	....	3
28	....	7.20B	....	7.20B	7.40	.757	....	3
29	....	....	....	7.40N	6.95	.742	....	3
30	....	....	6.60A	6.60A	5.90	.700	....	3
31	....	....	....	5.90N	6.20	.715	....	3
IN AUGUST								
1	....	....	....	6.20N	6.50	.732	....	3
4	....	....	....	6.50N	6.42	.733	....	3
5	....	....	....	6.42N	5.97	.718	....	3
6	....	....	....	5.97N	5.67	.705	....	3
7	....	....	....	5.67N	6.12	.732	....	3
8	....	....	6.05A	6.05A	6.02	.730	....	3
11	....	....	....	6.02N	5.80	.723	....	3
12	....	5.90B	....	5.90B	5.80	.731	....	3
13	5.75	5.75	5.75	5.75	5.65	.724	2	5
14	....	....	....	5.65N	5.77	.732	....	5
15	....	....	....	5.77N	6.15	.749	....	5
18	....	....	....	6.15N	6.32	.762	....	5
19	5.90	5.90	5.90	5.90	5.87	.749	3	5
20	....	....	....	5.87N	5.75	.743	....	8
21	5.70	5.70	5.65A	5.70	5.82	.751	1	9
22	....	....	5.55A	5.55A	5.57	.741	....	9
25	....	5.70B	....	5.70B	5.67	.747	....	9
26	....	....	....	5.67N	5.97	.764	....	9
27	6.10	6.30B	6.10	6.30B	6.30	.781	5	14
28	....	....	....	6.30N	6.45	.793	....	14
29	....	....	....	6.45N	6.80	.810	....	14
IN SEPTEMBER								
1	Exchange Closed: Labor Day							
2	....	....	....	6.80N	6.35	.798	....	14
3	....	6.60B	6.20A	6.60B	6.95	.824	....	14
4	....	....	6.65A	6.65A	6.95	.825	....	14
5	....	....	6.50A	6.50A	6.80	.821	....	14
8	....	....	6.40A	6.40A	6.30	.810	....	14
9	....	....	....	6.30N	6.70	.827	....	14
10	....	....	....	6.70N	6.32	.814	....	14
11	....	....	....	6.32N	6.05	.799	....	14
12	....	....	5.90A	5.90A	5.67	.782	....	14
15	....	....	....	5.67N	5.75	.786	....	14
16	....	....	....	5.75N	5.77	.788	....	14
17	5.80	5.80	5.80	5.80	5.87	.795	1	15
18	5.60	5.80B	5.60	5.60	5.72	.791	3	15
19	....	....	5.55A	5.55A	5.67	.789	....	15

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS
FEBRUARY 1987 52 CALLS
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	4.85	4.85	4.85	4.85	4.77	.736	1	16
23	4.80	5.00B	4.80	5.00B	5.15	.763	2	18
24	....	....	....	5.15N	4.60	.736	....	18
25	....	....	....	4.60N	4.75	.750	....	18
26	....	5.15B	....	5.15B	5.07	.773	....	18
29	....	5.25B	....	5.25B	5.20	.782	....	18
30	4.95	4.95	4.70	4.70	4.42	.743	3	19
IN OCTOBER								
1	....	....	....	4.42N	4.55	.753	....	18
2	4.50	4.50	4.10A	4.10A	3.55	.679	1	18
3	....	....	....	3.55N	3.77	.696	....	18
6	3.80	4.15	3.80	3.95A	3.82	.703	6	19
7	4.00	4.50	4.00	4.50	4.47	.748	9	21
8	4.30	4.30	4.30	4.30	4.20	.731	6	27
9	4.55	4.60	4.55	4.60	4.52	.759	4	30
10	4.50	4.70	4.50	4.65	4.80	.778	14	39
13	....	....	....	4.80N	5.05	.800	....	34
14	....	....	....	5.05N	4.82	.789	....	34
15	....	....	....	4.82N	4.95	.799	....	34
16	....	....	4.85A	4.85A	4.85	.797	....	34
17	4.60	4.60	4.60	4.60	4.57	.782	2	35
20	4.70	4.70	4.70	4.70	4.72	.794	2	36
21	....	....	4.20A	4.20A	4.25	.763	....	36
22	....	4.35B	....	4.35B	4.50	.781	....	36
23	....	....	....	4.50N	4.50	.779	....	36
24	....	....	4.30A	4.30A	4.30	.765	....	36
27	....	4.75B	....	4.75B	5.50	.842	....	36
28	....	....	5.25A	5.25A	5.12	.825	....	36
29	....	5.30B	....	5.30B	5.30	.837	....	36
30	....	....	....	5.30N	5.30	.840	....	36
31	....	....	....	5.30N	5.32	.842	....	36
IN NOVEMBER								
3	....	....	....	5.32N	5.65	.864	....	36
4	....	....	....	5.65N	5.65	.867	....	36
5	....	....	....	5.65N	5.40	.857	....	36
6	....	....	....	5.40N	5.47	.863	....	36
7	....	....	....	5.47N	5.20	.856	....	36
10	....	5.55B	....	5.55B	5.87	.894	....	36
11	....	6.10B	....	6.10B	6.07	.904	....	36
12	....	....	....	6.07N	6.17	.909	....	36
13	....	6.30B	....	6.30B	6.42	.919	....	36
14	....	....	....	6.42N	6.07	.906	....	36
17	....	6.15B	....	6.07N	6.27	.920	....	36
18	....	....	....	6.27N	6.32	.925	....	36
19	....	....	....	6.32N	6.77	.939	....	36
20	....	7.00B	....	7.00B	7.25	.951	....	36
21	....	....	....	7.25N	6.97	.947	....	36
24	....	....	....	6.97N	7.12	.954	....	36
25	....	....	....	7.12N	6.92	.952	....	36
26	....	....	....	6.92N	6.97	.956	....	36
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	6.97N	7.20	.964	....	36
IN DECEMBER								
1	....	7.55B	....	7.20N	7.32	.970	....	36
2	....	....	....	7.32N	6.40	.952	....	36
3	6.00	6.00	5.30A	5.30A	5.32	.918	1	36
4	....	....	....	5.32N	5.70	.933	....	36
5	....	....	....	5.70N	5.55	.928	....	36
8	....	....	....	5.55N	4.80	.903	....	36
9	4.85	5.05B	4.85	5.05B	5.17	.923	2	38
10	....	....	....	5.17N	4.97	.917	....	38
11	5.00	5.00	5.00	5.00	5.22	.927	7	34
12	....	....	....	5.22N	4.95	.920	....	34
15	....	....	....	4.95N	4.60	.910	....	34
16	....	....	....	4.60N	5.00	.929	....	34
17	5.00	5.00	5.00	5.00	4.57	.915	1	33
18	4.50	4.55	4.50	4.55	4.27	.903	3	33
19	....	....	....	4.27N	4.40	.910	....	33
22	....	....	....	4.40N	3.90	.889	....	33
23	4.25	4.25	4.25	4.25	4.75	.940	1	34
24	....	....	....	4.75N	4.82	.947	....	34
25	Exchange Closed: Christmas							
26	....	....	....	4.82N	4.70	.950	....	35
29	....	....	....	4.70N	4.07	.934	....	36
30	....	....	....	4.07N	4.47	.957	....	35
31	....	....	3.85A	3.85A	3.62	.923	....	35

LIVE CATTLE OPTION ON FUTURES — CALLS
FEBRUARY 1987 54 CALLS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	....	....	....	3.12N	4.20	584	....	....
26	Exchange Closed: Memorial Day							
27	....	....	....	....	....	507	54	54
28	....	....	....	2.70N	2.97	.516	....	52
29	....	....	....	....	....	.515	....	52
30	....	....	....	....	....	.497	....	52

IN JUNE

2	....	....	....	....	....	000	....	52
3	....	....	....	2.40N	2.52	479	....	52
4	....	2.55B	....	2.55B	2.72	496	....	52
5	....	....	....	2.72N	3.00	515	....	52
6	....	....	....	3.00N	3.02	515	....	52
9	2.65	2.65	2.65	2.65	2.65	490	10	62
10	....	....	....	2.65N	2.60	490	....	62
11	2.55	2.60	2.55	2.60	2.60	486	12	73
12	....	2.70B	....	2.70B	2.82	505	....	73
13	2.97	2.97	2.97	2.97	2.80	504	....	73
16	2.70	2.70	2.60A	2.60A	2.47	479	11	84
17	....	3.10B	....	3.10B	3.02	516	....	83
18	2.95	2.95	2.95	2.95	3.22	525	2	83
19	....	....	....	3.22N	3.10	515	....	73
20	....	3.20B	....	3.20B	3.15	531	....	73
23	3.15	3.15	3.15	3.15	3.15	531	75	116
24	....	....	....	3.15N	4.65	582	....	116
25	....	....	....	4.65N	4.65	592	....	116
26	....	....	....	4.65N	4.25	581	....	116
27	....	....	....	4.25N	4.05	573	....	116
30	....	....	....	4.05N	3.60	545	....	116

IN JULY

1	....	....	....	3.60N	3.60	.552	....	116
2	....	....	....	3.60N	3.95	.572	....	116
3	....	....	3.80A	3.80A	3.80	568	....	116
4	Exchange Closed: Independence Day							
7	3.80	4.10B	3.80	4.10B	3.97	583	2	116
8	....	....	....	3.97N	3.50	546	....	116
9	....	....	....	3.50N	3.75	563	....	116
10	....	....	....	3.75N	3.77	563	....	116
11	....	....	....	3.77N	3.60	554	....	116
14	....	....	....	3.60N	4.10	588	....	116
15	....	....	....	4.10N	4.52	610	....	116
16	....	4.55B	....	4.55B	4.60	617	....	116
17	....	....	4.50A	4.50A	4.50	610	....	116
18	5.15	5.15	5.15	5.15	5.10	644	1	117
21	4.95	4.95	4.95	4.95	5.20	651	....	117
22	....	....	5.15A	5.15A	5.12	649	1	118
23	....	....	....	5.12N	5.00	642	....	117
24	....	5.10B	....	5.10B	4.95	638	....	117
25	4.95	4.95	4.95	4.95	5.27	656	....	117
28	....	5.80B	....	5.80B	6.00	692	....	117
29	....	....	....	6.00N	5.60	.674	....	117
30	....	....	5.35A	5.35A	4.67	.628	....	117
31	....	4.70B	4.65A	4.70B	4.92	.643	....	117

IN AUGUST

1	....	....	....	4.92N	5.17	.661	....	117
4	....	....	....	5.17N	5.10	661	....	117
5	....	....	....	5.10N	4.67	.643	....	117
6	....	....	....	4.67N	4.42	.627	....	117
7	....	4.45B	....	4.45B	4.80	.656	....	117
8	....	....	....	4.80N	4.72	.652	....	117
11	....	....	....	4.72N	4.52	.642	....	117
12	4.50	4.60B	4.50	4.60B	4.50	.650	1	117
13	....	....	....	4.50N	4.37	.640	....	117
14	4.35	4.45B	4.35	4.35	4.50	.648	87	204
15	....	....	....	4.50N	4.80	.666	....	204
18	....	....	....	4.80N	4.97	.680	....	204
19	....	....	4.65A	4.65A	4.52	.664	....	204
20	....	....	....	4.52N	4.42	.657	....	204
21	....	....	....	4.42N	4.47	.665	....	204
22	....	....	....	4.47N	4.17	.654	....	204
25	....	4.27B	....	4.27B	4.30	.660	....	204
26	....	4.45B	....	4.45B	4.55	.679	....	204
27	4.60	4.80B	4.60	4.80B	4.82	.699	1	203
28	....	....	4.80A	4.80A	4.97	.711	....	203
29	....	....	4.80A	4.80A	5.22	.731	....	203

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	....	....	....	5.22N	4.82	.715	....	203
3	5.20	5.20	5.20	5.20	5.35	.745	1	203
4	....	....	....	5.35N	5.35	.745	....	203

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS
FEBRUARY 1987 54 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5	....	....	4.95A	4.95A	5.22	.739	....	203
8	....	....	5.00A	5.00A	4.77	.724	....	203
9	....	....	4.75A	4.75A	5.12	.743	....	203
10	....	....	....	5.12N	4.77	.727	....	203
11	4.00	4.00	4.00	4.00	4.57	.707	1	203
12	....	....	4.40A	4.40A	4.25	.686	....	203
15	....	....	4.15A	4.25N	4.30	.690	....	203
16	....	....	....	4.30N	4.32	.692	....	203
17	....	....	....	4.32N	4.42	.700	....	203
18	....	....	....	4.42N	4.30	.695	....	203
19	....	....	....	4.30N	4.25	.692	....	203
22	....	....	3.60A	3.60A	3.47	.628	....	203
23	....	....	....	3.47N	3.77	.659	....	203
24	....	....	....	3.77N	3.30	.627	....	203
25	4.00@3.55	4.00	3.40A	3.40A	3.40	.643	....	203
26	3.75	3.75	3.75	3.75	3.65	.669	5	208
29	3.80	3.80	3.75A	3.75A	3.70	.678	1	209
30	....	....	3.40A	3.40A	3.07	.629	....	209

IN OCTOBER

1	3.10	3.10	3.10	3.10	3.17	.640	5	212
2	....	....	....	3.17N	2.35	.554	....	212
3	2.35	2.40	2.35	2.40	2.57	.572	56	230
6	2.60	2.80	2.55	2.55	2.60	.578	105	323
7	2.85	3.00B	2.85	3.00B	3.12	.630	3	324
8	2.87	2.90B	2.87	2.90B	2.92	.609	....	323
9	2.95@3.00	3.15B	2.95	3.05	3.17	.641	18	326
10	3.20	3.20	3.20	3.20	3.40	.662	8	329
13	3.30	3.50	3.30	3.50	3.57	.686	7	329
14	3.55	3.60	3.55	3.55A	3.40	.671	5	334
15	3.40	3.45	3.40	3.45	3.50	.682	10	340
16	3.25	3.40B	3.20	3.40B	3.45	.679	30	349
17	3.20	3.20	3.20	3.20	3.17	.658	2	349
20	3.15	3.25B	3.12A	3.25B	3.30	.671	1	349
21	....	....	2.85A	2.85A	2.87	.632	....	349
22	....	3.00B	....	3.00B	3.12	.654	....	349
23	....	....	....	3.12N	3.15	.651	....	349
24	3.00	3.00	3.00	3.00	2.95	.634	2	349
27	3.75	3.75	3.75	3.75	3.95	.731	2	349
28	3.70	3.70	3.70	3.70	3.62	.708	11	349
29	3.75	3.75	3.75	3.75	3.77	.723	2	349
30	3.60	3.60	3.60	3.60	3.77	.726	1	349
31	4.05	4.05	3.75A	3.85	3.77	.728	2	349

IN NOVEMBER

3	3.75	3.80B	3.65A	3.80B	4.05	.757	1	349
4	3.90	4.30B	3.90	3.90	4.05	.759	2	351
5	....	....	3.70A	3.70A	3.82	.744	....	351
6	....	....	3.60A	3.82N	3.87	.751	....	349
7	....	....	....	3.87N	3.62	.738	....	349
10	....	3.90B	....	3.90B	4.22	.792	....	349
11	4.35	4.50B	4.25	4.50B	4.40	.806	12	338
12	4.50	4.55	4.50	4.55	4.47	.813	86	370
13	....	4.60B	....	4.55B	4.70	.828	....	370
14	4.45	4.45	4.45	4.45	4.40	.807	1	369
17	....	4.60B	....	4.40N	4.55	.827	....	284
18	....	4.60B	4.10A	4.55N	4.60	.834	....	284
19	4.95	4.95	4.95	4.95	5.00	.858	5	284
20	5.25	5.30	5.25	5.30	5.42	.882	6	285
21	5.35	5.40	5.30	5.40	5.20	.873	8	278
24	....	5.25B	....	5.25B	5.32	.885	2	279
25	....	....	....	5.32N	5.05	.879	....	276
26	....	....	....	5.05N	5.12	.886	....	276
27	Exchange Closed: Thanksgiving Day							
28	....	....	5.10A	5.12N	5.30	.901	....	276

IN DECEMBER

1	5.35	5.55B	5.35	5.35	5.42	.912	4	278
2	5.05	5.05	4.75A	4.75A	4.52	.871	100	354
3	4.20	4.20	3.60A	3.60A	3.62	.802	11	351
4	3.85	3.85	3.75	3.75	4.00	.831	34	351
5	3.75	4.05B	3.50	3.50	3.82	.819	....	351
8	....	....	3.30A	3.30A	3.15	.769	7	358
9	....	3.40B	....	3.40B	3.47	.804	....	358
10	....	....	....	3.47N	3.30	.792	....	358
11	3.35	3.37	3.35	3.37	3.52	.811	2	358
12	....	....	....	3.52N	3.27	.794	....	358
15	3.00	3.00	2.85	2.85	2.97	.770	11	353
16	3.20	3.20	3.20	3.20	3.25	.806	1	354
17	....	....	3.15A	3.15A	2.85	.774	....	354
18	....	....	....	2.85N	2.60	.749	....	354
19	2.87	2.87	2.85A	2.85A	2.70	.761	5	351

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

FEBRUARY 1987 54 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	2.45	2.45	2.30	2.30	2.32	.713	17	353
23	2.97	3.02B	2.97	3.02B	2.97	.811	10	253
24	....	....	....	2.97N	3.02	.825	....	253
25	Exchange Closed: Christmas							
26	....	....	....	3.02N	2.90	.823	....	253
29	2.37	2.37	2.37	2.37	2.32	.773	1	252
30	....	....	2.25A	2.25A	2.65	.825	....	252
31	2.15	2.15	1.85	1.85	1.87	.732	4	252

FEBRUARY 1987 56 CALLS

IN APRIL 1986

25	2.00	2.00	2.00	2.00	2.50	.455	5	5
28	2.40	2.40	2.40	2.40	2.45	.459	4	9
29	....	....	....	2.45N	3.07	.505	....	9
30	....	....	....	3.07N	3.25	.534	....	9

IN MAY

1	....	....	....	3.25N	3.17	.504	....	9
2	....	....	....	3.17N	2.90	.482	....	9
5	....	....	....	2.90N	3.00	.495	....	9
6	....	....	....	3.00N	2.95	.490	....	9
7	....	....	....	2.95N	2.75	.496	....	9
8	....	....	....	2.75N	3.12	.521	....	9
9	....	....	....	....	....	.524	....	9
12	....	....	....	3.12N	3.27	.528	....	9
13	....	....	....	3.27N	3.60	.539	....	9
14	....	....	....	3.60N	3.52	.542	....	9
15	....	....	....	3.52N	3.22	.527	....	9
16	....	....	....	3.22N	2.72	.487	....	9
19	....	....	....	2.72N	2.85	.500	....	9
20	2.85	2.85	2.80A	2.80A	2.80	.491	1	10
21	....	....	2.50A	2.50A	2.20	.440	....	10
22	....	....	....	2.20N	2.50	.465	....	10
23	....	....	....	2.50N	2.42	.452	....	10
26	Exchange Closed: Memorial Day							
27	2.50	2.50	2.50	2.50	2.15	.440	9	10
28	....	2.30B	....	2.30B	2.22	.449	....	10
29	....	2.30B	....	2.22N	2.20	.448	....	10
30	2.20	2.20	2.20	2.20	2.02	.430	10	20

IN JUNE

2	....	....	....	2.02N	1.77	.404	....	20
3	....	....	....	1.77N	1.85	.412	....	20
4	....	2.00B	....	2.00B	2.02	.429	....	20
5	....	2.05B	....	2.05B	2.25	.448	....	20
8	....	....	....	2.25N	2.27	.448	....	20
9	....	....	....	2.27N	1.95	.423	....	20
10	1.90	1.95	1.90	1.95	1.87	.424	5	25
11	1.70	1.70	1.70	1.70	1.90	.420	2	26
12	2.05	2.05	2.05	2.05	2.10	.439	5	31
13	....	....	....	2.10N	2.07	.438	....	31
16	....	....	2.00A	2.00A	1.80	.414	....	31
17	....	2.30B	....	2.30B	2.25	.450	....	31
18	2.25	2.40@	2.25	2.25	2.45	.460	5	28
19	....	....	....	2.45N	2.35	.450	....	28
20	2.55	2.55	2.55	2.55	2.35	.465	....	28
23	....	....	....	2.35N	2.30	.464	2	28
24	....	....	....	2.30N	3.65	.515	....	28
25	....	....	....	3.65N	3.72	.526	....	28
26	....	....	....	3.72N	3.30	.515	....	28
27	....	....	....	3.30N	3.15	.507	....	28
30	....	....	....	3.15N	2.77	.478	....	28

IN JULY

1	....	....	....	2.77N	2.85	.484	....	28
2	2.80	2.80	2.80	2.80	3.05	.503	1	28
3	....	....	....	3.05N	2.97	.498	....	28
4	Exchange Closed: Independence Day							
7	....	....	....	2.97N	3.05	.512	....	28
8	2.95	2.95	2.75	2.75	2.65	.475	3	30
9	....	....	....	2.65N	2.87	.492	....	30
10	....	....	....	2.87N	2.90	.491	....	30
11	....	....	....	2.90N	2.72	.481	....	30
14	....	....	....	2.72N	3.15	.515	....	30
15	....	....	....	3.15N	3.52	.538	....	30
16	....	....	....	3.52N	3.57	.545	....	30
17	3.45	3.45	3.45	3.45	3.45	.538	1	31
18	....	3.60B	....	3.60B	4.02	.572	....	31
21	3.90	4.10	3.90	4.10	4.07	.580	11	26
22	....	....	....	4.07N	4.02	.578	....	26
23	....	....	....	4.02N	3.92	.570	....	26
24	....	....	....	3.92N	3.87	.566	....	26

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

FEBRUARY 1987 56 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	4.00	4.00	4.00	4.00	4.15	.585	1	27
28	....	4.60B	....	4.60B	4.80	.622	....	27
29	4.00	4.00	4.00	4.00	4.42	.603	1	28
30	....	....	4.17A	4.17A	3.62	.553	....	28
31	3.60	3.80	3.57	3.80	3.85	.569	29	44

IN AUGUST

1	....	....	....	3.85N	4.05	.586	....	44
4	3.97	3.97	3.97	3.97	3.95	.585	2	46
5	....	....	....	3.95N	3.60	.565	....	46
6	3.35	3.35	3.35	3.35	3.37	.546	1	47
7	....	....	....	3.37N	3.67	.575	....	47
8	....	....	....	3.67N	3.60	.569	....	47
11	....	....	....	3.60N	3.45	.557	....	47
12	....	....	....	3.45N	3.40	.563	....	47
13	3.20	3.30	3.20	3.30	3.27	.551	11	57
14	3.40	3.40	3.40	3.40	3.40	.559	5	62
15	3.40	3.40	3.40	3.40	3.67	.578	17	77
18	....	....	3.40A	3.67N	3.82	.591	....	77
19	3.20	3.20	3.15	3.15	3.40	.573	20	92
20	....	....	3.35A	3.40N	3.30	.566	....	92
21	....	....	....	3.30N	3.32	.574	....	92
22	3.30	3.30	3.30	3.30	3.02	.561	1	92
25	....	3.10B	....	3.10B	3.17	.567	6	97
26	3.10	3.35	3.10	3.35	3.37	.588	32	91
27	3.50	3.55B	3.35	3.55B	3.57	.608	3	94
28	....	....	....	3.57N	3.70	.621	....	94
29	3.55	3.55	3.55	3.55	3.87	.642	1	95

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	3.85	3.85	3.50	3.50	3.52	.621	21	115
3	....	....	....	3.52N	3.97	.655	....	115
4	3.95	3.95	3.90A	3.90A	3.95	.653	1	115
5	....	....	3.65A	3.65A	3.87	.645	....	115
8	....	....	3.55A	3.55A	3.47	.626	....	115
9	....	....	....	3.47N	3.77	.646	....	115
10	3.55	3.55	3.55	3.55	3.45	.626	3	117
11	....	....	3.10A	3.10A	3.32	.603	....	117
12	3.10	3.10	3.00A	3.10	3.07	.580	1	117
15	3.00	3.05	3.00	3.05	3.10	.583	3	118
16	2.80	3.02B	2.80	3.02B	3.12	.584	1	118
17	3.15	3.20	3.15	3.20	3.22	.594	16	128
18	3.12	3.12	3.10	3.10	3.10	.587	2	128
19	....	....	....	3.10N	3.05	.583	....	128
22	2.65	2.65	2.65	2.65	2.42	.513	13	141
23	2.40	2.70	2.40	2.67	2.67	.546	11	146
24	2.60	2.72	2.30A	2.30A	2.25	.511	8	148
25	2.35	2.37	2.25	2.35A	2.32	.527	18	152
26	2.40@ 45	2.60	2.35	2.50B	2.50	.554	143	280
29	2.55	2.65	2.50	2.55	2.50	.562	74	344
30	2.45	2.50	1.90	1.90	2.02	.508	57	387

IN OCTOBER

1	2.10	2.15	1.75	2.07	2.07	.518	172	392
2	2.10@ 05	2.15B	1.55A	1.55A	1.47	.428	26	394
3	1.55	1.65	1.50	1.62	1.65	.445	147	473
6	1.65	1.80	1.65	1.75	1.67	.450	61	507
7	1.90	2.15	1.85	2.10	2.10	.503	65	541
8	2.10	2.10	1.85A	1.85A	1.90	.480	43	552
9	2.00	2.12	1.95	2.10	2.10	.512	92	629
10	2.05	2.20	2.05	2.20	2.27	.533	36	643
13	2.30	2.35	2.25	2.35	2.42	.556	32	657
14	2.25	2.45	2.25	2.45	2.25	.537	66	683
15	2.25	2.35	2.15	2.30	2.32	.549	122	751
16	2.25@ 22	2.30	2.17	2.30	2.27	.544	64	741
17	2.20	2.20	2.00	2.00	2.05	.520	29	753
20	2.00	2.20	2.00	2.20	2.15	.532	21	761
21	2.00	2.05	1.75	1.80B	1.85	.489	33	773
22	1.90	2.15	1.85	2.05	2.05	.512	8	777
23	2.05	2.15	2.00	2.02	2.05	.508	26	798
24	2.05	2.10	1.95	1.95	1.92	.491	33	819
27	2.30@ 40	2.60	2.30	2.60	2.70	.597	83	825
28	2.60@ 55	2.60	2.35	2.45	2.42	.569	42	838
29	2.60	2.60	2.50	2.55	2.52	.586	21	846
30	2.55	2.55	2.30	2.55	2.52	.588	44	855
31	2.45	2.80	2.40	2.80	2.52	.588	44	877

LIVE CATTLE OPTION ON FUTURES — CALLS

FEBRUARY 1987 56 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	2.45	2.65	2.3#	2.60	2.72	.620	154	888
4	3.00	3.00	2.65	2.65	2.72	.621	70	903
5	2.50	2.57	2.35	2.57	2.52	.602	13	901
6	2.50	2.52	2.35	2.50	2.55	.608	38	904
7	2.40	2.40	2.40	2.40	2.35	.590	2	901
10	2.35	2.60	2.35	2.52	2.82	.653	29	893
11	2.90	3.05	2.70	3.05	2.97	.669	31	906
12	2.90	3.25	2.85	3.10	3.02	.678	180	827
13	3.15	3.20	3.00	3.20	3.25	.697	37	812
14	3.10	3.15	2.92	2.97	3.00	.666	67	796
17	3.20	3.20	2.85	3.00	3.10	.690	25	787
18	2.92	3.17	2.65A	3.17	3.15	.699	6	784
19	3.30@ 35	3.70	3.30	3.50	3.45	.733	88	742
20	3.55	3.82	3.55	3.82	3.85	.767	145	673
21	3.62	3.90B	3.62	3.65	3.62	.752	25	675
24	3.80	3.80	3.60	3.65	3.72	.767	17	673
25	3.60	3.85	3.50	3.50	3.47	.756	17	679
26	3.50	3.50	3.25	3.32	3.50	.765	9	677
27	Exchange Closed: Thanksgiving Day							
28	3.45	3.55	3.35	3.45	3.60	.785	15	675

IN DECEMBER

1	3.65	3.90	3.65	3.82	3.70	.799	53	695
2	3.37	3.37	2.95	3.00	2.92	.729	18	685
3	2.62	2.65	2.25	2.30	2.25	.628	7	684
4	2.40	2.60	2.35	2.60	2.55	.668	27	667
5	2.55	2.55	2.15	2.40	2.42	.650	105	757
8	2.07	2.15	1.90	1.90	1.85	.576	101	818
9	1.85	2.15	1.77	2.15	2.15	.622	136	884
10	2.10	2.25	2.05A	2.05A	1.97	.603	256	1038
11	1.85	2.10	1.85	2.07B	2.12	.627	6	1032
12	2.05	2.10	2.00	2.00	1.92	.602	9	1031
15	1.85	1.85	1.50	1.70	1.70	.563	139	1059
16	1.90	1.90	1.57	1.90	1.82	.608	83	1055
17	1.80	1.90	1.52	1.52	1.52	.561	192	1196
18	1.57	1.57	1.40	1.40	1.40	.526	152	1315
19	1.40@ 42	1.52	1.40	1.47	1.47	.538	158	1368
22	1.35	1.35	1.10	1.25@ 20	1.20	.470	347	1530
23	1.22@ 20	1.70	1.20	1.47	1.52	.592	245	1579
24	1.55	1.62	1.50	1.50	1.55	.606	55	1594
25	Exchange Closed: Christmas							
26	1.50	1.50	1.50	1.50	1.42	.593	8	1588
29	1.20	1.30	1.00	1.00	1.05	.506	121	1553
30	.95	1.20	.95	1.20	1.20	.571	298	1605
31	1.15	1.15	.67	.67	.70	.436	73	1641

FEBRUARY 1987 58 CALLS

IN MARCH 1986

27	3.50	3.50	3.50	3.50	3.40	.544	7	7
28	Exchange Closed: Good Friday							
31	....	....	....	3.40N	4.05	.496	....	7

IN APRIL

1	....	....	....	4.05N	3.10	.464	....	7
2	....	....	....	3.10N	3.60	.500	....	7
3	....	....	....	3.60N	3.00	.463	....	7
4	....	....	....	3.00N	2.50	.433	....	7
7	....	....	....	2.50N	2.25	.451	....	7
8	....	....	....	2.25N	2.20	.451	....	7
9	....	2.60B	....	2.20N	2.50	.447	....	7
10	....	....	....	2.50N	2.55	.453	....	7
11	....	....	....	2.55N	2.80	.479	....	7
14	....	....	....	2.80N	2.75	.474	....	7
15	....	....	....	2.75N	2.25	.439	....	7
16	....	....	....	2.25N	2.00	.426	....	7
17	....	....	....	2.00N	2.60	.468	....	7
18	....	....	....	2.60N	2.40	.458	....	7
21	....	....	....	2.40N	1.75	.412	....	7
22	2.00	2.00	2.00	2.00	2.20	.420	4	3
23	....	....	....	2.20N	1.65	.395	3	3
24	....	....	....	1.65N	2.07	.407	....	3
25	....	....	....	2.07N	1.90	.399	....	3
28	....	....	....	1.90N	1.85	.403	....	3
29	....	2.20B	....	2.20B	2.35	.449	....	3
30	....	....	....	2.35N	2.45	.478	....	3

IN MAY

1	....	....	....	2.45N	2.47	.448	....	3
2	....	....	....	2.47N	2.27	.426	....	3
5	....	....	....	2.27N	2.35	.439	....	3
6	....	....	....	2.35N	2.30	.434	....	3
7	....	....	....	2.30N	2.05	.439	....	3

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

FEBRUARY 1987 58 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	....	....	....	2.05N	2.37	.463	....	3
9	....	2.50B	....	2.50B	2.50	.465	....	3
12	....	....	....	2.50N	2.50	.468	....	3
13	....	....	....	2.50N	2.85	.479	....	3
14	....	....	....	2.85N	2.7J	.481	....	3
15	2.40	2.40	2.40	2.40	2.50	.465	3	3
16	....	....	2.15A	2.15A	2.02	.425	....	3
19	....	....	....	2.02N	2.12	.436	....	3
20	....	....	....	2.12N	2.10	.428	....	3
21	....	....	....	2.10N	1.80	.378	....	3
22	....	....	....	1.80N	1.87	.402	....	3
23	....	....	....	1.87N	1.82	.389	....	3
26	Exchange Closed: Memorial Day							
27	....	....	....	1.82N	1.50	.377	....	3
28	....	....	....	1.50N	1.62	.385	....	3
29	....	....	....	1.62N	1.55	.384	....	3
30	....	....	....	1.55N	1.47	.367	....	3

IN JUNE

2	....	....	....	1.47N	1.30	.342	....	3
3	....	....	....	1.30N	1.32	.350	....	3
4	....	....	....	1.32N	1.47	.366	....	3
5	1.60	1.60	1.60	1.60	1.65	.385	2	5
6	....	....	....	1.65N	1.67	.385	....	5
9	....	....	....	1.67N	1.40	.361	....	5
10	....	....	....	1.40N	1.35	.361	....	5
11	....	....	....	1.35N	1.35	.358	....	5
12	....	1.45B	....	1.45B	1.52	.376	....	5
13	1.60	1.60	1.60	1.60	1.52	.375	4	9
16	....	....	....	1.52N	1.30	.353	....	9
17	....	....	....	1.30N	1.65	.388	....	9
18	....	....	....	1.65N	1.82	.398	....	9
19	....	....	....	1.82N	1.75	.388	....	9
20	....	....	....	1.75N	1.72	.402	....	9
23	....	....	....	1.72N	1.67	.400	....	9
24	....	2.25B	....	2.25B	2.25	.450	....	9
25	3.25	3.25	3.00	3.00	2.95	.461	2	9
26	....	....	....	2.95N	2.52	.450	....	9
27	....	....	....	2.52N	2.40	.442	....	9
30	....	....	....	2.40N	2.10	.413	....	9

IN JULY

1	....	....	....	2.10N	2.15	.418	....	9
2	....	....	....	2.15N	2.30	.436	....	9
3	....	....	....	2.30N	2.25	.431	....	9
4	Exchange Closed: Independence Day							
7	2.52	2.52	2.52	2.52	2.30	.444	3	12
8	....	....	....	2.30N	1.97	.407	....	12
9	....	....	....	1.97N	2.15	.423	....	12
10	....	....	....	2.15N	2.17	.421	....	12
11	....	....	....	2.17N	2.05	.412	....	12
14	....	....	....	2.05N	2.37	.445	....	12
15	....	....	....	2.37N	2.70	.467	....	12
16	....	....	....	2.70N	2.72	.474	....	12
17	2.75	2.75	2.75	2.75	2.75	.466	1	12
18	....	....	....	2.75N	3.10	.501	....	12
21	3.20	3.20	3.20	3.20	3.15	.509	....	12
22	....	....	3.10A	3.10A	3.10	.506	25	37
23	....	....	....	3.10N	3.00	.498	....	37
24	....	....	....	3.00N	2.95	.494	....	37
25	....	....	....	2.95N	3.20	.513	....	37
28	....	3.60B	....	3.60B	3.75	.551	....	37
29	3.35	3.35	3.35	3.35	3.42	.530	20	57
30	3.25	3.25	3.20	3.20A	2.75	.479	43	96
31	....	....	....	2.75N	2.95	.494	....	96

IN AUGUST

1	....	....	2.85A	2.85A	3.10	.511	....	96
4	3.10	3.10	3.00A	3.00A	3.00	.508	16	112
5	3.00	3.05	2.95A	3.00	2.70	.486	101	193
6	2.70	2.70	2.50A	2.50A	2.50	.467	1	194
7	....	2.75B	....	2.75B	2.75	.495	....	194
8	2.50	2.50	2.50	2.50	2.70	.487	10	204
11	2.50	2.50	2.45	2.45	2.57	.472	20	219
12	2.50	2.55B	2.50	2.55B	2.55	.477	75	289
13	2.42	2.42	2.20	2.20	2.40	.463	26	315
14	....	2.45B	....	2.45B	2.50	.470	....	315
15	2.37	2.60	2.37	2.60	2.72	.488	51	357
18	....	....	2.45A	2.72N	2.85	.501	4	360
19	2.50	2.50	2.22	2.22	2.45	.482	187	540
20	....	....	2.35A	2.45N	2.37	.474	....	540
21	2.25	2.25	2.25	2.25	2.37	.481	1	540
22	2.15	2.20	2.05	2.20	2.20	.468	6	544

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

FEBRUARY 1987 58 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	2.20	2.20	2.15A	2.15A	2.15	.473	41	585
26	2.12	2.40B	2.12	2.40B	2.42	.494	45	604
27	2.50	2.65	2.50	2.65	2.55	.515	28	609
28	2.50	2.65	2.40	2.50	2.65	.527	39	639
29	2.50	2.80	2.50	2.65	2.70	.547	62	667

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	2.77	2.82	2.30	2.30	2.45	.524	34	692
3	2.45	2.70	2.45	2.70	2.75	.558	58	738
4	2.70	2.90	2.60	2.85A	2.80	.555	187	697
5	2.75	2.75	2.55	2.65	2.77	.545	181	771
8	2.60	2.60	2.35A	2.50	2.42	.522	35	663
9	2.25@.35	2.55	2.25	2.55@.50	2.60	.543	80	725
10	2.55	2.60	2.40	2.45	2.42	.520	42	695
11	2.20	2.47	2.00	2.30A	2.32	.496	18	703
12	2.20	2.20	2.10	2.10	2.12	.471	12	704
15	1.90	2.10	1.85	2.05	2.15	.473	123	806
16	1.90	2.30	1.90	2.20	2.17	.474	93	787
17	2.20@.25	2.30	2.20	2.30	2.22	.483	222	729
18	2.25	2.25	2.10	2.10	2.10	.476	117	829
19	2.07@.10	2.15	2.05	2.05	2.10	.471	66	856
22	1.80	1.80	1.55	1.60A	1.62	.400	119	921
23	1.65	1.85	1.55A	1.85	1.77	.432	71	940
24	1.70	1.70	1.55	1.60	1.47	.398	8	923
25	1.50	1.55	1.40	1.55	1.50	.412	29	944
26	1.65	1.75	1.60	1.65	1.60	.439	56	964
29	1.70	1.72	1.55	1.62@.60	1.60	.444	207	1080
30	1.55	1.60	1.20	1.20	1.25	.389	58	1103

IN OCTOBER

1	1.25	1.35	1.00	1.35	1.27	.398	165	1060
2	1.35	1.35	.85	.85	.87	.313	38	1073
3	1.10	1.10	.90	.92	1.00	.328	296	1193
6	1.05	1.12	1.00	1.05@.00	1.02	.331	249	1311
7	1.15	1.32	1.10	1.32	1.32	.380	97	1323
8	1.25	1.30	1.12	1.15A	1.17	.357	85	1369
9	1.22	1.35	1.22	1.25	1.30	.386	141	1379
10	1.25	1.40	1.25	1.35A	1.42	.404	52	1383
13	1.35	1.50	1.30	1.50	1.55	.424	330	1563
14	1.55	1.55	1.40	1.55	1.40	.404	187	1628
15	1.45	1.45	1.30	1.35	1.45	.415	52	1639
16	1.40	1.45	1.30	1.45	1.42	.409	118	1674
17	1.35@.32	1.35	1.20	1.27	1.25	.384	134	1711
20	1.25	1.40	1.25	1.30	1.27	.393	103	1759
21	1.25	1.25	1.05	1.05	1.10	.352	103	1829
22	1.10	1.25	1.10	1.25	1.25	.373	65	1851
23	1.30	1.35	1.20	1.30	1.25	.370	74	1888
24	1.30	1.30	1.15	1.15	1.15	.353	56	1894
27	1.45	1.70	1.40	1.67	1.72	.455	128	1864
28	1.62@.65	1.65	1.45	1.45	1.50	.427	81	1907
29	1.55	1.65	1.55	1.60A	1.55	.442	132	1922
30	1.60	1.60	1.45	1.55B	1.57	.443	38	1928
31	1.55	1.75	1.45	1.60	1.57	.442	109	1961

IN NOVEMBER

3	1.40	1.65	1.40	1.62	1.70	.472	77	1978
4	1.90	1.90	1.62	1.62	1.72	.471	34	1978
5	1.55	1.65	1.45	1.65	1.57	.449	35	1987
6	1.50	1.60	1.35	1.60	1.55	.454	580	2299
7	1.60	1.60	1.40	1.45A	1.42	.433	39	2317
10	1.40	1.60	1.40	1.60	1.75	.495	64	2360
11	1.80@.85	1.95	1.70	1.85	1.85	.510	497	2336
12	1.85	2.07	1.85	1.95	1.90	.518	204	2277
13	2.00	2.15	1.95	2.05	2.07	.539	336	2354
14	2.00	2.00	1.82	1.85@.87	.87	.504	1143	2712
17	2.05	2.10	1.75	1.97	1.92	.526	620	2683
18	1.65	2.00	1.60	2.00	1.95	.535	127	2501
19	2.15	2.47	2.15	2.25	2.20	.573	426	2288
20	2.27	2.55	2.27	2.50	2.52	.614	90	2304
21	2.37	2.60	2.35	2.40	2.35	.594	111	2312
24	2.35	2.45B	2.32	2.35	2.40	.608	19	2309
25	2.30	2.50	2.15	2.15	2.15	.592	155	2282
26	2.20@.10	2.20	1.95	2.10	2.15	.600	53	2303
27	Exchange Closed: Thanksgiving Day							
28	2.10	2.25	2.10	2.25	2.27	.622	75	2228

IN DECEMBER

1	2.30	2.40	2.30	2.37	2.27	.634	115	2224
2	2.05	2.05	1.72	1.77	1.75	.543	193	2216
3	1.50@.55	1.67	1.25	1.25	1.25	.429	195	2205
4	1.27	1.50	1.27	1.42	1.47	.471	192	2221

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

FEBRUARY 1987 58 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5	1.50	1.55	1.10	1.40	1.35	.451	343	2357
8	1.30	1.30	.97	.97@1.00	.97	.369	602	2654
9	.95	1.15	.90	1.12A	1.17	.414	548	2840
10	1.10	1.25	1.02	1.05	1.02	.393	853	2892
11	1.00@.95	1.10	.95	1.05B	1.07	.415	359	3048
12	1.12	1.12	1.00	1.00	1.00	.387	223	3088
15	.90	.90	.70	.82	.85	.344	176	3102
16	.90@.95	.95	.70	.90	.90	.384	194	3128
17	.90	.95	.70	.70	.70	.336	144	3164
18	.67@.65	.75	.60	.62	.62	.302	260	3239
19	.67	.75	.65	.65	.67	.310	507	3465
22	.55@.60	.62	.47	.60@.55	.52	.245	559	3684
23	.52	.80	.52	.60	.65	.347	772	3801
24	.65	.75	.65	.65	.67	.355	111	3811
25	Exchange Closed: Christmas							
26	.65	.65	.55	.55	.60	.333	96	3835
29	.45@.42	.45	.40	.40	.40	.244	352	4005
30	.35	.45	.32	.42	.42	.291	353	4062
31	.40	.40	.20	.20	.20	.180	420	3960

FEBRUARY 1987 60 CALLS

IN APRIL 1986

23	1.60	1.60	1.60	1.60	1.25	.341	7	7
24	....	....	....	1.25N	1.60	.354	....	7
25	....	....	....	1.60N	1.42	.347	....	7
28	....	....	....	1.42N	1.37	.351	....	7
29	....	....	....	1.37N	1.80	.395	....	7
30	....	....	....	1.80N	1.85	.424	....	7

IN MAY

1	....	....	....	1.85N	1.92	.395	....	7
2	....	....	....	1.92N	1.77	.374	....	7
5	....	....	....	1.77N	1.82	.386	....	7
6	1.65	1.65	1.65	1.65	1.77	.381	2	9
7	1.60	1.60	1.60	1.60	1.52	.385	2	11
8	....	....	....	1.52N	1.75	.407	....	11
9	1.65	1.75	1.65	1.75	1.87	.409	4	15
12	1.70	1.70	1.70	1.70	1.85	.411	2	17
13	....	....	....	1.85N	2.22	.421	....	17
14	....	....	....	2.22N	2.02	.422	....	17
15	2.00	2.00	1.70	1.70	1.87	.406	18	35
16	....	....	....	1.87N	1.50	.367	....	35
19	....	....	....	1.50N	1.57	.377	....	35
20	....	....	....	1.57N	1.55	.368	....	35
21	....	....	....	1.55N	1.15	.320	....	35
22	....	....	....	1.15N	1.37	.343	....	35
23	....	....	1.25A	1.25A	1.35	.331	....	35
26	Exchange Closed: Memorial Day							
27	1.45	1.45	1.40	1.40	1.00	.319	16	32
28	....	....	....	1.00N	1.17	.327	....	32
29	....	....	....	1.17N	1.10	.325	....	32
30	....	....	....	1.10N	1.05	.309	....	32

IN JUNE

2	....	....	....	1.05N	.95	.286	....	32
3	....	....	....	.95N	.97	.294	....	32
4	....	....	....	.97N	1.05	.308	....	32
5	....	1.10B	....	1.10B	1.20	.327	....	32
6	1.20	1.20	1.20	1.20	1.20	.326	3	32
9	....	....	....	1.20N	1.00	.304	....	32
10	....	....	....	1.00N	.97	.304	....	32
11	....	....	....	.97N	.97	.301	....	32
12	....	1.00B	....	1.00B	1.10	.319	....	32
13	....	....	....	1.10N	1.07	.318	....	32
16	....	....	....	1.07N	.92	.297	....	32
17	....	....	....	.92N	1.17	.331	....	32
18	....	....	....	1.17N	1.32	.341	....	32
19	....	....	....	1.32N	1.27	.331	....	32
20	....	....	....	1.27N	1.25	.344	....	32
23	1.25	1.25	1.25	1.25	1.20	.341	3	35
24	2.00	2.00	2.00	2.00	1.90	.389	....	35
25	....	....	....	1.90N	2.32	.400	1	35
26	....	....	....	2.32N	1.90	.389	....	35
27	....	....	....	1.90N	1.80	.381	....	35
30	....	....	1.65A	1.65A	1.55	.352	....	35

IN JULY

1	1.52	1.52	1.50A	1.50A	1.50	.357	1	36
2	....	....	....	1.50N	1.70	.374	....	36
3	....	....	....	1.70N	1.67	.368	....	36
4	Exchange Closed: Independence Day							
7	....	....	....	1.67N	1.70	.379	....	36

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

FEBRUARY 1987 60 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8				1.70N	1.50	.344	....	36
9	1.15	1.15	1.15	1.15	1.60	.358	20	56
10	....	....	....	1.60N	1.60	.356	....	56
11	....	....	....	1.60N	1.50	.347	....	56
14	....	....	....	1.50N	1.77	.378	....	56
15	....	....	....	1.77N	2.02	.400	....	56
16	....	....	....	2.02N	2.05	.406	....	56
17	....	....	....	2.05N	2.00	.398	....	56
18	....	....	....	2.00N	2.35	.433	....	56
21	....	....	....	2.35N	2.37	.440	....	56
22	....	....	....	2.37N	2.32	.437	....	56
23	2.35	2.35	2.35	2.35	2.25	.429	2	58
24	....	....	....	2.25N	2.22	.425	....	58
25	....	....	....	2.22N	2.42	.443	....	58
28	....	2.70B	....	2.70B	2.87	.481	....	58
29	2.45	2.45	2.45	2.45	2.62	.460	1	58
30	....	....	2.40A	2.40A	2.40	.409	....	58
31	2.20	2.20	2.05A	2.10	2.20	.422	20	76

IN AUGUST

1	2.05	2.10	2.05	2.10	2.32	.438	9	86
4	2.10	2.10	2.10	2.10	2.22	.434	29	106
5	2.22	2.25	2.22	2.25	1.97	.411	15	106
6	1.90	1.90	1.85	1.85	1.82	.391	21	122
7	2.00	2.00	1.95	1.95	2.00	.417	11	133
8	1.90	1.95	1.80	1.90@.95	1.95	.408	12	142
11	1.82	1.82	1.75A	1.75A	1.75	.392	13	155
12	1.85	1.90B	1.80	1.85	1.80	.394	25	179
13	1.75	1.75	1.75	1.75	1.70	.380	2	179
14	1.85	1.85	1.75A	1.75A	1.80	.385	21	192
15	1.85@.90	1.90	1.85	1.90	1.97	.402	19	195
18	1.65	2.00	1.65	1.75	2.10	.413	27	218
19	1.75	1.75	1.75	1.75	1.72	.395	2	224
20	1.60	1.70	1.45	1.45	1.67	.386	21	245
21	1.57	1.60	1.57	1.60	1.65	.393	4	249
22	1.50	1.50	1.50	1.50	1.55	.380	7	253
25	1.60	1.60	1.50	1.50A	1.50	.384	4	255
26	1.50	1.55	1.50	1.50	1.67	.404	14	269
27	1.75	1.80	1.75	1.80	1.75	.424	36	288
28	1.70	1.70	1.70	1.70	1.82	.435	13	293
29	....	....	1.80A	1.80A	1.87	.453	2	295

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	1.85	1.90	1.60	1.60	1.65	.428	31	320
3	1.65	1.80	1.65	1.80	1.92	.461	12	321
4	1.82	1.85	1.77	1.77	1.90	.457	9	328
5	1.90	1.90	1.67	1.67	1.85	.446	15	326
8	1.75	1.75	1.65	1.65	1.62	.420	58	380
9	1.60	1.65	1.55	1.65	1.77	.439	19	390
10	1.65	1.65	1.55	1.55	1.60	.416	20	397
11	1.45@.50	1.55	1.25	1.50	1.55	.392	86	326
12	1.50	1.50	1.35	1.40	1.42	.367	22	334
15	1.27	1.40	1.20	1.30	1.40	.368	38	367
16	1.25	1.42	1.25	1.42	1.45	.369	28	372
17	1.45	1.50	1.40	1.45	1.47	.378	59	405
18	1.45	1.50	1.30	1.32	1.35	.370	35	433
19	1.30	1.35	1.30	1.30	1.37	.366	24	448
22	1.10	1.15	.95	1.00	1.05	.299	21	464
23	1.10	1.15B	1.05	1.10	1.15	.328	153	571
24	1.10	1.20	.85	.85	.90	.296	26	556
25	.95	.97	.85	.90B	.92	.309	12	554
26	1.00	1.05	.95	1.05@.00	1.02	.332	105	632
29	1.05	1.05	.97	.97	1.00	.335	178	735
30	.95	.95	.72	.72	.72	.284	67	709

IN OCTOBER

1	.75	.77	.60A	.75B	.77	.291	49	695
2	.80	.82	.50	.50	.47	.217	177	709
3	.57	.57	.50	.52	.57	.228	96	681
6	.57	.62	.57	.60	.60	.230	10	678
7	.70	.77B	.70	.77B	.77	.271	108	695
8	.75	.75	.70	.70	.67	.251	64	727
9	.72	.77	.72	.72	.75	.275	88	757
10	.72	.80	.72	.80	.85	.289	29	759
13	.80	.87	.80	.87	.90	.304	76	799
14	.90	.95	.75	.80	.82	.285	323	1002
15	.85	.87	.80A	.85	.85	.294	72	1015
16	.75	.80	.72	.80	.85	.287	62	1047
17	.75	.77	.70	.70	.70	.265	81	1107
20	.72@.70	.75	.70	.75	.75	.271	39	1125
21	.65	.65	.60	.60	.62	.235	70	1180

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

FEBRUARY 1987 60 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	.65	.70	.65	.70	.70	.253	33	1191
23	.72	.75	.67	.75	.72	.250	68	1250
24	.72	.75	.65	.65	.67	.236	86	1286
27	.90	1.00	.80	1.00	1.05	.324	113	1332
28	1.00	1.00	.85	.85	.87	.297	17	1336
29	.90	.97	.90	.95	.90	.310	258	1536
30	.90	.95	.90	.95	.90	.309	104	1492
31	.80	1.02	.80	.90	.92	.308	195	1505

IN NOVEMBER

3	.87	.95	.85	.95	.97	.332	42	1513
4	1.00@.10	1.10	.92	.95	1.00	.330	173	1648
5	.92	.95	.85	.95	.90	.309	99	1673
6	.90	.90	.77	.90	.87	.312	221	1758
7	.90	.90	.82	.82	.80	.291	97	1847
10	.75	.97	.72	.95	1.00	.343	19	1858
11	1.00	1.12	.95	1.05	1.07	.355	113	1928
12	1.07	1.20	1.07	1.10	1.10	.361	186	2008
13	1.15	1.30	1.10	1.25B	1.22	.379	180	2075
14	1.20	1.20	1.05	1.07	1.10	.346	114	2147
17	1.20@.17	1.20	1.00	1.07	1.10	.363	129	2220
18	1.00	1.15	.95	1.15	1.12	.370	59	2272
19	1.35	1.45	1.30	1.40@.35A	1.30	.405	157	2316
20	1.42	1.55	1.37	1.50	1.52	.446	218	2469
21	1.42	1.60	1.37	1.40	1.40	.425	367	2347
24	1.40	1.50	1.35	1.37	1.37	.435	235	2508
25	1.35	1.47	1.25A	1.25A	1.20	.416	313	2638
26	1.20@.15	1.20	1.05	1.15	1.17	.421	75	2620
27	Exchange Closed: Thanksgiving Day							
28	1.10	1.25	1.10	1.25	1.25	.439	122	2643

IN DECEMBER

1	1.30	1.40	1.25	1.32	1.25	.445	113	2605
2	1.15	1.15	.90	.92	.90	.353	299	2598
3	.80	.85	.67	.70	.65	.252	363	2588
4	.70	.82	.70	.72	.77	.287	197	2687
5	.77	.77	.57	.70	.67	.269	436	2674
8	.62@.55	.62	.47	.47	.45	.200	232	2600
9	.45	.55	.42	.55	.55	.234	477	2463
10	.60@.55	.60	.45	.45	.47	.216	402	2456
11	.45	.55	.45	.55	.50	.231	254	2602
12	.52	.52	.45	.45	.45	.209	94	2624
15	.37	.40	.30	.37	.37	.172	173	2731
16	.42	.42	.32	.40	.40	.199	291	2780
17	.40	.40	.30	.30	.30	.163	183	2778
18	.30	.30	.25	.27	.25	.139	79	2703
19	.27	.30	.25	.30	.25	.143	57	2667
22	.25	.25	.20	.25	.20	.100	208	2617
23	.20	.30	.20	.20	.22	.158	624	2927
24	.22	.25	.20	.20	.22	.160	138	2973
25	Exchange Closed: Christmas							
26	.22	.22	.20	.20	.20	.141	76	2950
29	.15	.15	.10	.10	.10	.084	208	2903
30	.10	.10	.07	.07	.07	.105	225	2903
31	.07	.10	.02	.02	.02	.050	186	2852

FEBRUARY 1987 62 CALLS

IN APRIL 1986

29	1.30	1.30	1.30	1.30	1.30	.345	1	1
30	1.65	1.75B	1.65	1.65	1.47	.373	5	6

IN MAY

1	....	....	....	1.47N	1.45	.346	....	6
2	....	....	....	1.45N	1.35	.326	....	6
5	....	....	....	1.35N	1.37	.337	....	6
6	....	....	....	1.37N	1.35	.331	....	6
7	1.35	1.35	1.35	1.35	1.10	.334	....	6
8	....	....	....	1.10N	1.27	.355	1	7
9	....	....	....	1.27N	1.40	.357	....	7
12	....	....	....	1.40N	1.37	.358	....	7
13	....	....	....	1.37N	1.72	.367	....	7
14	....	....	....	1.72N	1.50	.367	....	7
15	....	....	....	1.50N	1.42	.351	....	7
16	....	....	....	1.42N	1.07	.313	....	7
19	....	....	....	1.07N	1.12	.322	....	7
20	....	....	....	1.12N	1.12	.313	....	7
21	....	....	....	1.12N	.80	.268	....	7
22	....	....	....	.80N	.97	.290	....	7
23	....	....	....	.97N	.97	.278	....	7
26	Exchange Closed: Memorial Day							
27	....	....	....	.97N	.70	.267	....	7
28	....	....	....	.70N	.82	.274	....	7

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS
FEBRUARY 1987 62 CALLS
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	....	....	....	.82N	.77	.273	....	7
30	....	....	....	.77N	.75	.258	....	7
IN JUNE								
2	....	....	....	.75N	.67	.236	....	7
3	....	....	....	.67N	.67	.243	....	7
4	....	....	....	.67N	.72	.257	....	7
5	....	....	....	.72N	.85	.274	....	7
6	....	....	....	.85N	.85	.274	....	7
9	....	....	....	.85N	.75	.253	....	7
10	....	....	....	.75N	.72	.253	....	7
11	....	....	....	.72N	.72	.250	....	7
12	.75	.75	.75	.75	.80	.267	3	10
13	....	....	....	.80N	.80	.267	....	10
16	....	....	....	.80N	.65	.248	....	10
17	....	....	....	.65N	.85	.279	....	10
18	....	....	....	.85N	.95	.288	....	10
19	....	....	.85A	.85A	.90	.279	....	10
20	....	....	....	.90N	.90	.291	....	10
23	....	....	....	.90N	.85	.287	....	10
24	....	....	....	.85N	1.40	.332	....	10
25	1.40	1.40	1.40	1.40	1.80	.343	4	10
26	....	....	1.35A	1.35A	1.30	.332	....	10
27	....	....	....	1.30N	1.35	.324	....	10
30	....	....	....	1.35N	1.12	.297	....	10
IN JULY								
1	1.00	1.00	1.00	1.00	1.17	.301	2	11
2	....	....	1.15A	1.17N	1.25	.317	1	12
3	1.10	1.10	1.10	1.10	1.22	.311	3	15
4	Exchange Closed: Independence Day							
7	....	....	....	1.22N	1.25	.320	....	15
8	....	....	....	1.25N	1.05	.286	....	15
9	....	....	....	1.05N	1.15	.300	....	15
10	1.15	1.15	1.15	1.15	1.15	.297	1	15
11	....	....	....	1.15N	1.07	.288	1	15
14	....	....	....	1.07N	1.27	.317	....	15
15	....	....	....	1.27N	1.50	.337	....	15
16	....	....	....	1.50N	1.50	.343	....	15
17	....	....	....	1.50N	1.47	.335	....	15
18	1.70	1.70	1.70	1.70	1.75	.368	6	21
21	....	....	....	1.75N	1.77	.375	....	21
22	....	....	....	1.77N	1.72	.372	....	21
23	1.60	1.60	1.60	1.60	1.67	.364	2	23
24	1.55	1.60	1.55	1.60	1.65	.360	13	36
25	1.50	1.85	1.50	1.85	1.80	.377	220	255
28	....	2.10B	....	1.80N	2.17	.413	30	285
29	....	....	1.80A	1.80A	1.95	.392	....	285
30	....	....	1.85A	1.85A	1.50	.343	....	285
31	....	....	....	1.50N	1.62	.355	....	285
IN AUGUST								
1	1.65	1.65	1.55A	1.55A	1.70	.370	3	288
4	1.70	1.70	1.70	1.70	1.62	.364	16	304
5	1.60	2.17	1.55	1.55	1.42	.341	105	383
6	1.30	1.30	1.30	1.30	1.30	.321	37	395
7	1.35	1.35	1.35	1.35	1.42	.344	3	398
8	1.30	1.30	1.25	1.25	1.40	.335	10	408
11	1.40	1.50	1.40	1.50	1.32	.318	35	417
12	1.25	1.25	1.25	1.25	1.25	.319	2	419
13	1.25	1.25	1.25	1.25	1.20	.304	1	420
14	1.25	1.25	1.15	1.20	1.25	.309	7	427
15	1.20	1.30	1.20	1.30	1.35	.324	22	449
18	1.15	1.35B	1.15	1.35B	1.50	.333	12	461
19	1.40	1.40	1.05	1.05	1.20	.315	21	479
20	1.15	1.15	1.05	1.05	1.12	.306	4	483
21	1.05	1.05	1.05	1.05	1.10	.313	13	487
22	1.00	1.00	1.00	1.00	1.05	.301	4	483
25	1.00	1.10	.90	1.00	1.00	.303	34	515
26	.95	1.05	.95	1.02	1.12	.322	214	728
27	1.07	1.20	1.07	1.15	1.17	.339	49	774
28	1.10	1.20	1.10	1.20	1.22	.349	5	775
29	1.10	1.17	1.10	1.15	1.22	.365	113	887
IN SEPTEMBER								
1	Exchange Closed: Labor Day							
2	1.20	1.20	1.10	1.12A	1.05	.339	12	894
3	1.00	1.22	1.00	1.22	1.25	.369	371	1022
4	1.20	1.25	1.05	1.20	1.25	.365	32	630
5	1.05	1.05	.95	.95	1.22	.353	12	642
8	1.10	1.10	1.00A	1.00A	1.02	.327	9	647
9	1.00	1.05	.90	1.05	1.17	.343	60	702

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS
FEBRUARY 1987 62 CALLS
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	1.05	1.07	.95	.95	1.00	.321	40	738
11	.95	.95	.80	.95	1.00	.298	116	849
12	.95	.95	.90	.90	.92	.276	14	864
15	.85	.90B	.70	90B	.95	.276	87	898
16	.75	.85	.75	.85	.92	.276	38	934
17	.90	.92	.90	.92	1.00	.284	34	962
18	.95	.95	.85	.85	.90	.277	92	1035
19	.85	.85	.80	.80	.85	.272	11	1033
22	.72	.72	.62	.67	.65	.214	33	1048
23	.65	.67	.62	.67	.70	.238	14	1058
24	.70	.70	.60	.60	.52	.211	1	1058
25	.52	.60	.52	.55	.55	.221	16	1063
26	.60	.60	.55	.60	.60	.240	27	1075
29	.55	.60	.55	.60	.60	.241	163	1188
30	.55	.55	.40	.40	.40	.197	34	1208
IN OCTOBER								
1	.45	.45	.30	.35	.42	.202	53	1162
2	.42	.42	.30	.30	.25	.142	120	1261
3	.40	.40	.30	.32	.32	.151	132	1286
6	.35	.35	.35	.35	.35	.152	71	1304
7	.40	.50	.40	.50	.47	.184	2	1304
8	.35	.37	.35	.37	.42	.167	13	1310
9	....	....	....	42N	.42	.185	....	1310
10	.40	.42B	.40	.40	.47	.195	1	1310
13	.45	.52	.45	.50	.52	.205	195	1486
14	.47	.55	.47	.50A	.45	.189	64	1527
15	.45	.50	.45	.47	.47	.195	30	1518
16	.42	.42	.42	.42	.45	.189	5	1520
17	.40	.40	.35	.40B	.40	.170	26	1535
20	.40	.45	.40	.45	.40	.174	52	1537
21	.35	.35	.35	.35	.32	.147	28	1517
22	.37	.37	.35	.37	.37	.160	76	1582
23	.40	.40	.40	.40	.40	.157	25	1602
24	.37	.37	.37	.37	.35	.147	28	1625
27	.47	.55	.47	.55	.57	.214	49	1622
28	.55	.55	.47	.50	.47	.193	19	1625
29	.50	.52	.50	.52	.47	.202	117	1717
30	.50	.50	.50	.50	.47	.201	55	1752
31	.47	.60	.47	.52	.52	.198	88	1829
IN NOVEMBER								
3	.50	.55	.45A	.55	.55	.215	56	1882
4	.60	.65	.52	.52	.55	.213	110	1894
5	.47	.50	.45	.50	.50	.195	30	1911
6	.47	.47	.42	.42	.45	.196	8	1911
7	.47	.47	.45	.45	.40	.179	10	1920
10	.40	.50	.40	.50	.52	.216	21	1926
11	.55	.60B	.50	.60B	.60	.225	66	1958
12	.55	.70	.55	.60	.60	.229	111	1965
13	.62	.70	.60	.70	.67	.243	81	1967
14	.67	.67	.60	.60	.60	.215	45	1979
17	.52	.65	.52	.60	.57	.226	353	2099
18	.55	.60	.50	.60	.57	.230	390	2363
19	.67	.80	.67	.72	.70	.258	479	2680
20	.75	.85	.75	.85	.82	.292	338	2632
21	.80	.90	.75	.75	.77	.273	529	2665
24	.75@ 72	.82	.72	.72	.75	.278	229	2499
25	.75	.80	.60	.60	.62	.260	600	2607
26	.60	.60	.50	.60	.57	.262	266	2546
27	Exchange Closed: Thanksgiving Day							
28	.55	.60	.55	.60B	.60	.273	157	2645
IN DECEMBER								
1	.60	.72	.60	.62A	.62	.273	197	2711
2	.55	.57	.40	.45	.45	.198	292	2771
3	.40	.40	.30	.30	.30	.127	271	2682
4	.37	.40	.35	.35	.35	.150	51	2689
5	.35	.35	.27	.35	.30	.137	28	2680
8	.30	.30	.17	.20	.20	.091	457	2497
9	.22	.22	.20	.22	.22	.111	24	2488
10	.22	.27	.20	.20	.20	.099	68	2472
11	.22	.22	.20	.20	.20	.108	60	2437
12	.20	.22	.17	.17	.17	.093	250	2264
15	.15	.17	.12	.15	.12	.071	59	2262
16	.17	.17	.12	.17	.12	.084	186	2200
17	.15	.15	.10	.10	.07	.064	51	2197
18	.10	.10	.10	.10	.07	.051	95	2177
19	.10	.10	.07	.10	.07	.052	35	2175
22	.07	.10	.07	.10	.07	.031	366	2114
23	.07	.10	.07	.07	.07	.056	195	2103
24	.05	.07	.05	.07	.07	.055	4	2101

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

FEBRUARY 1987 62 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	Exchange Closed; Christmas							
26	.07	.07	.07	.07	.07	.044	17	2093
29	.05	.05	.05	.05	.05	.020	17	2075
30	.05	.05	.02	.05	.02	.026	25	2070
31	.02	.05	.02	.02A	....	.009	25	2043

FEBRUARY 1987 64 CALLS

IN JULY 1986

18	1.10	1.10	1.10	1.10	1.27	.309	5	5
21	1.25	1.30	1.25	1.30	1.30	.315	15	20
22	1.25	1.25	1.25	1.25	1.25	.312	2	22
23	....	....	....	1.25N	1.22	.304	....	22
24	1.12	1.12	1.12	1.12	1.20	.300	2	24
25	1.10	1.10	1.10	1.10	1.30	.316	5	29
28	1.70@ .80	1.80	1.40	1.40	1.60	.350	51	80
29	1.20	1.50	1.20	1.35	1.45	.330	61	137
30	1.35	1.35	1.10	1.10	1.07	.284	6	143
31	1.20	1.25	1.05A	1.20A	1.17	.294	6	147

IN AUGUST

1	1.05	1.15	1.05	1.15	1.22	.307	3	150
4	1.20	1.20	1.15	1.15	1.15	.300	31	181
5	....	....	1.05A	1.05A	1.00	.279	....	181
6	.97	.97	.97	.97	.90	.259	2	183
7	....	.95B	....	.95B	1.00	.279	....	183
8	1.00	1.00	1.00	1.00	.97	.269	5	188
11	1.00	1.00	.95A	.95A	.92	.253	2	188
12	.90	.90	.90	.90	.85	.252	11	193
13	....	....	.80A	.80A	.80	.238	....	193
14	....	....	....	.80N	.87	.241	....	193
15	....	....	....	.87N	.95	.254	....	193
18	.92	.92	.92	.92	1.05	.261	3	196
19	.90	.90	.75	.75	.80	.245	37	233
20	.72	.72	.65A	.65A	.77	.237	38	233
21	.72	.72	.72	.72	.75	.242	1	214
22	.60	.60	.60	.60	.65	.232	2	216
25	....	....	....	.65N	.67	.233	....	215
26	.75	.75	.75	.75	.72	.250	2	222
27	.75	.75	.75	.75	.75	.265	2	224
28	.75	.75	.70	.70	.77	.273	9	233
29	....	....	....	.77N	.77	.285	....	233

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	.65	.65	.65	.65	.65	.261	32	265
3	.70	.77	.65	.77	.80	.287	4	266
4	.80	.80	.70A	.70A	.80	.282	1	267
5	.60	.60	.60	.60	.77	.270	5	272
8	.65	.65	.55	.55	.65	.246	21	290
9	.60	.65	.60	.65	.72	.259	14	298
10	.65	.65	.65	.65	.62	.238	....	293
11	....	....	.60A	.60A	.62	.218	13	293
12	.52@ .50	.52	.45	.50B	.55	.199	140	423
15	.45	.45	.45	.45	.57	.199	92	381
16	.55	.60	.55	.60	.57	.199	42	346
17	.45	.45	.45	.45	.62	.205	8	352
18	.50	.50	.50	.50	.55	.199	22	374
19	.50	.50	.50	.50	.50	.194	6	380
22	.45	.45	.40	.40	.40	.147	4	384
23	.40	.40	.40	.40	.42	.166	2	384
24	....	....	.40A	.40A	.30	.144	10	374
25	....	....	....	.30N	.30	.151	....	374
26	.35	.35	.35	.35	.32	.166	1	373
29	.30	.30	.30	.30	.30	.165	2	373
30	.25	.25	.25	.25	.20	.131	1	373

IN OCTOBER

1	....	....	....	.20N	.22	.134	....	373
2	....	....	.17A	.17A	.15	.089	....	373
3	....	....	....	.15N	.15	.095	....	373
6	.22@ .25	.25	.20	.20	.17	.095	19	374
7	.25	.27	.25	.27	.25	.118	355	511
8	.20@ .22	.22	.20	.22	.22	.105	58	565
9	.20	.25	.20	.25	.25	.118	6	570
10	.25	.25	.25	.25	.25	.125	1	570
13	....	....	....	.25N	.30	.130	....	569
14	.25	.25	.25	.25	.22	.118	9	560
15	.25	.25	.22	.25	.25	.122	13	561
16	.25	.25	.25	.25	.25	.117	5	561
17	.25	.25	.25	.25	.22	.103	2	562
20	.15	.17B	.15	.17B	.22	.104	1	562

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

FEBRUARY 1987 64 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	.20	.20	.17	.20	.17	.085	12	587
22	....	....	....	.17N	.20	.094	....	587
23	.17	.17	.17	.17	.20	.092	1	568
24	.20	.20	.20	.20	.17	.086	8	572
27	.30	.30	.27	.27	.30	.132	3	572
28	....	....	....	.30N	.25	.116	....	572
29	.27	.27	.25	.25	.25	.122	6	572
30	.25	.25	.20	.20	.25	.121	26	592
31	.20	.25	.20	.25	.27	.119	9	592

IN NOVEMBER

3	.25	.25	.25	.25	.25	.129	2	591
4	.25	.27	.25	.25	.27	.127	38	590
5	.25	.25	.22	.25	.25	.114	274	646
6	.22	.25	.22	.25	.22	.114	52	698
7	.22	.22	.20	.20	.20	.100	6	698
10	.20	.22B	.20	.22B	.25	.124	51	738
11	.22	.30B	.22	.30B	.30	.130	26	749
12	.25	.32	.25	.32	.30	.132	8	753
13	.35	.40	.35	.40	.35	.141	139	822
14	.32	.32	.30	.30	.30	.121	27	843
17	.27	.30	.20	.30	.27	.127	138	951
18	.27	.27	.25	.27	.27	.129	59	1000
19	.30	.40	.30	.40	.35	.148	93	1011
20	.40	.40	.37	.37	.42	.172	161	1054
21	.37	.45B	.37	.42	.40	.157	129	1117
24	.40	.40	.35	.35	.37	.158	69	1089
25	.35	.40	.35	.35A	.30	.144	136	1143
26	.25	.25	.22	.25B	.25	.144	75	1164
27	Exchange Closed; Thanksgiving Day							
28	.25	.25	.25	.25	.25	.149	60	1174

IN DECEMBER

1	.22	.27	.22	.25	.27	.146	32	1177
2	.17	.22	.17	.17	.17	.096	15	1177
3	.17	.17	.15	.15	.15	.055	44	1197
4	.17	.17	.12	.12	.15	.067	7	1197
5	.12	.12	.12	.12	.12	.060	33	1226
8	.10	.10	.10	.10	.07	.035	3	1216
9	.10	.10	.05	.07B	.07	.044	13	1211
10	.10	.10	.07	.07	.07	.038	27	1214
11	.07	.10	.07	.10	.10	.042	6	1211
12	.07	.10	.07	.07	.07	.035	289	1089
15	.05	.07	.05	.07	.05	.024	6	1064
16	.05	.05	.05	.05	.05	.029	4	1062
17	.05	.05	.05	.05	.05	.020	1	1062
18	....	....	....	.05N	.02	.015	....	1060
19	.02	.05	.02	.05	.02	.015	2	1058
22	.02	.02	.02	.02	.02	.007	20	1055
23	.05	.05	.05	.05	.02	.015	101	1020
24	.02	.02	.02	.02	.02	.014	1	1019
25	Exchange Closed; Christmas							
26	.02	.02	.02	.02	.02	.010	22	1019
29	.02	.02	.02	.02	....	.003	2	1019
30	CAB	CAB	CAB	CAB	CAB	.004	1	1015
31	CAB	CAB	CAB	CAB	CAB	.001	....	1015

APRIL 1987 52 CALLS

IN OCTOBER 1986

22	5.30	5.30	5.30	5.30	5.35	.774	5	5
23	....	....	....	5.35N	5.20	.767	....	5
24	....	....	5.15A	5.15A	5.12	.758	....	5
27	....	....	....	5.12N	6.10	.810	....	5
28	....	....	5.95A	5.95A	5.80	.799	....	5
29	....	....	....	5.80N	5.75	.799	....	5
30	....	5.80B	....	5.80B	5.87	.805	....	5
31	....	5.90B	....	5.90B	5.77	.802	....	5

IN NOVEMBER

3	....	....	....	5.77N	6.07	.819	....	5
4	....	....	....	6.07N	6.05	.820	....	5
5	....	....	5.90A	5.90A	5.90	.814	....	5
6	....	....	....	5.90N	6.07	.824	....	5
7	6.05	6.05	6.00A	6.05	6.00	.825	5	10
10	....	....	....	6.00N	6.30	.842	....	10
11	....	....	....	6.30N	6.75	.862	....	10
12	....	6.85B	....	6.85B	6.82	.866	....	10
13	....	....	....	6.82N	6.97	.871	....	10
14	....	....	6.90A	6.90A	6.75	.864	....	10
17	....	6.90B	....	6.90B	6.95	.875	....	10
18	....	....	....	6.95N	6.90	.875	....	10

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

APRIL 1987 52 CALLS

IN NOVEMBER 1986 (Continued)

e	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
.	....	....	....	6.90N	7.07	.882	....	10
.	....	7.15B	....	7.15B	7.30	.888	....	10
.	....	....	....	7.30N	6.95	.879	....	10
.	....	....	....	6.95N	6.80	.877	....	10
.	6.90	7.10B	6.90	6.90	6.75	.877	5	10
.	....	....	....	6.75N	6.67	.879	....	10
.	Exchange Closed; Thanksgiving Day							
.	....	....	....	6.67N	6.72	.885	....	10

IN DECEMBER

.	....	6.90B	....	6.72N	6.70	.887	....	10
.	....	....	6.20A	6.20A	6.07	.864	....	10
.	....	....	5.30A	5.30A	5.27	.825	....	10
.	....	....	....	5.27N	5.55	.839	....	10
.	....	....	....	5.55N	5.42	.833	....	10
.	....	....	....	5.42N	5.17	.822	....	10
.	....	5.55B	....	5.55B	5.60	.843	....	10
.	....	5.70B	....	5.60N	5.40	.836	....	10
.	....	....	5.30A	5.40N	5.55	.842	....	10
.	....	....	....	5.55N	5.40	.837	....	10
.	....	....	5.25A	5.25A	5.17	.827	....	10
.	....	5.25B	....	5.25B	5.37	.840	....	10
.	....	....	....	5.37N	5.07	.825	....	10
.	....	....	....	5.07N	4.75	.807	....	10
.	....	....	....	4.75N	4.72	.803	....	10
.	....	....	....	4.72N	4.27	.774	....	10
.	....	....	....	4.27N	4.90	.822	....	10
.	....	....	....	4.90N	4.90	.828	....	10
.	Exchange Closed; Christmas							
.	....	....	....	4.90N	4.92	.834	....	10
.	....	....	....	4.92N	4.60	.817	....	10
.	....	....	....	4.60N	5.12	.854	....	10
.	....	....	....	5.12N	4.57	.824	....	10

APRIL 1987 54 CALLS

IN JUNE 1986

.	3.50	3.50	3.50	3.50	3.50	.554	20	20
.	....	....	....	3.50N	4.25	.579	....	20
.	....	....	....	4.25N	4.15	.575	....	20
.	....	....	....	4.15N	4.10	.568	....	20
.	....	....	....	4.10N	4.30	.576	....	20
.	....	....	....	4.30N	4.30	.576	....	20
.	....	....	....	4.30N	5.80	.619	....	20
.	....	....	5.20A	5.20A	5.30	.633	....	20
.	....	....	4.95A	4.95A	4.85	.623	....	20
.	....	....	....	4.85N	4.80	.619	....	20
.	....	....	....	4.80N	4.40	.595	....	20

IN JULY

.	....	....	....	4.40N	4.60	.612	....	20
.	....	....	....	4.60N	4.70	.620	....	20
.	....	....	....	4.70N	4.70	.621	....	20
.	Exchange Closed; Independence Day							
.	....	....	....	4.70N	4.80	.628	....	20
.	....	....	....	4.80N	4.30	.592	....	20
.	....	....	....	4.30N	4.45	.604	....	20
.	....	....	....	4.45N	4.57	.610	....	20
.	....	....	....	4.57N	4.32	.597	....	20
.	....	....	....	4.32N	4.50	.620	....	20
.	....	4.75B	....	4.75B	5.00	.634	....	20
.	....	....	....	5.00N	5.27	.647	....	20
.	5.10	5.10	5.05A	5.10	5.00	.636	20	....
.	....	....	....	5.55N	6.00	.678	....	....
.	....	....	....	6.77N	6.22	.688	....	....
.	....	....	....	6.22N	5.32	.651	....	....
.	....	....	....	5.32N	5.65	.665	....	....

IN AUGUST

.	....	....	....	5.65N	5.65	.677	....	....
.	....	....	....	5.65N	5.65	.673	....	....
.	....	....	....	5.65N	5.15	.660	....	....
.	....	....	....	5.15N	5.02	.649	....	....
.	....	....	....	5.02N	5.30	.669	....	....
.	....	....	5.10A	5.10A	5.35	.666	....	....
.	....	....	....	5.35N	5.20	.666	....	....
.	....	....	....	5.20N	5.40	.676	....	....
.	....	....	....	5.40N	5.15	.670	....	....
.	....	....	....	5.15N	5.32	.678	....	....
.	....	....	....	5.32N	5.42	.684	....	....
.	....	....	5.20A	5.42N	5.62	.696	....	....

LIVE CATTLE OPTION ON FUTURES — CALLS

APRIL 1987 54 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	4.75	4.75	4.75	4.75	4.42	.678	1	1
25	....	....	....	4.42N	4.47	.681	....	1
26	....	4.50B	....	4.50B	4.60	.697	....	1
29	4.65	4.65	4.60	4.60	4.80	.704	2	2
30	....	....	4.30A	4.30A	3.95	.671	....	2

IN OCTOBER

1	....	....	....	3.95N	4.17	.675	....	2
2	....	....	....	4.17N	3.40	.623	....	2
3	....	....	....	3.40N	3.60	.640	....	2
6	3.80	3.80	3.80	3.80	3.65	.644	1	3
7	....	3.95B	....	3.95B	4.25	.681	....	3
8	....	....	....	4.25N	4.02	.664	....	3
9	....	4.15B	....	4.02N	4.17	.677	....	3
10	....	....	4.10A	4.10A	4.25	.684	....	3
13	....	....	....	4.25N	4.37	.698	....	3
14	4.35	4.35	4.35	4.35	4.30	.693	5	7
15	4.30	4.35	4.30	4.35	4.30	.694	2	9
16	....	....	....	4.30N	4.20	.692	....	9
17	....	....	....	4.20N	4.07	.683	....	9
20	4.10	4.10	4.10	4.10	4.20	.694	3	12
21	....	....	3.90A	3.90A	3.85	.670	....	12
22	....	....	....	3.85N	3.92	.675	....	12
23	....	....	....	3.92N	3.80	.666	....	12
24	3.70	3.85B	3.70	3.75A	3.75	.656	4	15
27	....	4.25B	....	4.25B	4.60	.718	....	15
28	....	....	4.50A	4.50A	4.30	.704	....	15
29	....	....	....	4.30N	4.25	.703	....	15
30	....	....	....	4.25N	4.37	.710	....	15
31	....	4.45B	....	4.45B	4.30	.706	....	15

IN NOVEMBER

3	....	....	....	4.30N	4.55	.725	....	15
4	....	....	....	4.55N	4.52	.727	....	15
5	....	....	4.40A	4.40A	4.37	.718	....	15
6	....	....	....	4.37N	4.52	.729	....	15
7	4.50	4.50	4.50	4.50	4.45	.729	....	15
10	....	....	....	4.45N	4.70	.750	....	15
11	....	....	....	4.70N	5.10	.775	....	15
12	....	5.20B	....	5.20B	5.17	.780	....	15
13	....	....	....	5.17N	5.32	.786	....	15
14	....	....	5.25A	5.25A	5.12	.777	....	15
17	....	5.25B	....	5.25B	5.30	.791	....	15
18	....	....	5.25A	5.25A	5.27	.790	....	15
19	....	5.40B	....	5.40B	5.40	.799	....	15
20	....	....	....	5.40N	5.60	.608	....	15
21	....	....	....	5.60N	5.30	.795	....	15
24	....	....	....	5.30N	5.17	.791	....	15
25	....	5.40B	....	5.17N	5.10	.790	....	15
26	....	....	5.00A	5.00A	5.02	.791	....	15
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	5.02N	5.05	.798	....	15

IN DECEMBER

1	....	5.20B	....	5.05N	5.02	.799	....	15
2	....	....	4.65A	4.65A	4.47	.766	....	15
3	4.40	4.40	3.80A	3.80A	3.77	.712	....	15
4	....	....	....	3.77N	4.02	.731	....	15
5	....	....	....	4.02N	3.92	.724	....	15
8	....	....	....	3.92N	3.70	.706	....	15
9	....	4.00B	....	4.00B	4.07	.736	....	15
10	....	4.15B	....	4.07N	3.90	.725	....	15
11	....	....	3.85A	3.90N	4.00	.733	....	15
12	....	....	3.95A	3.95A	3.87	.726	....	15
15	....	....	3.70A	3.70A	3.67	.711	....	15
16	3.75	3.75	3.70A	3.70A	3.82	.728	5	20
17	....	....	....	3.82N	3.60	.707	....	20
18	....	....	....	3.60N	3.32	.682	....	20
19	....	....	....	3.32N	3.27	.677	....	20
22	....	....	....	3.27N	2.92	.638	....	20
23	....	3.20B	....	3.20B	3.45	.698	....	20
24	....	....	....	3.45N	3.40	.705	....	20
25	Exchange Closed; Christmas							
26	....	....	....	3.40N	3.42	.711	....	20
29	....	....	....	3.42N	3.12	.685	....	20
30	3.12	3.45B	3.12	3.45B	3.57	.733	10	30
31	....	....	3.55A	3.55A	3.10	.689	2	32

APRIL 1987 56 CALLS

IN JULY 1986

11	3.50	3.50	3.50	3.50	3.35	.533	1	1

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

APRIL 1987 56 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	....	....	....	3.35N	3.45	.558	....	1
15	....	....	....	3.45N	3.65	.571	....	1
16	....	....	....	3.65N	3.90	.585	....	1
17	....	....	....	3.90N	3.80	.574	....	1
18	....	....	....	3.80N	4.52	.604	....	1
21	....	....	....	4.52N	4.62	.609	....	1
22	....	....	....	4.62N	4.55	.606	....	1
23	....	....	....	4.55N	4.55	.612	....	1
24	....	....	....	4.55N	4.35	.603	....	1
25	....	....	....	4.35N	4.80	.617	....	1
28	....	....	....	4.80N	5.45	.646	....	1
29	4.85	4.85	4.85	4.85	5.00	.628	1	2
30	....	....	....	5.00N	4.20	.587	....	2
31	....	....	....	4.20N	4.50	.602	....	2

IN AUGUST

1	....	....	....	4.50N	4.40	.613	....	2
4	....	....	....	4.40N	4.42	.608	....	2
5	....	....	....	4.42N	4.00	.593	....	2
6	3.95	3.95	3.90A	3.95	3.90	.580	1	3
7	....	....	....	3.90N	4.12	.600	....	3
8	....	....	4.00A	4.00A	4.20	.596	....	3
11	....	....	....	4.20N	4.05	.594	....	3
12	....	....	....	4.05N	4.22	.603	....	3
13	....	....	....	4.22N	4.00	.595	....	2
14	....	....	....	4.00N	4.12	.604	....	2
15	....	....	....	4.12N	4.20	.610	....	2
18	....	....	....	4.20N	4.40	.622	....	2
19	....	....	....	4.40N	4.15	.610	....	2
20	....	....	....	4.15N	4.12	.608	....	2
21	....	....	....	4.12N	4.05	.610	....	2
22	....	....	....	4.05N	4.05	.607	....	2
25	....	....	....	4.05N	4.02	.608	....	2
26	....	....	....	4.02N	4.15	.616	....	2
27	....	....	....	4.15N	4.40	.634	....	2
28	....	....	....	4.40N	4.50	.645	....	2
29	....	....	....	4.50N	4.55	.658	....	2

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	....	....	....	4.55N	4.45	.654	....	2
3	....	....	....	4.45N	4.80	.674	....	2
4	....	....	....	4.80N	4.65	.668	....	2
5	....	....	....	4.65N	4.50	.661	....	2
8	....	....	....	4.50N	4.15	.645	....	2
9	....	....	....	4.15N	4.42	.660	....	2
10	....	....	....	4.42N	4.20	.648	....	2
11	....	....	....	4.20N	3.75	.622	....	2
12	....	....	....	3.75N	3.42	.59[illegible]	....	2
15	....	....	....	3.42N	3.60	.609	....	2
16	....	3.70B	....	3.70B	3.77	.626	....	2
17	....	4.00B	....	4.00B	4.00	.638	....	2
18	....	....	....	4.00N	3.77	.627	....	2
19	....	....	....	3.77N	3.82	.630	....	2
22	3.25	3.25	3.15	3.15	3.22	.576	11	9
23	3.35	3.35	3.35	3.35	3.50	.603	5	14
24	....	....	....	3.50N	3.25	.585	....	12
25	3.30	3.30	3.30	3.30	3.25	.589	2	14
26	....	3.45B	....	3.45B	3.32	.605	....	14
29	....	....	....	3.32N	3.45	.612	....	9
30	3.47	3.47	3.05	3.05	2.75	.575	4	12

IN OCTOBER

1	....	....	....	2.75N	2.97	.578	....	12
2	3.00	3.00	3.00	3.00	2.32	.521	49	61
3	2.50	2.50	2.45A	2.50	2.52	.539	18	79
6	....	2.60B	....	2.60B	2.55	.542	5	79
7	....	2.85B	....	2.85B	3.05	.583	....	79
8	3.00	3.00	2.95A	2.95A	2.87	.563	1	79
9	3.10	3.10	3.10	3.10	3.00	.576	5	84
10	2.85	2.85	2.85	2.85	3.05	.582	5	89
13	....	....	....	3.05N	3.12	.596	....	89
14	3.15	3.27	3.15	3.27	3.07	.590	4	92
15	....	3.10B	....	3.07N	3.07	.590	....	92
16	3.00	3.00	3.00	3.00	3.00	.586	15	82
17	....	3.10B	....	3.00N	2.90	.576	....	82
20	2.95	3.00	2.95	3.00	2.97	.587	2	84
21	....	....	2.80A	2.80A	2.70	.560	....	84
22	2.70	2.90	2.70	2.90	2.77	.565	5	84
23	2.75	2.75	2.75	2.75	2.67	.555	1	84
24	2.60	2.60	2.60	2.60	2.62	.546	8	91
27	2.90@3.00	3.25	2.90	3.25	3.32	.613	90	135

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

APRIL 1987 56 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	3.05	3.05	3.05	3.05	3.07	.597	22	137
29	3.00	3.25	3.00	3.25	3.02	.596	10	146
30	....	....	....	3.02N	3.10	.603	9	155
31	3.35	3.35	3.35	3.35	3.05	.598	5	160

IN NOVEMBER

3	3.15	3.20	3.10A	3.20	3.22	.618	15	166
4	3.25	3.25	3.25	3.25	3.22	.618	1	167
5	2.95	3.05B	2.95	3.05B	3.10	.607	9	174
6	3.15	3.15	3.15	3.15	3.20	.619	10	182
7	3.12	3.15	3.12	3.15	3.17	.617	6	188
10	3.15	3.35	3.15	3.35	3.37	.640	62	245
11	3.40	3.60	3.35A	3.60	3.72	.669	65	295
12	3.75	3.90B	3.75	3.75	3.77	.674	22	302
13	3.77	3.77	3.77	3.77	3.90	.681	16	307
14	3.80	3.80	3.80	3.80	3.72	.669	1	308
17	3.90	3.90	3.90	3.90	3.87	.684	9	304
18	3.70	3.70	3.70	3.70	3.85	.682	2	304
19	4.00	4.00	4.00	4.00	3.97	.694	1	304
20	....	4.00B	....	4.00B	4.12	.705	....	304
21	....	....	4.10A	4.10A	3.87	.688	....	304
24	....	....	3.70A	3.70A	3.72	.681	....	304
25	3.85	4.00	3.80	3.80	3.67	.678	125	248
26	....	....	....	3.67N	3.60	.678	....	247
27	Exchange Closed; Thanksgiving Day							
28	....	....	3.55A	3.60N	3.60	.685	....	247

IN DECEMBER

1	....	3.70B	....	3.60N	3.57	.685	....	247
2	3.35	3.35	3.15A	3.20A	3.12	.642	3	246
3	2.95	2.95	2.70A	2.70A	2.55	.579	17	255
4	2.85	2.85	2.75	2.80B	2.75	.601	13	243
5	2.67	2.80B	2.65A	2.65A	2.70	.592	2	245
8	2.67	2.75B	2.50	2.50	2.50	.571	15	258
9	2.60	2.75B	2.50	2.65	2.82	.605	25	270
10	2.82	2.90	2.80	2.90	2.65	.591	12	279
11	2.60	2.65	2.60	2.65	2.72	.600	5	284
12	2.70	2.70	2.70	2.70	2.62	.592	4	285
15	2.40	2.60B	2.40	2.50	2.47	.573	45	311
16	2.60	2.60	2.50A	2.60	2.57	.593	....	311
17	2.65	2.65	2.45	2.45	2.37	.566	8	308
18	2.30	2.40	2.17	2.17	2.15	.537	15	319
19	2.20	2.25	2.15	2.17	2.15	.532	39	345
22	2.10	2.10	1.90	1.95	1.90	.488	49	378
23	2.05	2.35	2.05	2.25	2.27	.552	20	323
24	2.25	2.25	2.20	2.20	2.20	.558	7	329
25	Exchange Closed; Christmas							
26	2.22	2.22	2.20	2.20	2.22	.562	4	331
29	2.00	2.10	1.95	1.95	1.97	.529	17	332
30	2.00	2.25B	1.95	2.25B	2.32	.583	30	361
31	2.30	2.30	1.95	1.95	1.97	.529	73	405

APRIL 1987 58 CALLS

IN AUGUST 1986

13	3.15	3.15	3.15	3.15	3.05	.520	60	60
14	3.20	3.20	3.20	3.20	3.12	.528	50	90
15	....	....	....	3.12N	3.20	.534	....	90
18	....	....	3.15A	3.20N	3.37	.546	....	90
19	....	....	....	3.37N	3.12	.533	....	80
20	....	....	....	3.12N	3.12	.530	....	80
21	....	....	....	3.12N	3.05	.532	....	80
22	....	....	....	3.05N	3.02	.529	....	80
25	....	....	....	3.02N	3.02	.529	....	80
26	....	....	....	3.02N	3.10	.537	....	80
27	....	....	....	3.10N	3.30	.556	....	80
28	....	....	....	3.30N	3.40	.566	....	80
29	....	....	....	3.40N	3.37	.579	....	80

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	....	....	....	3.37N	3.30	.573	....	80
3	....	....	....	3.30N	3.57	.593	....	80
4	....	....	....	3.57N	3.45	.587	....	80
5	3.40	3.40	3.40	3.40	3.35	.578	....	80
8	....	....	....	3.35N	3.02	.559	4	84
9	3.00	3.10B	3.00	3.10B	3.25	.574	10	94
10	....	....	....	3.25N	3.07	.560	....	94
11	....	....	2.95A	2.95A	2.70	.532	....	94
12	....	....	....	2.70N	2.45	.506	....	94
15	....	....	....	2.45N	2.57	.518	....	94
16	....	....	....	2.57N	2.72	.535	....	94
17	2.95	3.00	2.95	3.00	2.87	.548	16	94

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

APRIL 1987 58 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18..	3.00	3.00	2.95A	2.95A	2.70	.536	2	94
19..	2.80	2.80	2.80	2.80	2.75	.538	2	94
22..	2.35	2.35	2.35	2.35	2.30	.483	4	98
23..	....	....	....	2.30N	2.50	.511	....	98
24..	2.45	2.50	2.30	2.30	2.27	.492	6	104
25..	2.25	2.35	2.25	2.30	2.25	.495	62	155
26..	2.20	2.40	2.20	2.40	2.32	.511	46	200
29..	2.45	2.55	2.45	2.50	2.40	.516	6	202
30..	2.25	2.25	2.15	2.15	1.80	.477	3	202

IN OCTOBER

1..	2.05	2.12	1.70	2.12	2.02	.480	16	218
2..	2.07	2.07	1.70	1.85B	1.55	.422	20	233
3..	1.70	1.75	1.65	1.70A	1.67	.439	8	241
6..	....	1.75B	....	1.75B	1.70	.442	....	241
7..	1.85	2.00	1.85	2.00	2.10	.482	3	240
8..	2.00	2.00	2.00	2.00	1.97	.461	10	248
9..	2.20	2.20	2.10	2.10	2.07	.473	9	256
10..	2.05	2.05	2.00	2.00@.05	2.07	.478	78	332
13..	2.05	2.25	2.05	2.20	2.15	.490	63	348
14..	2.15	2.27	2.10	2.20	2.12	.483	25	353
15..	2.05	2.20	2.05	2.17	2.10	.483	84	401
16..	2.10	2.10	2.02	2.10	2.02	.478	10	401
17..	2.05	2.05	2.00	2.00	1.95	.466	37	419
20..	2.00	2.10	2.00	2.07	2.02	.476	30	436
21..	2.05	2.05	1.85	1.85A	1.80	.449	3	436
22..	1.90	1.90	1.85	1.85	1.85	.454	80	463
23..	1.90	1.90	1.90	1.90	1.80	.444	13	465
24..	1.85	1.90	1.75	1.80@.75	1.75	.435	10	470
27..	2.05	2.25	2.00	2.25	2.30	.502	11	480
28..	2.17	2.17	2.05	2.05	2.07	.486	3	480
29..	2.10	2.25	2.10	2.15	2.05	.484	12	491
30..	2.02	2.15	1.95	2.15	2.12	.491	21	505
31..	2.15	2.25	2.15	2.20	2.07	.485	32	527

IN NOVEMBER

3..	2.10	2.20	2.05	2.20	2.20	.504	107	581
4..	2.30	2.30	2.10	2.15B	2.20	.503	7	590
5..	2.15	2.15	2.05	2.05	2.10	.491	8	595
6..	2.10	2.12	2.00	2.05	2.17	.503	27	602
7..	2.20	2.20	2.05	2.15	2.15	.499	13	608
10..	2.20	2.30	2.15	2.30	2.27	.521	10	609
11..	2.27	2.65	2.27	2.65	2.57	.551	4	610
12..	2.70	2.75	2.60	2.60A	2.62	.555	59	622
13..	2.75	2.75	2.62	2.65	2.72	.563	34	629
14..	2.62	2.70B	2.60	2.70B	2.57	.549	6	635
17..	2.75	2.80	2.75	2.75A	2.70	.565	7	638
18..	2.60	2.70	2.55	2.65	2.65	.562	10	641
19..	2.75	2.85B	2.75	2.80	2.77	.574	31	633
20..	2.85	2.90	2.80	2.90	2.90	.586	7	633
21..	2.85	2.95B	2.85	2.85	2.70	.566	1	633
24..	2.70	2.75	2.60	2.60	2.60	.557	11	643
25..	2.67	2.75B	2.60	2.60	2.52	.553	21	654
26..	2.52	2.60	2.45A	2.45A	2.45	.551	2	654
27..	Exchange Closed; Thanksgiving Day							
28..	2.35	2.40	2.35	2.40	2.42	.556	6	653

IN DECEMBER

1..	2.60	2.60	2.50A	2.55	2.40	.553	10	656
2..	2.25	2.25	2.00	2.10	2.05	.506	47	678
3..	1.95	1.95	1.65	1.67	1.62	.440	39	701
4..	1.80	1.85	1.75	1.80	1.80	.463	27	712
5..	1.80	1.80	1.57	1.70B	1.72	.454	28	726
8..	1.70	1.82	1.60	1.60	1.60	.431	60	763
9..	1.65	1.75	1.65	1.75	1.82	.466	56	812
10..	1.85	1.90	1.70	1.70@.75	1.70	.451	41	800
11..	1.70	1.75	1.65	1.70	1.75	.460	40	830
12..	1.75	1.75	1.67A	1.70	1.67	.451	68	861
15..	1.65	1.65	1.50A	1.55	1.55	.430	77	911
16..	1.65@.70	1.70	1.50	1.60	1.62	.449	18	915
17..	1.57@.60	1.70B	1.40	1.50A@.40	1.45	.422	47	934
18..	1.45	1.50	1.30	1.30	1.30	.393	67	953
19..	1.35	1.42	1.27	1.40	1.30	.387	293	1050
22..	1.30	1.30	1.12	1.25	1.15	.345	65	1087
23..	1.30	1.50	1.27	1.40	1.40	.404	72	1017
24..	1.40	1.45	1.35	1.35A	1.32	.408	56	1074
25..	Exchange Closed; Christmas							
26..	1.40	1.40	1.40	1.40	1.35	.410	54	1058
29..	1.20	1.25	1.10	1.10	1.15	.375	72	1125
30..	1.15	1.25	1.15	1.25	1.40	.425	61	1119
31..	1.30	1.30	1.15	1.15	1.15	.370	28	1133

LIVE CATTLE OPTION ON FUTURES — CALLS

APRIL 1987 60 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	3.00	3.00	3.00	3.00	3.05	.504	3	3
30..	....	....	....	3.05N	2.47	.461	....	3
31..	2.50	2.50	2.50	2.50	2.70	.475	4	7

IN AUGUST

1..	....	....	....	2.70N	2.47	.486	....	7
4..	....	....	....	2.47N	2.60	.478	....	7
5..	....	....	....	2.60N	2.25	.460	....	7
6..	....	....	....	2.25N	2.20	.445	....	7
7..	2.35	2.35	2.35	2.35	2.35	.462	10	17
8..	....	....	....	2.35N	2.42	.456	....	17
11..	....	....	....	2.42N	2.30	.451	....	17
12..	....	2.40B	....	2.40B	2.40	.457	....	17
13..	....	....	....	2.40N	2.25	.447	....	17
14..	....	....	....	2.25N	2.30	.454	....	17
15..	....	....	....	2.30N	2.40	.459	....	17
18..	....	....	....	2.40N	2.52	.470	....	17
19..	....	....	2.40A	2.40A	2.32	.457	....	17
20..	2.25	2.25	2.25	2.25	2.30	.454	4	21
21..	2.30	2.30	2.30	2.30	2.22	.455	31	52
22..	....	....	....	2.22N	2.22	.452	....	52
25..	2.15	2.15	2.15	2.15	2.20	.452	7	59
26..	....	....	....	2.20N	2.27	.460	....	59
27..	....	....	....	2.27N	2.42	.478	....	59
28..	....	....	2.35A	2.35A	2.47	.488	....	59
29..	....	....	2.40A	2.40A	2.45	.499	....	59

IN SEPTEMBER

1..	Exchange Closed; Labor Day							
2..	2.60	2.60	2.60	2.60	2.37	.492	75	114
3..	....	....	....	2.37N	2.60	.512	....	114
4..	....	....	....	2.60N	2.50	.504	....	114
5..	....	....	....	2.50N	2.40	.494	....	114
8..	2.25	2.25	2.25	2.25	2.12	.473	4	118
9..	....	2.25B	....	2.25B	2.32	.487	....	118
10..	....	....	....	2.32N	2.17	.472	....	118
11..	1.85	1.85	1.85	1.85	1.87	.444	2	118
12..	1.85	1.85	1.80A	1.80A	1.67	.418	13	118
15..	1.65	1.65	1.65	1.65	1.77	.429	7	125
16..	....	....	1.70A	1.77N	1.87	.446	....	125
17..	....	....	....	1.87N	2.00	.458	....	125
18..	....	....	....	2.00N	1.87	.447	....	125
19..	1.90	1.90	1.90	1.90	1.90	.448	2	125
22..	1.75	1.75	1.50	1.50	1.57	.393	2	125
23..	1.80	1.80	1.80	1.80	1.70	.420	11	127
24..	1.80	1.80	1.65A	1.65A	1.55	.402	2	129
25..	1.65	1.65	1.65	1.65	1.52	.404	5	129
26..	1.65	1.65	1.65	1.65	1.55	.419	27	156
29..	1.72	1.72	1.65A	1.65A	1.60	.423	14	165
30..	1.55@.50	1.55	1.30	1.40	1.12	.384	23	178

IN OCTOBER

1..	1.15	1.25B	1.00	1.25B	1.32	.386	11	184
2..	1.35	1.35	1.00	1.02	.97	.330	28	204
3..	1.00	1.05	1.00	1.05	1.07	.346	39	236
6..	1.10	1.22	1.10	1.22	1.10	.348	20	253
7..	1.20	1.25	1.20	1.25	1.37	.386	15	268
8..	1.25	1.35	1.25	1.30A	1.30	.365	12	279
9..	....	1.35B	....	1.35B	1.35	.376	....	279
10..	1.25	1.25	1.25	1.25	1.37	.379	21	292
13..	1.40	1.45	1.40	1.45	1.40	.389	7	298
14..	1.40	1.45	1.35	1.40	1.40	.381	68	364
15..	1.45	1.45	1.35	1.40	1.37	.380	23	378
16..	1.30	1.30	1.30	1.30	1.32	.375	5	382
17..	....	....	....	1.32N	1.27	.363	....	382
20..	1.35	1.35	1.30	1.35	1.32	.371	13	395
21..	1.25	1.30	1.20	1.20	1.15	.345	17	405
22..	1.20	1.20	1.20	1.20	1.20	.350	27	431
23..	1.15	1.22	1.15	1.15	1.15	.341	20	452
24..	1.17	1.20	1.10	1.10	1.12	.333	37	467
27..	1.40	1.50	1.40	1.50	1.52	.396	24	490
28..	1.50	1.50	1.35	1.40	1.35	.380	12	496
29..	1.37	1.45	1.35	1.45	1.32	.377	44	537
30..	1.35	1.35	1.25	1.35	1.37	.383	106	643
31..	1.45	1.50	1.40	1.40	1.35	.376	57	684

IN NOVEMBER

3..	1.35	1.40	1.30	1.30	1.45	.393	20	702
4..	1.60	1.60	1.40	1.40	1.42	.392	72	728
5..	1.37	1.37	1.30	1.35	1.35	.380	5	727
6..	1.35	1.50	1.35	1.45A	1.40	.390	7	729

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

APRIL 1987 60 CALLS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	1.45	1.45	1.35	1.40A	1.37	.385	21	745
10	1.40	1.45	1.37	1.45	1.47	.404	73	803
11	1.40@.45	1.70	1.40	1.70	1.70	.432	41	841
12	1.70	1.87	1.65	1.65	1.72	.436	42	860
13	1.82	1.82	1.80	1.80	1.80	.443	51	906
14	1.70	1.75	1.70	1.75	1.72	.429	42	928
17	1.80	1.82	1.75	1.75	1.80	.443	8	930
18	1.65	1.75	1.65	1.67	1.75	.439	8	938
19	1.85	1.90	1.85	1.87	1.85	.451	5	937
20	1.90	2.00	1.90	2.00	1.95	.463	38	968
21	1.90	1.90	1.70A	1.75	1.77	.443	24	973
24	1.85	1.85	1.77	1.77	1.70	.432	14	974
25	1.70	1.85	1.65	1.65	1.62	.426	101	1034
26	1.55	1.60	1.47	1.60	1.57	.423	54	1059
27	Exchange Closed; Thanksgiving Day							
28	1.55	1.57	1.50	1.55	1.55	.426	35	1066

IN DECEMBER

1	1.70	1.70	1.65	1.65	1.52	.421	37	1062
2	1.45	1.45	1.25	1.30A	1.27	.374	51	1059
3	1.25	1.25	.97	.97	.97	.313	205	1212
4	1.10	1.17	1.10	1.10	1.10	.334	134	1318
5	1.15	1.15	1.00	1.12	1.05	.326	78	1374
8	1.05	1.05	.97	.97	.97	.303	42	1373
9	1.05	1.10B	1.00	1.05	1.10	.335	141	1383
10	1.17	1.20	1.05	1.05	1.02	.321	27	1382
11	1.00	1.07	1.00	1.02B	1.05	.329	131	1498
12	1.00@.97	1.05	.97	1.00	1.00	.320	46	1527
15	.97	.97	.85	.95	.90	.301	79	1581
16	1.02	1.02	.90	.97	.95	.317	63	1595
17	.95	1.00	.85	.85	.85	.291	36	1599
18	.80	.85	.72	.72	.72	.266	38	1631
19	.75	.82	.72	.80	.75	.260	80	1670
22	.70	.72	.65	.70	.67	.224	98	1673
23	.75	.85	.70	.85	.80	.272	13	1682
24	.80	.80	.75	.80	.75	.274	80	1690
25	Exchange Closed; Christmas							
26	.75	.75	.67	.67	.72	.274	28	1704
29	.65	.70	.65	.65	.62	.242	68	1742
30	.62	.80	.62	.80	.80	.282	79	1752
31	.75	.77	.60	.60	.60	.234	119	1763

APRIL 1987 62 CALLS

IN JUNE 1986

27	1.50	1.50	1.50	1.50	1.50	.395	16	16
30	....	....	....	1.50N	1.37	.369	....	16

IN JULY

1	....	....	....	1.37N	1.47	.385	....	16
2	1.60	1.60	1.60	1.60	1.60	.390	65	81
3	....	....	....	1.60N	1.50	.390	....	81
4	Exchange Closed; Independence Day							
7	....	....	....	1.50N	1.52	.393	....	81
8	1.45	1.45	1.45	1.45	1.15	.356	10	91
9	....	....	....	1.15N	1.25	.367	....	91
10	....	....	....	1.25N	1.27	.370	....	91
11	....	....	....	1.27N	1.30	.357	....	91
14	....	....	....	1.30N	1.40	.379	....	91
15	....	....	....	1.40N	1.52	.392	....	91
16	....	1.60B	....	1.60B	1.70	.405	....	91
17	1.75	1.75	1.70	1.70	1.65	.393	2	93
18	....	....	....	1.65N	1.95	.424	....	93
21	....	....	....	1.95N	2.10	.428	....	93
22	....	....	....	2.10N	2.05	.425	....	93
23	....	....	....	2.05N	2.00	.430	....	93
24	2.10	2.10	2.10	2.10	2.55	.421	2	95
25	....	....	1.95A	1.95A	2.22	.435	....	95
28	2.80	2.80	2.80	2.80	3.00	.465	78	20
29	....	....	2.65A	2.65A	2.32	.444	....	20
30	....	....	....	2.32N	1.85	.402	....	20
31	....	....	....	1.85N	1.85	.414	....	20

IN AUGUST

1	....	....	....	1.85N	1.80	.425	....	20
4	....	....	....	1.80N	1.95	.416	....	20
5	....	..	....	1.95N	1.62	.397	....	20
6	....	....	....	1.62N	1.60	.381	....	20
7	....	1.70B	....	1.70B	1.72	.398	....	20
8	....	....	....	1.72N	1.80	.390	....	20
11	....	....	....	1.80N	1.67	.384	....	20
12	1.70	1.75	1.70	1.70	1.75	.389	17	36
13	....	....	....	1.75N	1.57	.378	3	37

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

APRIL 1987 62 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	....	....	....	1.57N	1.67	.384	....	37
15	1.85	1.85	1.85	1.85	1.72	.388	1	38
18	1.55	1.70	1.55	1.65A	1.85	.398	17	54
19	....	....	....	1.85N	1.67	.385	....	54
20	....	....	....	1.67N	1.65	.381	....	54
21	....	1.70B	....	1.70B	1.57	.382	....	54
22	....	....	....	1.57N	1.57	.379	....	54
25	....	....	....	1.57N	1.55	.379	....	54
26	....	....	....	1.55N	1.62	.386	....	54
27	....	....	....	1.62N	1.75	.403	....	54
28	....	....	....	1.75N	1.77	.412	....	54
29	1.75	1.75	1.60	1.65	1.70	.423	3	56

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	....	....	....	1.70N	1.65	.414	1	57
3	....	....	....	1.65N	1.82	.432	....	57
4	....	....	....	1.82N	1.75	.424	....	57
5	....	....	....	1.75N	1.65	.413	....	57
8	1.55	1.55	1.55	1.55	1.45	.391	2	57
9	....	1.50B	....	1.50B	1.60	.404	....	57
10	1.60@.55	1.62	1.50	1.62	1.47	.389	20	75
11	1.35	1.35	1.25	1.25	1.25	.361	23	80
12	1.30	1.30	1.25	1.25	1.10	.336	9	59
15	1.10	1.10	1.10	1.10	1.17	.347	47	99
16	1.10	1.35	1.10	1.35	1.25	.362	24	122
17	1.42	1.42	1.40	1.40	1.35	.374	15	136
18	1.35	1.35	1.20	1.35	1.25	.362	16	150
19	1.35	1.35	1.20	1.20	1.27	.364	27	166
22	1.10	1.10	1.00	1.00	1.05	.312	35	193
23	....	....	....	1.05N	1.12	.337	....	193
24	1.05	1.15	1.00	1.00	1.00	.319	31	205
25	1.00	1.00	1.00	1.00	1.00	.321	29	229
26	1.10	1.10	1.10	1.10	.97	.334	5	233
29	1.10	1.15	1.05	1.05	1.05	.337	15	238
30	1.00	1.00	.80	.80	.65	.300	74	310

IN OCTOBER

1	.75	.75	.75	.75	.82	.301	42	326
2	.85	.85	.70	.70	.60	.250	17	320
3	.65	.65	.65	.65	.65	.264	25	333
6	.75	.75	.75	.75	.65	.265	48	367
7	.75	.85	.75	.80	.87	.299	18	377
8	.80	.90B	.80	.85B	.82	.280	26	397
9	.87	.87	.87	.87	.85	.288	10	407
10	.82	.82	.80	.80	.87	.291	11	415
13	.80	.85	.80	.85	.90	.298	10	425
14	1.00	1.00	.90	.90A	.57	.289	22	436
15	.95	.95	.80	.85	.87	.288	18	442
16	.90	.90	.80	.80	.82	.283	5	444
17	.75	.75	.75	.75	.77	.272	4	448
20	.80	.80	.80	.80	.82	.278	12	458
21	.80	.80	.70	.70	.70	.255	4	461
22	.67	.75	.67	.75	.72	.259	22	477
23	.80	.80	.77	.77	.70	.251	3	479
24	.77	.77	.70	.70	.70	.245	6	480
27	.77	1.00	.77	.90	.97	.299	24	498
28	.97	.97	.80	.85B	.82	.285	17	512
29	.80	.95	.80	.95	.80	.282	274	665
30	.80	.85B	.77	.80	.85	.286	106	658
31	.90	.95B	.90	.90	.85	.280	186	764

IN NOVEMBER

3	.80	.90	.75	.90	.90	.294	50	800
4	.95	.95	.85	.90	.90	.292	65	863
5	.85	.85	.77	.85	.82	.281	18	875
6	.82	.90	.80	.85@.87	.87	.289	50	876
7	.92	.92	.85	.85	.85	.283	506	1283
10	.80	.87	.80	.85	.92	.298	54	1320
11	.90	1.00	.87	1.00	1.05	.323	79	1322
12	1.05	1.20	1.05	1.10	1.10	.325	58	1338
13	1.10	1.20	1.05	1.15	1.15	.331	61	1354
14	1.10	1.12	1.00	1.05	1.05	.318	23	1358
17	1.25	1.25	1.05	1.05	1.12	.330	122	1386
18	1.00	1.10	1.00	1.05	1.10	.326	130	1411
19	1.15	1.20	1.15	1.20	1.17	.336	46	1431
20	1.20@.17	1.30	1.15	1.30	1.22	.347	34	1445
21	1.20	1.25	1.10	1.15	1.12	.328	180	1416
24	1.15@.17	1.20	1.10	1.10	1.05	.317	62	1444
25	1.05	1.15	1.00	1.00	1.00	.310	193	1594
26	.95	1.00	.90	.95	.97	.306	110	1641
27	Exchange Closed; Thanksgiving Day							
28	.90	.92	.87	.90	.92	.307	101	1667

LIVE CATTLE OPTION ON FUTURES — CALLS

APRIL 1987 62 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.95	1.00	.95	.95	.90	.300	127	1764
2	.80	.82	.75	.80	.72	.259	31	1772
3	.72	.72	.52	.55B	.55	.208	44	1758
4	.60	.72	.60	.67A	.62	.225	139	1796
5	.65	.70	.60	.65	.60	.219	105	1771
8	.60	.60	.55	.60	.55	.199	38	1782
9	.62	.65	.60	.65	.65	.225	114	1857
10	.67	.75	.55	.60@.55	.57	.214	196	1953
11	.60	.60	.60	.60	.60	.219	7	1961
12	.60	.65	.55	.60	.55	.212	27	1968
15	.55	.55	.52	.52A	.50	.195	38	1977
16	.55	.55	.55	.55	.52	.208	4	1975
17	.55	.60	.50	.50	.45	.187	70	1980
18	.42	.45	.42	.42A	.40	.166	175	1913
19	.42	.45	.40	.42B	.42	.162	431	1746
22	.42	.42	.40	.40	.40	.135	292	1645
23	.40	.45	.37	.45	.42	.169	121	1614
24	.40	.45	.40	.42	.40	.170	17	1621
25	Exchange Closed; Christmas							
26	.42	.42	.40	.40	.40	.168	7	1627
29	.35	.35	.35	.35	.32	.143	37	1651
30	.30	.35	.30	.35	.40	.171	16	1656
31	.37	.37	.30	.30	.30	.134	64	1746

APRIL 1987 64 CALLS

IN AUGUST 1986

4	....	1.35	1.35	1.35	1.42	.358	10	10
5	....	....	....	1.42N	1.15	.339	....	10
6	....	....	....	1.15N	1.15	.323	....	10
7	....	....	....	1.15N	1.22	.337	....	10
8	....	....	....	1.22N	1.30	.330	....	10
11	....	....	....	1.30N	1.20	.322	....	10
12	....	....	....	1.20N	1.27	.326	....	10
13	....	....	....	1.27N	1.12	.314	....	10
14	....	....	....	1.12N	1.17	.319	....	10
15	1.20	1.20	1.20	1.20	1.22	.323	10	20
18	....	....	....	1.22N	1.32	.331	....	20
19	1.20	1.20	1.20	1.20	1.17	.319	8	28
20	....	....	....	1.17N	1.15	.315	....	28
21	....	1.20B	....	1.20B	1.10	.316	....	28
22	....	....	....	1.10N	1.10	.313	....	28
25	....	....	....	1.10N	1.07	.312	....	28
26	....	....	....	1.07N	1.12	.319	....	28
27	....	....	....	1.12N	1.22	.334	....	28
28	....	....	1.15A	1.15A	1.22	.342	....	28
29	....	....	....	1.22N	1.15	.351	....	28

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	1.05	1.10	1.05	1.10	1.10	.341	84	112
3	1.20	1.20	1.20	1.20	1.22	.358	20	130
4	....	....	....	1.22N	1.17	.349	7	137
5	....	....	....	1.17N	1.12	.338	....	137
8	....	....	1.05A	1.05A	.95	.316	....	137
9	1.15	1.15	1.15	1.15	1.07	.327	15	152
10	....	....	....	1.07N	.97	.312	....	152
11	.75	.75	.75	.75	.82	.287	10	162
12	.85	.85	80A	.85	.70	.264	82	244
15	....	....	....	.70N	.75	.273	20	264
16	....	....	....	.75N	.80	.287	....	264
17	.90	.90	.90	.90	.87	.297	12	276
18	....	....	....	.87N	.80	.286	....	276
19	.80	.80	.80	.80	.82	.287	....	276
22	.70	.70	.70	.70	.67	.241	5	281
23	.80	.80	.80	.80	.72	.263	13	288
24	....	....	....	.72N	.62	.247	1	289
25	....	....	....	.62N	.62	.248	....	289
26	....	....	....	.62N	.60	.259	....	289
29	....	....	....	.60N	.60	.260	....	289
30	.60	.60	.50	.50	.37	.227	65	271

IN OCTOBER

1	....	.40B	....	.40B	.50	.228	....	271
2	.40	.40	.40	.40	.35	.184	66	282
3	....	....	....	.35N	.37	.195	....	282
6	....	....	....	.37N	.40	.196	....	282
7	....	....	....	.40N	.55	.224	....	282
8	.52	.52	.52	.52	.50	.207	2	284
9	.62	.62	.55	.55	.52	.214	25	300
10	.50	.50	.50	.50	.52	.215	13	306
13	.55	.55	.55	.55	.55	.220	61	367
14	.55	.60	.50A	.50A	.52	.212	38	405

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

APRIL 1987 64 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	.55	.55	.50A	.50A	.52	.210	18	413
16	.50	.50	.50	.50	.50	.206	62	459
17	.45	.45	.45	.45	.47	.196	36	489
20	.50	.50	.50	.50	.50	.200	34	510
21	.45	.45	.42	.42	.42	.181	27	533
22	.45	.45	.45	.45	.42	.184	2	533
23	....	....	....	.42N	.42	.176	....	533
24	.50	.50	.50	.50	.45	.173	6	539
27	.50	.55B	.50	.55B	.60	.218	58	583
28	....	....	....	.60N	.50	.205	....	583
29	.50	.50	.50	.50	.47	.203	17	598
30	.45	.45	.45	.45	.50	.206	10	610
31	.47	.47	.47	.47	.50	.200	14	624

IN NOVEMBER

3	.45	.45	.45	.45	.52	.211	22	646
4	....	....	....	.52N	.52	.209	11	646
5	....	....	....	.52N	.47	.198	....	649
6	.50	.50	.45	.45	.50	.204	58	696
7	.45	.52	.45	.50	.50	.198	25	710
10	.50	.50	.47	.47	.55	.210	39	742
11	.52	.60	.52	.60	.62	.230	14	756
12	.65	.75	.65	.67A	.65	.231	38	794
13	.70	.70	.65	.65	.70	.236	13	805
14	.67	.67	.65	.65	.62	.225	29	834
17	.70	.70	.65	.70	.67	.233	462	1293
18	.65	.65	.65	.65	.65	.229	60	1348
19	.65	.72	.65	.70	.70	.238	84	1416
20	.75	.75	.70	.70	.75	.247	150	1391
21	.80	.80	.75	.75	.70	.230	22	1392
24	.70	.70	.65	.65	.62	.220	21	1416
25	.60	.67	.60	.67	.60	.213	43	1454
26	.60	.60	.50	.57	.57	.209	40	1468
27	Exchange Closed; Thanksgiving Day							
28	.52	.55	.50	.55	.52	.208	61	1515

IN DECEMBER

1	.55	.60	.55	.57	.50	.201	25	1533
2	.40	.42	.40	.42	.40	.168	17	1538
3	.40	.40	.35	.35	.30	.129	37	1533
4	.37	.40	.35	.35	.35	.142	14	1537
5	.32	.32	.30	.30	.32	.137	8	1539
8	.35	.35	.32	.32	.30	.122	28	1558
9	.35	.35	.35	.35	.35	.141	163	1602
10	.37	.40	.30	.30	.30	.133	48	1599
11	.32	.32	.30	.30	.32	.136	19	1599
12	.32	.32	.32	.32	.30	.131	17	1577
15	.30	.30	.30	.30	.27	.118	13	1578
16	.32	.32	.30A	.30A	.30	.127	....	1578
17	.32	.32	.25	.25	.25	.111	45	1560
18	.25	.25	.22	.22	.22	.097	308	1355
19	.25	.25	.25	.25	.22	.094	41	1313
22	.25	.25	.20	.20	.22	.075	278	1219
23	.20	.25	.20	.22	.20	.097	45	1081
24	.27	.27	.25	.25	.20	.097	59	1105
25	Exchange Closed; Christmas							
26	.20	.20	.20	.20	.20	.095	4	1106
29	.20	.20	.20	.20	.17	.077	5	1106
30	.17	.17	.17	.17	.20	.095	270	947
31	.17	.17	.17	.17	.17	.070	56	950

JUNE 1987 54 CALLS

IN DECEMBER 1986

31	3.25	3.25	3.25	3.25	3.05	.618	50	50

JUNE 1987 56 CALLS

IN SEPTEMBER 1986

22	3.50	3.50	3.50	3.50	3.25	.567	5	5
23	....	....	....	3.25N	3.62	.592	....	5
24	....	....	....	3.62N	3.47	.582	....	5
25	....	....	....	3.47N	3.30	.582	....	5
26	....	....	....	3.30N	3.52	.598	....	5
29	....	3.65B	....	3.52N	3.62	.604	....	5
30	3.60	3.60	3.60	3.60	3.05	.567	1	6

IN OCTOBER

1	....	....	....	3.05N	3.15	.573	....	6
2	....	....	....	3.15N	2.60	.526	....	6
3	2.30	2.35	2.30	2.35	2.72	.538	55	61

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

JUNE 1987 56 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	....	....	....	2.72N	2.72	.538	....	61
7	....	2.80B	....	2.80B	3.20	.571	....	61
8	....	....	....	3.20N	3.02	.559	....	61
9	....	3.10B	....	3.10B	3.05	.560	....	61
10	....	....	2.95A	2.95A	2.95	.556	....	61
13	....	....	....	2.95N	3.07	.567	....	61
14	3.25	3.25	3.25	3.25	3.07	.568	55	41
15	....	....	....	3.07N	3.07	.566	....	41
16	3.00	3.00	3.00	3.00	2.97	.559	4	45
17	....	....	....	2.97N	2.87	.551	....	45
20	2.90	2.90	2.90	2.90	2.95	.560	4	45
21	2.75	2.75	2.65	2.65	2.72	.542	41	77
22	2.75	2.75	2.75	2.75	2.82	.547	4	80
23	....	....	....	2.82N	2.75	.542	....	80
24	....	....	....	2.75N	2.72	.539	....	80
27	3.20	3.35	3.20	3.35	3.32	.588	47	51
28	3.00	3.00	3.00	3.00	3.15	.578	2	53
29	3.20	3.20	3.15	3.15	3.12	.578	11	57
30	....	....	3.10A	3.10A	3.10	.576	....	57
31	....	....	....	3.10N	3.12	.579	....	57

IN NOVEMBER

3	....	....	3.10A	3.10A	3.00	.572	....	57
4	....	....	....	3.00N	2.92	.569	....	57
5	2.85	2.90B	2.85	2.90B	2.90	.566	30	87
6	....	....	....	2.90N	2.97	.571	....	87
7	....	....	....	2.97N	2.90	.566	....	87
10	....	....	....	2.90N	2.95	.575	....	87
11	3.00	3.10	3.00	3.10	3.22	.595	40	57
12	3.30	3.35B	3.30	3.35B	3.35	.601	7	58
13	....	3.40B	....	3.40B	3.50	.612	2	60
14	....	....	....	3.50N	3.42	.606	....	60
17	....	....	....	3.42N	3.55	.614	....	60
18	....	....	....	3.55N	3.50	.611	....	60
19	....	....	....	3.50N	3.57	.619	....	60
20	3.60	3.60	3.60	3.60	3.65	.624	9	69
21	3.60	3.60	3.60	3.60	3.40	.601	5	65
24	....	....	....	3.40N	3.27	.591	....	65
25	....	3.30B	....	3.30B	3.25	.593	....	65
26	3.10	3.10	3.10	3.10	3.12	.586	1	66
27	Exchange Closed; Thanksgiving Day							
28	3.25	3.25	3.25	3.25	3.12	.590	2	64

IN DECEMBER

1	....	3.20B	....	3.20B	3.12	.592	1	64
2	....	....	2.90A	2.90A	2.87	.566	....	63
3	2.80	2.80	2.72	2.72	2.60	.539	9	69
4	3.20	3.20	2.65A	2.80	2.77	.554	1	67
5	2.80	2.80	2.80	2.80	2.75	.546	12	67
8	2.75	2.85	2.60	2.85	2.70	.535	15	79
9	2.60@.55	2.75	2.55	2.75	2.82	.555	53	125
10	2.82	2.82	2.77A	2.77A	2.72	.546	2	127
11	2.70	2.70	2.60	2.70	2.72	.554	19	142
12	2.60	2.70	2.60	2.70	2.70	.547	36	169
15	2.65	2.65	2.55A	2.55A	2.60	.536	4	169
16	2.70	2.75	2.57	2.70A	2.72	.554	24	187
17	2.65	2.70B	2.50	2.50	2.50	.531	29	214
18	2.42	2.45B	2.30A	2.30A	2.27	.507	10	224
19	2.30	2.30	2.20	2.20	2.20	.497	7	224
22	2.20	2.20	2.10	2.10	2.00	.463	58	245
23	2.15	2.27	2.12	2.27	2.25	.498	30	266
24	2.25	2.25	2.12A	2.12A	2.12	.499	54	316
25	Exchange Closed; Christmas							
26	2.10	2.10	2.10	2.10	2.10	.506	20	334
29	2.10	2.10	2.10	2.10	2.07	.492	36	370
30	2.10	2.10	2.10	2.10	2.17	.514	45	415
31	2.05	2.05	2.05	2.05	2.00	.495	6	420

JUNE 1987 58 CALLS

IN SEPTEMBER 1986

26	2.55	2.55	2.55	2.55	2.52	.517	11	11
29	2.62	2.70B	2.55	2.55	2.55	.522	26	37
30	2.30	2.30	2.30	2.30	2.12	.484	20	57

IN OCTOBER

1	....	....	....	2.12N	2.25	.489	....	57
2	....	....	....	2.25N	1.77	.441	....	57
3	....	....	....	1.77N	1.90	.452	....	57
6	....	....	....	1.90N	1.90	.453	....	57
7	....	1.95B	....	1.95B	2.27	.485	....	57
8	....	....	....	2.27N	2.15	.472	....	57

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

JUNE 1987 58 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	....	....	....	2.15N	2.17	.473	....	57
10	....	....	2.10A	2.10A	2.07	.467	....	57
13	....	2.15B	....	2.15B	2.17	.477	....	57
14	....	2.25B	....	2.25B	2.25	.477	....	57
15	2.30	2.30	2.25	2.25	2.15	.475	33	87
16	....	....	....	2.15N	2.10	.467	....	87
17	2.00	2.05	2.00	2.05	2.00	.458	35	121
20	2.05	2.15	2.05	2.15	2.05	.467	72	193
21	2.00	2.00	2.00	2.00	1.87	.449	20	213
22	....	1.95B	....	1.95B	1.95	.454	....	213
23	....	2.00B	....	2.00B	1.90	.449	....	213
24	1.85	1.85	1.80	1.80	1.87	.446	10	223
27	....	2.20B	....	2.20B	2.35	.496	....	223
28	....	....	....	2.35N	2.22	.486	....	223
29	2.25	2.25	2.25	2.25	2.17	.485	10	233
30	2.10	2.10	2.10	2.10	2.15	.482	30	263
31	....	2.20B	....	2.20B	2.17	.484	8	271

IN NOVEMBER

3	2.00	2.00	2.00	2.00	2.07	.476	2	273
4	....	....	....	2.07N	2.02	.474	2	275
5	....	....	....	2.02N	2.00	.469	....	275
6	....	....	....	2.00N	2.05	.474	....	275
7	....	....	....	2.05N	1.97	.468	....	275
10	....	....	....	1.97N	2.02	.475	....	275
11	2.15	2.20	2.15	2.20	2.25	.495	5	280
12	2.30	2.30	2.30	2.30	2.35	.501	10	290
13	2.40	2.40	2.40	2.40	2.47	.512	10	300
14	2.35	2.40B	2.35	2.40B	2.45	.505	3	303
17	2.50	2.50	2.50	2.50	2.55	.513	1	304
18	2.45	2.45	2.40	2.40	2.47	.509	1	305
19	2.60	2.60	2.60	2.60	2.55	.517	5	307
20	2.70	2.70	2.70	2.70	2.60	.523	2	308
21	2.47	2.47	2.45	2.45	2.42	.498	9	312
24	2.35@.30	2.35	2.30	2.30	2.30	.487	13	311
25	....	....	....	2.30N	2.27	.488	....	311
26	....	....	2.25A	2.25A	2.17	.479	....	311
27	Exchange Closed; Thanksgiving Day							
28	2.20	2.20	2.20	2.20	2.20	.482	3	314

IN DECEMBER

1	....	....	....	2.20N	2.17	.483	....	314
2	2.15	2.15	2.05	2.05	1.97	.456	3	314
3	1.80	1.85	1.75	1.75	1.75	.429	14	328
4	1.90	2.00	1.90	2.00	1.95	.444	11	334
5	1.85	1.85	1.75	1.75	1.87	.436	38	369
8	1.85@.80	1.85	1.80	1.80	1.85	.425	30	399
9	1.75	1.85	1.75	1.85	1.92	.445	45	444
10	1.95	2.00	1.85	1.85	1.87	.436	39	421
11	1.87	1.87	1.75	1.75	1.85	.444	12	422
12	1.82	1.82	1.70	1.70@.72	1.82	.437	130	569
15	1.70	1.72	1.67	1.67	1.72	.425	47	575
16	1.70	1.85	1.70	1.85	1.82	.443	111	665
17	1.80	1.85	1.70	1.75	1.67	.420	23	686
18	1.55	1.55	1.50	1.50	1.50	.396	2	688
19	1.50	1.55	1.45	1.50	1.42	.386	119	776
22	1.32	1.45	1.32	1.45	1.30	.354	13	788
23	1.40	1.50	1.35	1.50	1.47	.386	26	789
24	1.45	1.45	1.45	1.45	1.40	.386	....	789
25	Exchange Closed; Christmas							
26	1.45	1.45	1.45	1.45	1.35	.391	2	789
29	1.25	1.25	1.25	1.25	1.32	.376	12	800
30	1.42	1.42	1.42	1.42	1.42	.396	....	800
31	1.40	1.40	1.30	1.30	1.25	.376	18	809

JUNE 1987 60 CALLS

IN SEPTEMBER 1986

9	2.20	2.20	2.20	2.20	2.30	.477	1	1
10	....	....	....	2.30N	2.02	.453	1	2
11	....	....	....	2.02N	2.05	.448	....	2
12	....	....	....	2.05N	1.62	.404	....	2
15	....	....	....	1.62N	1.75	.420	....	2
16	1.95	1.95	1.95	1.95	1.97	.444	2	....
17	....	....	....	1.97N	2.12	.457	....	....
18	....	....	....	2.12N	2.00	.447	....	....
19	2.00	2.00	2.00	2.00	2.05	.448	5	5
22	1.80	1.80	1.80	1.80	2.35	.410	5	9
23	....	....	....	2.35N	2.65	.434	....	4
24	1.85	1.85	1.85	1.85	1.77	.424	....	4
25	....	....	....	1.77N	1.60	.423	....	4
26	....	....	....	1.60N	1.75	.438	....	4
29	1.85	1.85	1.85	1.85	1.80	.442	1	5

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

JUNE 1987 60 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	....	....	....	1.80N	1.45	.404	....	5
IN OCTOBER								
1	1.20	1.20	1.20	1.20	1.52	.408	5	7
2	....	....	....	1.52N	1.17	.361	....	7
3	....	....	....	1.17N	1.27	.372	....	7
6	....	....	....	1.27N	1.27	.372	....	7
7	1.40	1.45	1.40	1.45	1.57	.403	6	13
8	....	....	....	1.57N	1.47	.390	....	13
9	....	....	....	1.47N	1.50	.390	....	13
10	1.30	1.30	1.30	1.30	1.40	.383	2	15
13	....	....	....	1.40N	1.47	.391	3	18
14	1.50	1.50	1.50	1.50	1.50	.391	100	116
15	1.50	1.50	1.40	1.50	1.47	.388	8	122
16	1.50	1.50	1.42	1.50	1.42	.380	10	125
17	....	....	....	1.42N	1.35	.371	....	125
20	....	1.40B	....	1.40B	1.37	.378	....	125
21	1.25	1.25	1.25	1.25	1.25	.362	5	127
22	1.30	1.30	1.30	1.30	1.30	.366	3	130
23	....	1.35B	....	1.35B	1.27	.362	....	130
24	1.20	1.20	1.20	1.20	1.25	.360	3	133
27	1.50	1.55	1.50	1.55	1.62	.407	35	168
28	....	....	1.60A	1.60A	1.50	.397	4	172
29	1.55	1.65	1.55	1.60	1.45	.396	6	177
30	1.50	1.50	1.40	1.40	1.45	.393	8	179
31	....	....	....	1.45N	[illegible]	.394	....	179
IN NOVEMBER								
3	....	....	....	1.45N	1.37	.386	....	179
4	....	....	1.35A	1.35A	1.32	.382	....	179
5	1.25	1.35	1.25	1.35	1.32	.378	20	198
6	....	....	....	1.32N	1.35	.381	....	198
7	1.35	1.40	1.35	1.35	1.35	.374	10	203
10	1.35	1.35	1.35	1.35	1.37	.380	2	205
11	1.45	1.45	1.35	1.35	1.50	.398	36	204
12	1.50	1.55B	1.50	1.55B	1.57	.403	1	204
13	1.70	1.70	1.70	1.70	1.70	.414	3	204
14	....	....	....	1.70N	1.70	.408	....	204
17	1.75	1.75	1.65A	1.65A	1.75	.414	10	178
18	....	....	1.60A	1.60A	1.67	.409	....	178
19	1.80	1.80	1.75	1.75	1.75	.418	6	182
20	1.80	1.85	1.80	1.85	1.80	.423	28	195
21	1.80	1.80	1.70	1.70	1.65	.399	19	210
24	1.55	1.57	1.55	1.57	1.57	.387	12	218
25	1.60	1.60	1.60	1.60	1.52	.387	11	229
26	1.45	1.45	1.45	1.45	1.45	.378	2	231
27	Exchange Closed; Thanksgiving Day							
28	1.50	1.50	1.50	1.50	1.45	.379	1	231
IN DECEMBER								
1	1.55	1.55	1.55	1.55	1.42	.378	....	231
2	1.20	1.30	1.20	1.22	1.27	.353	37	257
3	1.20	1.20	1.12	1.12	1.12	.327	32	280
4	1.35	1.35	1.25	1.25	1.22	.342	17	279
5	1.25	1.25	1.10	1.25	1.22	.335	21	296
8	1.20	1.25	1.10	1.10	1.22	.323	36	324
9	1.10	1.25	1.10	1.25	1.25	.343	30	353
10	1.25	1.35	1.25	1.25	1.22	.334	13	366
11	1.15	1.15	1.12	1.12	1.25	.341	13	388
12	1.15	1.15	1.15	1.15	1.17	.335	14	384
15	1.20	1.20	1.07	1.10	1.12	.324	56	403
16	1.20	1.30	1.12	1.30	1.17	.339	42	437
17	1.17	1.17	1.15	1.15	1.07	.318	27	456
18	.95	1.00	.95	.95	.95	.296	28	478
19	.92	1.00	.87	.90	.90	.287	144	608
22	.87	.87	.80	.85	.85	.259	23	630
23	.85	1.00	.85	.90	.92	.285	130	719
24	.90	.90	.90	.90	.85	.285	13	720
25	Exchange Closed; Christmas							
26	.85	.85	.85	.85	.85	.288	5	722
29	.90	.90	.75	.75	.80	.274	36	733
30	.85	.85	.75	.75	.85	.290	19	738
31	.90	.90	.75	.75	.75	.271	14	748

JUNE 1987 62 CALLS

IN AUGUST 1986

21	1.85	1.85	1.85	1.85	1.85	.403	....	....
22	....	....	....	1.85N	1.82	.398	32	32
25	....	....	....	1.82N	1.75	.395	....	32
26	....	....	....	1.75N	1.80	.400	....	32
27	....	....	....	1.80N	1.85	.413	....	32

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

JUNE 1987 62 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	....	....	....	1.85N	1.87	.414	....	32
29	....	....	....	1.87N	1.85	.427	....	32
IN SEPTEMBER								
1	Exchange Closed; Labor Day							
2	....	....	....	1.85N	1.87	.428	....	32
3	....	....	....	1.87N	1.82	.432	....	32
4	....	....	....	1.82N	1.77	.430	....	32
5	....	....	....	1.77N	1.70	.418	....	32
8	....	....	....	1.70N	1.55	.397	....	32
9	....	....	....	1.55N	1.62	.405	....	32
10	....	....	....	1.62N	1.40	.381	....	32
11	....	....	....	1.40N	1.42	.376	....	32
12	....	....	1.35A	1.40B	1.12	.334	....	32
15	1.05	1.05	1.05	1.05	[illegible]20	.349	5	34
16	....	....	....	1.[illegible]N	1.[illegible]7	.371	....	34
17	....	....	....	1.3[illegible]	1.50	.384	....	34
18	1.30	1.35	1.30	1.[illegible]5	1.40	.374	5	39
19	1.45	1.45	1.45	1.45	1.42	.375	30	69
22	1.10	1.10	1.10	1.10	1.65	.338	3	72
23	....	....	1.35A	1.35A	1.87	.361	....	72
24	....	....	1.30A	1.30A	1.22	.351	....	72
25	1.25	1.25	1.10	1.10	1.07	.350	27	99
26	1.15	1.15	1.15	1.15	1.17	.364	3	102
29	1.35	1.35	1.35	1.35	1.22	.367	1	102
30	1.10	1.10	1.10	1.10	1.00	.330	5	107
IN OCTOBER								
1	.95	.95	.95	.95	1.02	.333	25	87
2	....	....	....	1.02N	.75	.289	....	87
3	....	....	....	.75N	.82	.299	....	87
6	.85	.85	.75	.75	.82	.299	15	102
7	1.00	1.00	.95	.95	1.05	.327	8	103
8	.90	.90	.90	.90	.97	.315	12	115
9	....	....	....	.97N	1.00	.314	....	115
10	1.00	1.00	.85	.85	.92	.307	16	131
13	1.00	1.00	1.00	1.00	.97	.313	2	133
14	....	....	....	.97N	1.00	.312	....	132
15	.90	.90	.90	.90	.97	.309	3	134
16	.90	.90	.90	.90	.92	.302	3	137
17	....	....	....	.92N	.87	.293	....	137
20	.90	.90	.90	.90	.90	.299	6	143
21	....	....	....	.90N	.80	.283	....	143
22	....	.85B	....	.80N	.85	.287	....	143
23	.85	.85	.85	.85	.82	.284	4	147
24	.80	.80	.80	.80	.80	.282	3	147
27	.90	.95B	.90	.95B	1.07	.325	10	157
28	1.00	1.00	1.00	1.00	.97	.316	3	159
29	1.00	1.00	1.00	1.00	.95	.314	1	160
30	.85	.85	.85	.85	.92	.311	....	160
31	1.00	1.00	1.00	1.00	.95	.312	7	166
IN NOVEMBER								
3	.85	.95	.85	.95	.87	.303	45	197
4	.95	.95	.85A	.85A	.82	.300	5	197
5	.80	.80	.80	.80	.85	.295	5	197
6	....	....	....	.85N	.85	.297	....	197
7	.80	.80	.80	.80	.80	.290	4	201
10	.85	.85	.85	.85	.82	.294	2	201
11	.80	1.05	.80	1.05	.97	.310	74	206
12	1.05	1.10	1.00	1.00	1.00	.315	343	452
13	1.00	1.05	1.00	1.05	1.10	.324	27	457
14	1.05	1.15	1.00	1.15	1.12	.318	3	458
17	1.15	1.15	1.10	1.15	1.20	.323	204	640
18	1.10	1.10	1.05	1.05	1.12	.319	326	961
19	....	....	....	1.12N	1.15	.326	24	985
20	1.20	1.20	1.20	1.20	1.20	.331	10	985
21	1.10	1.10	1.00	1.00	1.10	.308	11	985
24	1.05	1.10	1.00	1.00	1.02	.297	11	992
25	1.07	1.07	1.00	1.00	1.00	.296	95	1072
26	1.00	1.00	1.00	1.00	.92	.287	6	1074
27	Exchange Closed; Thanksgiving Day							
28	.90	.90	.90	.90	.92	.287	2	1074
IN DECEMBER								
1	.90	.95	.90	.95	.92	.285	3	1074
2	.90	.90	.80	.80A	.77	.262	31	1081
3	.80	.80	.65	.65	.70	.240	21	1088
4	.75	.80	.75	.75	.77	.253	30	1098
5	.70	.75	.70	.75	.77	.247	5	1089
8	.77	.77	.77	.77	.77	.237	6	1089
9	.80	.80	.75	.75	.80	.254	14	1099

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

JUNE 1987 62 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	.85	.90	.85	.85	.77	.246	25	1113
11	.70	.70	.70	.70	.75	.252	3	1111
12	.70	.70	.70	.70	.75	.246	10	1111
15	.80	.80	.75	.75	.70	.236	5	1112
16	....	....	....	.70N	.72	.250	2	1113
17	.77	.77	.72A	.72A	.65	.231	11	1118
18	.60	.60	.60	.60	.57	.212	50	1168
19	.50	.60	.50	.60	.55	.204	113	1109
22	.50	.55	.45	.55	.50	.181	520	705
23	.50	.60	.50	.60	.55	.202	154	740
24	.50	.50	.50	.50	.50	.201	57	714
25	Exchange Closed; Christmas							
26	.50	.50	.50	.50	.50	.203	6	714
29	....	....	....	.50N	.47	.190	5	720
30	.50	.50	.45	.45	.47	.203	40	720
31	.52	.52	.50	.50	.50	.186	18	720

JUNE 1987 64 CALLS

IN AUGUST 1986

7	1.40	1.40	1.40	1.40	1.40	.359	3	3
8	....	....	....	1.40N	1.42	.357	....	3
11	1.45	1.45	1.45	1.45	1.40	.351	5	8
12	....	....	....	1.40N	1.45	.352	....	8
13	1.35	1.35	1.35	1.35	1.35	.340	2	10
14	1.45	1.45	1.45	1.45	1.35	.347	4	14
15	....	....	....	1.35N	1.35	.347	....	14
18	....	....	....	1.35N	1.37	.358	....	14
19	....	....	....	1.37N	1.32	.350	....	14
20	1.50	1.50	1.45	1.45	1.40	.344	6	20
21	....	....	....	1.40N	1.37	.343	....	20
22	....	....	....	1.37N	1.32	.338	....	20
25	....	....	....	1.32N	1.25	.335	....	20
26	....	....	....	1.25N	1.30	.340	....	20
27	....	....	....	1.30N	1.32	.352	....	20
28	....	....	....	1.32N	1.35	.353	....	20
29	....	....	....	1.35N	1.30	.364	....	20

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	....	....	....	1.30N	1.30	.354	....	20
3	....	....	....	1.30N	1.27	.367	....	20
4	1.25	1.25	1.25	1.25	1.25	.365	25	45
5	....	....	....	1.25N	1.20	.353	....	45
8	....	....	....	1.20N	1.07	.332	....	45
9	....	....	....	1.07N	1.10	.338	....	45
10	....	....	....	1.10N	.95	.315	....	45
11	....	....	....	.95N	97	.310	....	45
12	....	....	....	.97N	.75	.271	....	45
15	....	....	....	.75N	.80	.284	....	45
16	....	....	....	.80N	.92	.305	....	45
17	1.05	1.05	1.05	1.05	1.02	.317	16	61
18	....	....	....	1.02N	.95	.307	...	61
19	....	....	....	.95N	.97	.308	....	61
22	....	....	....	.97N	1.12	.274	....	61
23	....	....	....	1.12N	1.30	.295	....	61
24	....	....	1.00A	1.00A	.82	.286	....	61
25	....	....	....	.82N	.67	.285	....	61
26	.75	.75	.75	.75	.75	.297	....	61
29	.80@.85	.85	.80	.80A	.77	.298	6	67
30	....	....	....	.77N	.60	.264	....	67

IN OCTOBER

1	.60	.60	.60	.60	.65	.266	30	55
2	....	....	....	.65N	.50	.227	....	55
3	....	....	....	.50N	.52	.235	....	55
6	....	....	....	.52N	.52	.235	....	55
7	....	....	....	.52N	.67	.260	....	55
8	....	....	....	.67N	.62	.249	....	55
9	....	....	....	.62N	.65	.247	....	55
10	....	....	....	.65N	.60	.240	....	55
13	....	....	....	.60N	.62	.245	....	55
14	....	....	....	.62N	.62	.243	....	55
15	....	....	....	.62N	.62	.240	....	55
16	....	....	....	.62N	.60	.233	....	55
17	....	....	....	.60N	.55	.225	....	55
20	....	....	....	.55N	.57	.230	....	55
21	....	....	....	.57N	.50	.216	....	55
22	.50	.50	.50	.50	.52	.220	100	147
23	....	....	....	.52N	.50	.217	7	154
24	.50	.50	.50	.50	.50	.216	....	154
27	....	.60B	....	.60B	.70	.253	4	158
28	....	....	....	.70N	.60	.245	....	158

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

JUNE 1987 64 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	.60	.60	.60	.60	.57	.243	3	161
30	....	....	....	.57N	.57	.240	....	161
31	....	....	....	.57N	.60	.240	....	161

IN NOVEMBER

3	....	....	....	.60N	.55	.232	....	161
4	.55	.55	.55	.55	.50	.229	....	161
5	....	....	....	.50N	.52	.224	1	161
6	....	....	....	.52N	.52	.226	....	161
7	....	....	....	.52N	.50	.218	....	161
10	....	....	....	.50N	.50	.221	....	161
11	.50	.50	.50	.50	.60	.234	17	178
12	.60	.60	.60	.60	.62	.238	18	196
13	.65	.65	.65	.65	.70	.246	9	205
14	....	....	....	.70N	.70	.240	....	205
17	.70	.70	.70	.70	.75	.244	15	219
18	....	....	....	.75N	.70	.240	....	219
19	.75	.75	.75	.75	.75	.246	45	264
20	.75	.75	.75	.75	.75	.250	4	268
21	....	....	....	.75N	.70	.231	2	270
24	.65	.65	.65	.65	.65	.220	22	292
25	....	....	....	.65N	.62	.219	9	301
26	.60	.60	.60	.60	.57	.210	12	313
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.57N	.55	.210	....	313

IN DECEMBER

1	.55	.55	.55	.55	.52	.207	4	317
2	....	....	....	.52N	.47	.187	....	317
3	....	....	....	.47N	.42	.169	....	317
4	.50	.50	.50	.50	.47	.180	37	319
5	....	....	....	.47N	.47	.175	....	319
8	.55	.55	.55	.55	.47	.166	20	324
9	....	....	....	.47N	.50	.181	2	324
10	.55	.55	.50	.50	.47	.174	8	324
11	.50	.50	.50	.50	.47	.179	100	347
12	....	....	.45A	.45A	.45	.174	....	347
15	.50	.50	.45	.45	.42	.166	6	348
16	.50	.50	.50	.50	.45	.177	2	350
17	.40	.40	.40	.40	.40	.161	175	507
18	.40	.40	.40	.40	.32	.146	5	502
19	.37	.37	.37	.37	.30	.140	1	502
22	....	....	....	.30N	.30	.121	....	502
23	....	....	....	.30N	.32	.137	....	502
24	.30	.30	.30	.30	.27	.136	....	502
25	Exchange Closed; Christmas							
26	.27	.27	.27	.27	.27	.137	13	502
29	....	....	....	.27N	.25	.126	....	502
30	....	....	....	.25N	.27	.135	....	502
31	.27	.27	.25	.25	.25	.122	4	503

JUNE 1987 66 CALLS

IN SEPTEMBER 1986

22	.60	.60	.60	.60	.75	.218	1	1
23	.75	.75	.75	.75	.80	.237	....	1
24	....	....	.70A	.70A	.52	.228	5	6
25	....	....	....	.52N	.45	.227	....	6
26	.60	.60	.60	.60	.50	.238	....	6
29	....	....	.	.50N	.50	.238	5	11
30	.45	.45	.45	.45	.35	.208	2	13

IN OCTOBER

1	....	....	....	.35N	.40	.209	....	13
2	.40	.45B	.40	.40	.32	.174	50	63
3	....	....	....	.32N	.32	.181	....	63
6	....	....	....	.32N	.32	.181	....	63
7	....	....	....	.32N	.42	.202	....	63
8	....	....	....	.42N	.37	.192	....	63
9	....	....	....	.37N	.40	.191	....	63
10	....	....	....	.40N	.37	.184	....	63
13	....	....	....	.37N	.37	.187	....	63
14	....	....	....	.37N	.37	.185	....	63
15	....	....	....	.37N	.40	.182	....	63
16	....	....	....	.40N	.35	.176	....	63
17	....	....	....	.35N	.35	.169	....	63
20	....	....	....	.35N	.35	.172	....	63
21	....	....	....	.35N	.30	.161	....	63
22	....	.35B	....	.35B	.32	.164	....	63
23	....	....	....	.32N	.30	.161	....	63
24	....	....	....	.30N	.30	.161	....	63
27	....	.40B	....	.40B	.42	.192	....	63

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

JUNE 1987 66 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	....	....	....	.42N	.37	.185	....	63
29	....	....	....	.37N	.35	.183	....	63
30	....	....	....	.35N	.35	.180	....	63
31	....	....	....	.35N	.35	.180	....	63

IN NOVEMBER

3	....	....	....	.35N	.32	.173	....	63
4	....	....	....	.32N	.30	.170	....	63
5	....	.32B	....	.32B	.35	.165	....	63
6	....	....	....	.35N	.30	.166	....	63
7	....	....	....	.30N	.27	.160	....	63
10	....	.30B	....	.30B	.30	.161	....	63
11	....	....	....	.30N	.35	.172	....	63
12	.45	.45	.40A	.40A	.37	.174	50	113
13	....	....	....	.37N	.42	.181	....	113
14	....	....	....	.42N	.45	.176	....	113
17	....	....	....	.45N	.47	.179	....	113
18	.42	.42	.42	.42	.42	.175	50	92
19	....	....	....	.42N	.45	.180	....	92
20	....	....	....	.45N	.47	.183	....	92
21	....	....	....	.47N	.42	.167	....	92
24	....	....	....	.42N	.42	.158	....	92
25	.40	.42B	.37A	.37A	.37	.157	....	92
26	....	....	....	.37N	.35	.149	10	90
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	.35N	.32	.148	....	90

IN DECEMBER

1	....	....	....	.32N	.32	.145	10	80
2	....	....	....	.32N	.30	.129	....	80
3	.30	.30	.30	.30	.25	.115	1	80
4	....	.30B	....	.30B	.30	.124	....	80
5	....	....	....	.30N	.30	.120	....	80
8	....	....	....	.30N	.30	.113	....	80
9	.30	.30	.30	.30	.30	.124	2	81
10	....	....	....	.30N	.27	.119	....	81
11	....	....	....	.27N	.27	.122	....	81
12	....	....	....	.27N	.25	.119	....	81
15	....	....	....	.25N	.25	.112	....	81
16	....	....	....	.25N	.25	.120	....	81
17	....	....	....	.25N	.22	.108	....	81
18	....	....	....	.22N	.20	.096	....	81
19	....	....	....	.20N	.17	.092	....	81
22	....	....	....	.17N	.17	.078	....	81
23	....	....	....	.17N	.17	.090	....	81
24	....	....	....	.17N	.15	.088	....	81
25	Exchange Closed: Christmas							
26	....	....	....	.15N	.15	.088	....	81
29	....	....	....	.15N	.12	.080	....	81
30	....	....	....	.12N	.12	.086	....	81
31	.15	.15	.15	.15	.15	.076	10	91

AUGUST 1987 52 CALLS

IN NOVEMBER 1986

4	4.60	4.60	4.60	4.60	4.95	.695	13	13
5	....	....	4.75A	4.75A	4.87	.692	....	13
6	....	....	4.60A	4.60A	4.82	.691	....	13
7	....	....	4.75A	4.75A	4.65	.684	....	13
10	....	....	4.55A	4.65N	4.70	.688	....	13
11	....	....	....	4.70N	4.92	.702	....	13
12	....	....	....	4.92N	4.95	.703	....	13
13	....	....	....	4.95N	5.20	.715	....	13
14	....	....	....	5.20N	5.27	.719	....	13
17	....	....	....	5.27N	5.35	.725	....	13
18	5.00	5.00	4.90A	5.00	5.25	.724	....	13
19	....	....	....	5.25N	5.40	.730	6	19
20	....	....	....	5.40N	5.45	.732	....	19
21	....	....	....	5.45N	5.07	.709	....	19
24	....	....	....	5.07N	5.10	.713	....	19
25	....	....	....	5.10N	4.97	.709	....	19
26	....	....	....	4.97N	5.02	.713	....	19
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	5.02N	4.90	.710	....	19

IN DECEMBER

1	....	....	....	4.90N	4.95	.716	....	19
2	....	....	....	4.95N	4.72	.702	....	19
3	....	....	....	4.72N	4.55	.691	....	19
4	....	....	....	4.55N	4.80	.702	....	19
5	....	....	....	4.80N	4.67	.697	....	19
8	....	....	....	4.67N	4.62	.696	....	19
9	....	....	....	4.62N	4.70	.699	....	19

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

AUGUST 1987 52 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	....	....	....	4.70N	4.47	.688	....	19
11	....	....	....	4.47N	4.52	.691	....	19
12	....	....	....	4.52N	4.57	.689	....	19
15	....	....	....	4.57N	4.45	.685	....	19
16	....	....	....	4.45N	4.52	.693	....	19
17	....	....	....	4.52N	4.30	.679	....	19
18	....	....	....	4.30N	4.17	.669	....	19
19	....	....	....	4.17N	4.15	.668	....	19
22	....	....	....	4.15N	3.85	.647	....	19
23	....	....	....	3.85N	4.17	.670	....	19
24	....	....	....	4.17N	4.12	.672	....	19
25	Exchange Closed: Christmas							
26	....	....	....	4.12N	4.10	.673	....	19
29	....	....	....	4.10N	3.85	.656	....	19
30	....	....	....	3.85N	4.10	.676	....	19
31	....	....	....	4.10N	3.90	.663	....	19

AUGUST 1987 54 CALLS

IN OCTOBER 1986

2	3.40	3.40	3.40	3.40	3.07	.556	3	3
3	....	....	....	3.07N	3.22	.568	....	3
6	....	....	....	3.22N	3.35	.577	....	3
7	....	....	....	3.35N	3.67	.599	....	3
8	....	....	....	3.67N	3.55	.589	....	3
9	....	....	....	3.55N	3.60	.593	....	3
10	....	....	....	3.60N	3.45	.586	....	3
13	....	....	....	3.45N	3.60	.597	....	3
14	....	....	....	3.60N	3.57	.596	....	3
15	....	....	....	3.57N	3.57	.596	....	3
16	....	....	....	3.57N	3.52	.592	....	3
17	....	....	....	3.52N	3.50	.592	....	3
20	....	3.55B	....	3.55B	3.67	.605	....	3
21	....	....	....	3.67N	3.45	.590	....	3
22	....	....	....	3.45N	3.42	.586	....	3
23	....	....	....	3.42N	3.42	.586	....	3
24	....	....	3.35A	3.35A	3.40	.587	....	3
27	....	....	....	3.40N	3.97	.626	....	3
28	....	....	3.70A	3.70A	3.80	.615	....	3
29	....	....	....	3.80N	3.85	.619	....	3
30	....	....	....	3.85N	3.75	.612	....	3
31	....	....	....	3.75N	3.85	.619	....	3

IN NOVEMBER

3	....	....	....	3.85N	3.62	.605	....	3
4	....	....	....	3.62N	3.70	.612	....	3
5	....	....	....	3.70N	3.65	.608	....	3
6	3.30	3.30	3.20	3.20	3.60	.606	30	33
7	3.20	3.20	3.20	3.20	3.45	.597	9	42
10	....	....	....	3.45N	3.50	.601	....	42
11	....	....	....	3.50N	3.65	.616	....	42
12	....	....	....	3.65N	3.67	.616	....	42
13	....	....	....	3.67N	3.90	.629	....	42
14	....	....	....	3.90N	3.97	.634	....	42
17	....	....	....	3.97N	4.05	.639	....	42
18	....	....	....	4.05N	4.02	.639	....	42
19	....	....	....	4.02N	4.07	.645	....	42
20	....	....	....	4.07N	4.12	.647	....	42
21	....	....	4.10A	4.10A	3.80	.622	....	42
24	....	....	....	3.80N	3.82	.625	....	42
25	....	....	....	3.82N	3.72	.620	....	42
26	3.40	3.40	3.40	3.40	3.70	.623	44	86
27	Exchange Closed: Thanksgiving Day							
28	3.35	3.35	3.30	3.32	3.65	.619	40	126

IN DECEMBER

1	....	....	....	3.65N	3.67	.625	....	126
2	....	....	....	3.67N	3.47	.609	....	126
3	....	....	....	3.47N	3.32	.597	....	126
4	....	....	....	3.32N	3.55	.610	....	126
5	....	....	....	3.55N	3.45	.604	....	126
8	....	....	....	3.45N	3.40	.603	....	126
9	....	....	....	3.40N	3.45	.606	....	126
10	....	....	....	3.45N	3.27	.594	....	126
11	....	....	....	3.27N	3.32	.597	....	126
12	....	....	....	3.32N	3.32	.594	....	126
15	....	....	....	3.32N	3.25	.591	....	126
16	....	....	....	3.25N	3.30	.599	....	126
17	....	....	....	3.30N	3.12	.583	....	126
18	....	....	....	3.12N	3.00	.572	....	126
19	....	....	....	3.00N	3.00	.571	....	126
22	....	....	....	3.00N	2.75	.549	....	126
23	....	....	....	2.75N	3.02	.572	....	126

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

AUGUST 1987 54 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	....	....	....	3.02N	2.97	.573	....	126
25	Exchange Closed; Christmas							
26	3.00	3.00	2.97	2.97	2.95	.574	11	122
29	....	....	....	2.95N	2.72	.555	....	122
30	....	....	....	2.72N	2.92	.575	....	122
31	2.80	2.80	2.80	2.80	2.75	.560	8	128

AUGUST 1987 56 CALLS

IN NOVEMBER 1986

11	2.50	2.50	2.50	2.50	2.62	.527	3	3
12	....	....	....	2.62N	2.65	.527	....	3
13	....	....	....	2.65N	2.85	.540	....	3
14	....	....	....	2.85N	2.90	.544	....	3
17	....	....	....	2.90N	2.95	.550	....	3
18	....	....	....	2.95N	2.92	.549	..	3
19	....	....	....	2.92N	2.97	.555	....	3
20	....	....	....	2.97N	3.00	.558	....	3
21	....	....	....	3.00N	2.75	.531	....	3
24	....	....	....	2.75N	2.80	.534	....	3
25	....	....	....	2.80N	2.70	.528	....	3
26	....	....	2.60A	2.60A	2.70	.530	....	3
27	Exchange Closed; Thanksgiving Day							
28	....	....	2.60A	2.60A	2.60	.525	....	3

IN DECEMBER

1	....	....	....	2.60N	2.60	.529	....	3
2	....	....	....	2.60N	2.47	.512	....	3
3	....	....	....	2.47N	2.35	.500	....	3
4	....	....	....	2.35N	2.52	.514	....	3
5	....	....	....	2.52N	2.45	.508	....	3
8	....	....	2.40A	2.40A	2.40	.506	....	3
9	....	....	....	2.40N	2.40	.510	....	3
10	2.40	2.40	2.40	2.40	2.30	.498	1	4
11	2.20	2.20	2.20	2.20	2.32	.500	5	7
12	....	....	....	2.32N	2.40	.498	....	7
15	....	....	....	2.40N	2.32	.494	....	7
16	2.30	2.30	2.30	2.30	2.32	.503	....	7
17	....	....	....	2.32N	2.17	.485	6	13
18	....	....	....	2.17N	2.07	.474	..	13
19	2.20	2.20	2.15	2.15	2.10	.473	2	14
22	....	....	....	2.10N	1.90	.451	4	18
23	....	....	....	1.90N	2.10	.473	....	18
24	....	....	....	2.10N	2.05	.474	....	18
25	Exchange Closed; Christmas							
26	....	....	....	2.05N	2.02	.473	....	18
29	....	....	....	2.02N	1.85	.453	....	18
30	....	....	....	1.85N	2.00	.473	....	18
31	....	....	....	2.00N	1.87	.456	....	18

AUGUST 1987 58 CALLS

IN OCTOBER 1986

27	2.00	2.00	2.00	2.00	2.07	.463	30	30
28	2.00	2.00	2.00	2.00	1.95	.450	1	30
29	....	....	....	1.95N	1.95	.454	....	30
30	....	....	....	1.95N	1.92	.446	....	30
31	....	....	....	1.92N	1.97	.453	....	30

IN NOVEMBER

3	....	....	....	1.97N	1.82	.437	....	30
4	....	....	....	1.82N	1.87	.443	....	30
5	....	....	....	1.87N	1.82	.438	....	30
6	....	....	....	1.82N	1.80	.435	....	30
7	....	....	....	1.80N	1.70	.423	....	30
10	....	....	....	1.70N	1.72	.425	....	30
11	1.75	1.75	1.75	1.75	1.80	.439	30	45
12	....	....	....	1.80N	1.82	.439	....	45
13	....	....	....	1.82N	2.00	.452	....	45
14	....	....	....	2.00N	2.05	.456	....	45
17	....	....	....	2.05N	2.07	.461	....	45
18	....	....	....	2.07N	2.07	.460	....	45
19	....	....	....	2.07N	2.10	.466	....	45
20	....	....	....	2.10N	2.12	.468	....	45
21	2.15	2.15	2.15	2.15	1.95	.441	6	46
24	....	....	....	1.95N	1.97	.444	....	46
25	1.85	1.85	1.85	1.85	1.87	.437	10	55
26	....	....	1.80A	1.80A	1.87	.438	....	55
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	1.87N	1.80	.432	....	55

LIVE CATTLE OPTION ON FUTURES — CALLS

AUGUST 1987 58 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	1.80N	1.80	.435	....	55
2	....	....	....	1.80N	1.70	.418	....	55
3	....	....	....	1.70N	1.60	.407	....	55
4	....	....	....	1.60N	1.75	.420	....	55
5	....	....	....	1.75N	1.67	.415	....	55
8	....	....	....	1.67N	1.65	.413	....	55
9	....	....	....	1.65N	1.70	.417	....	55
10	....	....	....	1.70N	1.57	.405	....	55
11	....	....	....	1.57N	1.57	.407	....	55
12	....	....	1.55A	1.55A	1.50	.405	....	55
15	....	....	....	1.50N	1.50	.401	....	55
16	1.55	1.55	1.55	1.55	1.57	.409	6	50
17	....	....	....	1.57N	1.45	.392	....	50
18	....	....	....	1.45N	1.37	.381	....	50
19	1.35	1.35	1.35	1.35	1.40	.380	2	52
22	1.20	1.20	1.15	1.15	1.25	.359	18	61
23	....	....	....	1.25N	1.40	.380	....	31
24	....	....	....	1.40N	1.35	.380	....	31
25	Exchange Closed; Christmas							
26	....	....	....	1.35N	1.32	.378	....	31
29	....	....	....	1.32N	1.20	.358	....	31
30	....	....	....	1.20N	1.32	.375	....	31
31	....	....	1.30A	1.30A	1.22	.359	....	31

AUGUST 1987 60 CALLS

IN SEPTEMBER 1986

22	1.25	1.25	1.25	1.25	1.30	.373	10	10
23	1.30	1.30	1.30	1.30	1.50	.393	6	16
24	....	....	....	1.50N	1.37	.385	....	16
25	1.60	1.60	1.60	1.60	1.37	.383	....	16
26	....	....	....	1.37N	1.40	.385	4	20
29	....	....	....	1.40N	1.42	.390	....	20
30	....	....	....	1.42N	1.20	.370	....	20

IN OCTOBER

1	1.20	1.20	1.20	1.20	1.27	.367	4	24
2	....	....	....	1.27N	1.02	.334	....	20
3	....	....	....	1.02N	1.10	.345	....	20
6	....	....	....	1.10N	1.17	.353	....	20
7	....	....	....	1.17N	1.32	.373	....	20
8	....	....	....	1.32N	1.25	.363	....	20
9	....	....	....	1.25N	1.27	.365	....	20
10	....	....	....	1.27N	1.22	.355	....	20
13	....	....	....	1.22N	1.27	.362	....	20
14	....	....	....	1.27N	1.25	.360	....	20
15	1.40	1.40	1.40	1.40	1.25	.359	1	20
16	....	....	....	1.25N	1.22	.354	....	20
17	....	....	....	1.22N	1.22	.352	....	20
20	....	....	....	1.22N	1.30	.362	....	20
21	....	....	....	1.30N	1.20	.349	....	20
22	....	....	....	1.20N	1.17	.345	....	20
23	....	....	....	1.17N	1.17	.345	....	20
24	1.00	1.15	1.00	1.15	1.12	.348	4	23
27	....	1.25B	....	1.25B	1.42	.385	....	22
28	....	....	1.35A	1.35A	1.35	.373	....	22
29	....	....	....	1.35N	1.35	.377	....	22
30	....	....	....	1.35N	1.30	.369	....	22
31	1.15	1.15	1.15	1.15	1.35	.375	3	25

IN NOVEMBER

3	....	....	....	1.35N	1.22	.359	....	25
4	....	....	....	1.22N	1.27	.364	....	25
5	....	....	....	1.27N	1.22	.359	....	25
6	....	....	....	1.22N	1.22	.355	....	25
7	1.10	1.10	1.10	1.10	1.12	.344	44	69
10	....	....	1.05A	1.12N	1.17	.344	....	69
11	1.10	1.10	1.10	1.10	1.20	.358	19	88
12	....	....	....	1.20N	1.22	.357	18	106
13	....	....	....	1.22N	1.37	.389	....	106
14	....	....	....	1.37N	1.40	.373	....	106
17	1.35	1.35	1.35	1.35	1.40	.377	1	107
18	....	....	....	1.40N	1.40	.375	....	107
19	1.50	1.50	1.50	1.50	1.50	.381	300	365
20	1.50	1.50	1.45	1.45	1.45	.383	303	480
21	....	....	....	1.45N	1.32	.358	97	468
24	....	....	....	1.32N	1.32	.359	....	468
25	....	....	....	1.32N	1.25	.352	....	468
26	....	....	....	1.25N	1.27	.353	....	468
27	Exchange Closed; Thanksgiving Day							
28	....	....	1.10A	1.10A	1.10	.346	....	468

LIVE CATTLE OPTION ON FUTURES — CALLS

AUGUST 1987 60 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.30	1.30	1.10	1.20	1.17	.348	100	510
2	....	....	....	1.17N	1.12	.332	2	510
3	....	....	....	1.12N	1.05	.321	1	510
4	1.17@.00	1.17	1.00	1.00	1.15	.334	40	510
5	....	....	....	1.15N	1.10	.329	10	510
8	....	....	....	1.10N	1.07	.327	....	510
9	....	....	....	1.07N	1.15	.331	....	510
10	1.02	1.02	1.02	1.02	1.02	.320	5	510
11	1.00	1.00	1.00	1.00	1.02	.322	4	510
12	....	....	....	1.02N	1.00	.320	....	510
15	....	....	....	1.00N	1.00	.317	....	510
16	....	....	....	1.00N	1.02	.324	....	510
17	....	....	....	1.02N	.95	.307	....	510
18	....	....	....	.95N	.90	.297	....	460
19	....	....	....	.90N	.90	.296	....	460
22	.80	.80	.80	.80	.80	.277	101	360
23	.90	.90	.85	.85	.90	.295	30	371
24	....	....	....	.90N	.85	.295	....	371
25	Exchange Closed; Christmas							
26	....	....	....	.85N	.85	.293	....	371
29	.75	.75	.75	.75	.75	.274	241	230
30	.70	.70	.70	.70	.77	.288	10	236
31	.77	.77	.77	.77	.77	.272	9	236

AUGUST 1987 62 CALLS

IN SEPTEMBER 1986

26	.95	.95	.95	.95	.95	.321	....	....
29	....	....	.92A	.92A	.92	.326	2	2
30	....	....	....	.92N	.80	.307	....	2

IN OCTOBER

1	....	....	....	.80N	.85	.303	....	2
2	....	....	....	.85N	.67	.273	....	2
3	.60	.60	.60	.60	.72	.282	16	18
6	.90	.90	.90	.90	.77	.289	....	18
7	....	....	....	.77N	.87	.308	6	24
8	.82	.82	.82	.82	.85	.298	2	26
9	....	....	....	.85N	.85	.299	....	26
10	....	....	....	.85N	.80	.289	....	26
13	....	....	....	.80N	.85	.295	....	26
14	....	....	....	.85N	.85	.292	....	26
15	....	....	....	.85N	.82	.291	....	26
16	....	....	....	.82N	.80	.286	....	26
17	....	....	....	.80N	.80	.284	....	26
20	....	....	....	.80N	.85	.293	....	26
21	....	....	....	.85N	.80	.281	....	26
22	....	....	....	.80N	.77	.277	....	26
23	....	....	....	.77N	.77	.278	....	26
24	.65	.65	.65	.65	.70	.280	17	43
27	.75	.80	.75	.80	.95	.315	21	64
28	....	....	....	.95N	.90	.304	....	64
29	....	....	....	.90N	.90	.306	....	64
30	....	....	....	.90N	.87	.299	....	64
31	....	....	....	.87N	.90	.304	....	64

IN NOVEMBER

3	....	....	....	.90N	.80	.289	....	64
4	.80	.80	.80	.80	.85	.293	9	73
5	....	....	.75A	.75A	.82	.288	....	73
6	....	....	....	.82N	.80	.284	....	73
7	....	....	....	.80N	.75	.273	....	73
10	....	....	....	.75N	.75	.273	....	73
11	....	....	....	.75N	.77	.284	....	73
12	....	....	....	.77N	.80	.283	....	73
13	....	....	.70A	.70A	.90	.294	....	73
14	.90	.90	.90	.90	.92	.298	7	80
17	....	....	....	.92N	.92	.301	....	80
18	....	....	.90A	.90A	.92	.299	....	80
19	.92	.92	.92	.92	.95	.304	3	83
20	....	....	....	.95N	.95	.306	....	83
21	....	....	....	.95N	.87	.283	....	83
24	....	....	....	.87N	.87	.284	....	83
25	....	....	....	.87N	.85	.277	....	83
26	....	....	....	.85N	.82	.276	....	83
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.82N	.77	.270	....	83

IN DECEMBER

1	....	....	....	.77N	.75	.270	....	83
2	....	....	....	.75N	.72	.256	....	83
3	....	....	....	.72N	.65	.246	....	83

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

AUGUST 1987 62 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4	....	....	....	.65N	.75	.258	....	83
5	....	....	....	.75N	.72	.254	....	83
8	.67	.67	.67	.67	.67	.252	33	116
9	....	....	....	.67N	.72	.256	....	116
10	....	....	....	.72N	.65	.246	....	116
11	....	....	....	.65N	.65	.248	....	116
12	.70	.70	.70	.70	.70	.246	1	117
15	....	....	....	.70N	.70	.243	....	117
16	....	....	....	.70N	.70	.249	....	117
17	....	....	....	.70N	.60	.234	....	117
18	....	....	....	.60N	.55	.225	....	117
19	....	....	....	.55N	.55	.224	....	117
22	....	....	....	.55N	.50	.208	....	117
23	....	....	....	.50N	.55	.223	....	117
24	....	....	....	.55N	.52	.222	....	117
25	Exchange Closed; Christmas							
26	....	....	....	.52N	.52	.220	....	117
29	....	....	....	.52N	.45	.203	....	117
30	....	....	....	.45N	.50	.215	....	117
31	....	....	....	.50N	.45	.200	....	117

OCTOBER 1987 56 CALLS

IN NOVEMBER 1986

24	2.50	2.50	2.50	2.50	2.40	.490	3	3
25	....	....	....	2.40N	2.37	.485	....	3
26	....	....	....	2.37N	2.35	.481	....	3
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	2.35N	2.35	.480	....	3

IN DECEMBER

1	....	....	....	2.35N	2.30	.481	....	3
2	....	....	....	2.30N	2.20	.469	....	3
3	....	....	....	2.20N	2.15	.455	....	3
4	1.95	1.95	1.95	1.95	2.02	.467	6	9
5	....	....	....	2.02N	2.02	.465	....	9
8	....	....	....	2.02N	2.00	.460	....	9
9	....	....	....	2.00N	2.00	.463	....	9
10	....	....	....	2.00N	1.97	.456	....	9
11	....	....	....	1.97N	1.97	.456	....	9
12	....	....	....	1.97N	1.95	.452	....	9
15	....	....	....	1.95N	1.95	.452	....	9
16	....	....	....	1.95N	1.97	.458	....	9
17	....	....	....	1.97N	1.90	.447	....	9
18	....	....	....	1.90N	1.87	.447	....	9
19	....	....	....	1.87N	1.82	.442	....	9
22	....	....	....	1.82N	1.72	.434	....	9
23	....	....	....	1.72N	1.85	.444	....	9
24	....	....	....	1.85N	1.82	.441	....	9
25	Exchange Closed; Christmas							
26	....	....	....	1.82N	1.82	.441	....	9
29	....	....	....	1.82N	1.70	.429	....	9
30	....	....	....	1.70N	1.72	.433	....	9
31	....	....	....	1.72N	1.60	.422	....	9

OCTOBER 1987 58 CALLS

IN DECEMBER 1986

8	1.30	1.30	1.30	1.30	1.32	.379	140	140
9	....	....	....	1.32N	1.32	.382	....	140
10	....	....	....	1.32N	1.32	.375	....	140
11	....	....	....	1.32N	1.35	.375	....	140
12	....	....	....	1.35N	1.32	.371	....	140
15	....	....	....	1.32N	1.32	.371	....	140
16	....	....	....	1.32N	1.35	.377	....	140
17	....	....	....	1.35N	1.30	.366	....	140
18	....	....	....	1.30N	1.27	.366	....	140
19	....	....	....	1.27N	1.22	.362	....	140
22	....	....	....	1.22N	1.15	.354	....	140
23	1.30	1.30	1.30	1.30	1.25	.363	100	240
24	....	....	....	1.25N	1.22	.359	....	240
25	Exchange Closed; Christmas							
26	....	....	....	1.22N	1.22	.359	....	240
29	1.20	1.20	1.20	1.20	1.12	.347	40	280
30	....	....	....	1.12N	1.12	.350	....	280
31	....	....	....	1.12N	1.05	.339	....	280

OCTOBER 1987 60 CALLS

IN DECEMBER 1986

8	.80	.80	.80	.80	.85	.305	10	10
9	....	....	....	.85N	.85	.308	....	10
10	....	....	....	.85N	.85	.302	....	10
11	....	....	....	.85N	.87	.302	....	10

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS
OCTOBER 1987 60 CALLS
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	....	....	....	.87N	.87	.298	....	10
15	....	....	....	.87N	.87	.299	....	10
16	....	....	....	.87N	.87	.304	....	10
17	....	....	....	.87N	.85	.293	....	10
18	....	....	....	.85N	.82	.293	....	10
19	.80	.80	.80	.80	.80	.289	2	12
22	....	....	....	.80N	.75	.282	3	15
23	....	....	....	.75N	.82	.290	....	15
24	....	....	.80A	.80A	.80	.286	....	15
25	Exchange Closed; Christmas							
26	....	....	....	.80N	.80	.285	....	15
29	....	....	....	.80N	.72	.274	....	15
30	....	....	....	.72N	.72	.275	....	15
31	.72	.72	.72	.72	.67	.265	....	15

LIVE CATTLE OPTION ON FUTURES — PUTS

FEBRUARY 1986 50 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	.02N	.02	.000	....	2
3..	....	....	....	.02N	.02	.000	....	2
6..	....	....	....	.02N	.02	.000	....	2
7..	....	....	....	.02N	....	.000	....	2
8..	CAB	CAB	CAB	CAB	.02	.000	....	2
9..	....	....	....	.02N	....	.000	....	2
10..	CAB	CAB	CAB	CAB	CAB	.000	....	2
13..	CAB	CAB	CAB	CAB	CAB	.000	....	2
14..	CAB	CAB	CAB	CAB	CAB	.000	....	2
15..	CAB	CAB	CAB	CAB	CAB	.000	....	2
16..	CAB	CAB	CAB	CAB	CAB	.000	....	2
17..	CAB	CAB	CAB	CAB	CAB	.000	....	2
20..	CAB	CAB	CAB	CAB	CAB	.000	....	2
21..	CAB	CAB	CAB	CAB	CAB	.000	....	2
22..	CAB	CAB	CAB	CAB	CAB	.000	....	2
23..	CAB	CAB	CAB	CAB	CAB	.000	....	2

FEBRUARY 1986 52 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	.02N	.02	.001	....	43
3..	....	....	....	.02N	.02	.003	....	41
6..	....	....	....	.02N	.02	.002	....	41
7..	....	....	....	.02N	.02	.001	....	41
8..	....	....	....	.02N	.05	.006	....	41
9..	....	....	....	.05N	.05	.002	....	41
10..	....	....	....	.05N	.02	.000	....	41
13..	....	....	....	.02N	.02	.000	....	41
14..	....	....	....	.02N	.02	.000	....	41
15..	....	....	....	.02N	....	.000	....	41
16..	CAB	CAB	CAB	CAB	CAB	.000	....	41
17..	CAB	CAB	CAB	CAB	CAB	.000	....	41
20..	CAB	CAB	CAB	CAB	CAB	.000	....	41
21..	CAB	CAB	CAB	CAB	CAB	.000	....	41
22..	CAB	CAB	CAB	CAB	CAB	.000	....	41
23..	CAB	CAB	CAB	CAB	CAB	.000	....	41

FEBRUARY 1986 54 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.05	.05	.05	.05	.07	.015	4	305
3..	....	.15B	....	.15B	.17	.031	....	305
6..	.15	.15	.15	.15	.17	.028	9	298
7..	.15	.15	.15	.15	.12	.017	2	298
8..	.20	.20	.20	.20	.20	.065	15	292
9..	.25	.25	.20A	.20A	.12	.036	2	294
10..	....	....	.10A	.10A	.07	.005	....	294
13..	....	....	....	.07N	.10	.007	....	294
14..	.10	.10	.07	.10	.07	.011	39	286
15..	.10	.15B	.05	.07	.05	.003	18	278
16..	....	....	....	.05N	.05	.008	....	278
17..	.02	.02	.02	.02	.02	.005	2	276
20..	.02	.02	.02	.02	....	.000	1	276
21..	CAB	CAB	CAB	CAB	CAB	.000	....	276
22..	CAB	CAB	CAB	CAB	CAB	.000	....	276
23..	CAB	CAB	CAB	CAB	CAB	.000	10	266
24..	CAB	CAB	CAB	CAB	CAB	.000	1	....

FEBRUARY 1986 56 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.10	.37	.10	.37	.22	.084	18	577
3..	.35	.45	.30	.35	.37	.143	155	603
6..	.40	.40	.30	.35	.37	.147	30	618
7..	.35	.35	.30	.30A	.27	.113	203	738
8..	.30	.70	.30	.65	.70	.275	87	769
9..	.50	.70	.50	.50	.47	.197	113	813
10..	.35	.35	.20	.20	.22	.061	112	721
13..	.15	.25	.12	.25	.25	.094	9	710
14..	.30	.40	.25	.25	.35	.134	143	741
15..	.20	.25	.20	.20	.17	.064	27	730
16..	.22	.32	.22	.27	.27	.137	159	728
17..	.40	.40	.20	.22	.22	.118	124	804
20..	.15	.15	.05	.05	.05	.002	34	811
21..	.05	.05	.05	.05	.05	.005	3	813
22..	.05	.05	.02	.02	.02	.000	53	845
23..	.02	.02	CAB	CAB	CAB	.000	7	845
24..	CAB	CAB	CAB	CAB	CAB	.000	2	....

LIVE CATTLE OPTION ON FUTURES — PUTS

FEBRUARY 1986 58 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.35@.32	.75	.32	.70A	.70	.266	95	1704
3..	.70	1.10	.70	.85	.97	.383	503	1806
6..	.90	1.00	.85	1.00B	.97	.415	175	1828
7..	.95	.95	.75	.82	.85	.361	330	1782
8..	.95	1.65	.95	1.55B	1.55	.612	415	1808
9..	1.40	1.55	1.10	1.25	1.30	.523	452	1856
10..	.90	.90	.55	.57	.60	.273	177	1884
13..	.45	.85	.37	.75	.80	.400	166	1879
14..	.80	1.25	.80	1.00	1.00	.504	291	1842
15..	1.00	1.02	.55	.65B	.67	.364	308	1872
16..	.95	1.05	.80	1.00	1.00	.561	318	1889
17..	1.20	1.35	.65	.80	.85	.560	208	1844
20..	.82	.82	.17	.17	.20	.139	243	1769
21..	.15	.40	.12	.40@.35	.35	.306	138	1731
22..	.35	.35	.20	.20	.20	.178	265	1627
23..	.05	.10	CAB	.02	.02	.000	254	1505
24..	.02	.02	CAB	CAB	CAB	.000	109	....

FEBRUARY 1986 60 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.80	1.75	.75	1.65@.75	1.70	.540	493	3306
3..	1.70	2.25	1.50	1.95	2.07	.673	659	3145
6..	2.00	2.30	1.80	2.20@.15A	2.12	.722	356	3170
7..	1.80	2.10	1.75	1.85	1.87	.681	494	3092
8..	2.00@1.90	3.15	1.90	3.15	3.05	.872	724	2621
9..	2.80@.75	3.10	2.40	2.55	2.62	.826	460	2610
10..	2.00	2.00	1.55	1.55	1.62	.620	337	2507
13..	1.40@.35	2.25	1.10	2.00	2.05	.781	267	2544
14..	2.05@.20	2.70	2.05	2.15A	2.42	.862	333	2370
15..	2.40	2.45	1.65	1.90	1.85	.785	310	2282
16..	2.50	2.70	2.25	2.42	2.50	.913	138	2256
17..	2.70	2.85	2.02	2.30B	2.40	.924	95	2226
20..	2.40	2.40	1.00	1.10@.00	1.20	.733	192	2093
21..	.95	1.70	.80	1.60@.65	1.75	.928	247	1988
22..	1.67	1.67	1.35	1.45	1.37	.931	244	1866
23..	.60	.90	.35	.40	.42	.498	570	1655
24..	.35	.40	.20	.25@.30	.27	.351	1376	15
27..	....	....	....	....	....	.315	....	....

FEBRUARY 1986 62 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	1.90	3.05	1.75A	3.00	3.00	.789	221	2908
3..	3.05	3.80	3.00	3.55	3.62	.878	660	2541
6..	3.42@.40	3.90	3.25	3.85	3.80	.914	249	2510
7..	3.50	3.70	3.35	3.45	3.47	.898	419	2506
8..	3.75@4.10	5.00	3.75	5.00	4.80	.975	290	2263
9..	4.55@.50	4.95	4.00	4.35	4.32	.963	342	2188
10..	3.50@.45	3.50	3.00	3.10	3.02	.882	349	1885
13..	2.80	3.75	2.60	3.75@.70	3.75	.961	93	1849
14..	3.75	4.60	3.75	3.75A	4.17	.983	189	1665
15..	4.10	4.30	3.35	3.60	3.55	.970	149	1565
16..	4.25	4.50	4.20A	4.25	4.35	.994	69	1553
17..	4.60	4.80	4.05A	4.30B	4.30	.996	34	1520
20..	4.30	4.30	2.80A	2.80A	2.82	.988	65	1468
21..	2.55	3.50	2.30	3.50	3.55	.999	77	1457
22..	3.55	3.55	3.15	3.25	3.25	.999	31	1430
23..	2.50	2.50	1.80	2.00	2.02	.999	58	1304
24..	2.02	2.05	1.60	1.70	1.77	.998	158	1236
27..	....	....	....	....	....	.967	....	....

FEBRUARY 1986 64 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	3.20	4.60	3.20	4.60	4.65	.931	100	1051
3..	5.10	5.60	5.00A	5.40A	5.42	.968	47	1000
6..	5.35	5.55	5.10	5.50	5.65	.982	28	998
7..	5.45	5.70	5.30	5.30	5.32	.979	11	979
8..	5.85	6.90	5.75	6.90	6.75	.997	78	953
9..	6.65	6.70B	5.80	6.20	6.25	.995	46	924
10..	5.00	5.00	5.00	5.00	4.85	.979	25	918
13..	4.55	5.55B	4.35	5.55B	5.62	.996	32	886
14..	5.95	6.40	5.75	6.30	6.10	.999	6	857
15..	6.10	6.10	5.10	5.12	5.47	.998	114	809
16..	6.05	6.45B	6.05	6.40	6.30	.999	180	833
17..	6.75	6.75	6.20A	6.20A	6.25	.999	6	822
20..	5.95	5.95	4.75	4.75	4.77	.999	82	735
21..	4.40	5.35B	4.40	5.00	5.50	.999	32	674
22..	5.40	5.50B	5.10	5.40	5.25	.999	18	608
23..	4.40	4.50	4.00	4.00	4.00	1.000	24	501

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

FEBRUARY 1986 64 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	4.00	4.05B	3.75	3.85	3.77	.999	4	485
27	....	....	....	....	....	.999	....	....

FEBRUARY 1986 66 PUTS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	....	6.30B	....	6.30B	6.50	.984	....	152
3	....	....	....	6.50N	7.35	.994	....	147
6	7.00	7.00	7.00	7.00	7.57	.997	1	147
7	....	....	7.50A	7.50A	7.25	.997	....	146
8	8.50	8.75	8.50	8.75	8.72	.999	1	145
9	8.35	8.35	8.00	8.00	8.22	.999	109	103
10	....	....	7.20A	7.20A	6.80	.997	....	103
13	....	....	....	6.80N	7.57	.999	....	103
14	7.85	7.85	7.85	7.85	8.05	.999	2	100
15	....	....	....	8.05N	7.42	.999	....	100
16	....	7.90B	....	7.90B	8.27	.999	....	100
17	....	8.60B	....	8.60B	8.25	.999	....	100
20	....	....	....	8.25N	6.75	.999	....	29
21	....	7.05B	....	7.05B	7.50	1.000	....	24
22	....	7.55B	....	7.55B	7.25	1.000	....	20
23	....	....	6.00A	6.00A	6.00	1.000	....	18
24	....	6.05B	....	6.05B	5.77	1.000	....	18
27	....	....	....	....	....	.999	....	....

APRIL 1986 54 PUTS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
3	.35	.40	.35	.40	.37	.116	16	16
6	....	....	....	.37N	.35	.109	....	16
7	....	....	....	.35N	.30	.083	....	16
8	....	.40B	....	.40B	.55	.128	....	16
9	.50	.50	.50	.50	.47	.105	20	36
10	.40	.40	.37	.37	.32	.063	14	44
13	....	.40B	....	.40B	.45	.086	....	44
14	....	....	....	.45N	.45	.084	....	44
15	.45	.45	.45	.45	.35	.061	14	58
16	....	....	....	.35N	.42	.076	....	58
17	.47	.47	.45	.45	.42	.076	6	62
20	.35	.35	.35	.35	.35	.038	4	66
21	....	....	....	.35N	.30	.050	....	66
22	....	....	....	.30N	.25	.041	....	66
23	....	....	.22A	.22A	.20	.023	....	66
24	.20	.20	.20	.20	.15	.021	1	66
27	.20	.20	.20	.20	.15	.012	2	68
28	....	....	....	.15N	.15	.013	....	68
29	....	....	....	.15N	.10	.016	....	68
30	.10	.10	.10	.10	.10	.023	1	68
31	....	....	....	.10N	.10	.022	1	68

IN FEBRUARY

3	....	....	....	.10N	.10	.020	....	68
4	....	....	....	.10N	.15	.044	....	68
5	....	....	....	.15N	.15	.044	....	68
6	....	....	....	.15N	.15	.031	....	68
7	....	....	....	.15N	.10	.020	....	68
10	....	....	....	.10N	.10	.021	....	68
11	....	....	....	.10N	.20	.049	....	68
12	.20	.22B	.20	.22B	.22	.050	7	75
13	.25	.25	.25	.25	.30	.066	2	77
14	....	....	....	.30N	.27	.053	....	77
17	Exchange Closed: President's Day							
18	.40	.40	.40	.40	.45	.106	2	79
19	.40	.40	.35	.35	.27	.056	19	98
20	....	....	....	.27N	.25	.037	....	97
21	.22	.22	.22	.22	.15	.012	3	100
24	....	....	....	.15N	.10	.007	....	100
25	.10	.10	.10	.10	.07	.001	6	99
26	.10	.10	.10	.10	.07	.001	12	109
27	.10	.10	.10	.10	.07	.002	1	108
28	....	....	....	.07N	.05	.020	....	108

IN MARCH

3	.07	.07	.07	.07	.05	.029	....	108
4	....	....	....	.05N	.05	.018	1	107
5	.05	.05	.05	.05	.05	.016	6	101
6	.05	.05	.05	.05	.05	.017	6	101
7	....	....	....	.05N	.05	.029	....	101
10	....	....	....	.05N	.05	.009	....	101
11	....	.07B	....	.07B	.07	.026	....	101
12	....	....	....	.07N	.05	.024	....	101

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

APRIL 1986 54 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13	....	....	....	.05N	.05	.016	....	101
14	....	....	....	.05N	.02	.008	....	101
17	....	....	....	.02N	.02	.005	....	101
18	.02	.02	.02	.02	.02	.005	1	101
19	....	....	....	.02N	.02	.000	....	101
20	....	....	....	.02N	....	.000	....	101

APRIL 1986 56 PUTS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	....	.70B	....	.70B	.70	.207	....	171
3	.80	.85	.80	.80	.80	.218	289	306
6	.80	.80	.75	.75	.75	.210	21	317
7	.67	.67	.67	.67	.60	.169	1	317
8	.67	.95	.67	.75A	.95	.241	3	319
9	.95	.95	.80	.95	.90	.207	62	331
10	.70	.70	.70	.70	.70	.138	25	311
13	.70	.70	.70	.70	.75	.180	3	314
14	.90	1.00	.90	.95A	.85	.177	31	343
15	.80	.80	.75	.75	.70	.137	87	402
16	.85@.90	1.00	.85	.90	.85	.166	16	400
17	1.00	1.00	.82	.90	.85	.165	41	416
20	.75	.75	.62	.62	.57	.096	29	437
21	.52	.65	.52	.65	.62	.121	7	424
22	.60	.65	.60	.65	.52	.105	26	412
23	.50	.50	.45	.47	.40	.067	16	404
24	.40	.45	.37	.45	.35	.063	37	434
27	.20	.30	.20	.25	.25	.041	6	434
28	.25	.25	.25	.25	.22	.045	2	434
29	.25	.30	.25	.25	.27	.051	17	436
30	....	.30B	....	.30B	.32	.070	20	417
31	.35	.35	.30	.30	.27	.070	10	424

IN FEBRUARY

3	.17	.22B	.17	.22B	.25	.067	2	422
4	.25	.40B	.25	.40B	.40	.124	3	413
5	.42	.50	.40	.50	.35	.124	24	433
6	....	....	....	.35N	.37	.096	5	433
7	.30	.30	.30	.30	.27	.069	1	434
10	....	....	....	.27N	.27	.073	....	434
11	.55	.60	.55	.57	.55	.144	29	451
12	.60	.65	.60	.65	.57	.149	57	498
13	.60	.70	.60	.60	.67	.186	98	480
14	.60	.65B	.60	.60	.62	.159	9	484
17	Exchange Closed: President's Day							
18	.75@.70	1.05	.70	1.05	1.05	.277	215	585
19	.95	.95	.65	.65	.65	.180	87	605
20	.60	.65	.52	.60	.60	.136	189	659
21	.50	.55	.32	.35	.35	.059	177	713
24	.35	.35	.27	.27	.25	.044	33	709
25	.17	.20	.15	.15	.15	.012	112	652
26	.20	.20	.17	.17	.15	.012	25	636
27	.20	.20	.20	.20	.20	.024	17	637
28	.15	.17	.10	.10	.12	.070	16	639

IN MARCH

3	.20@.17	.25	.17	.20	.17	.101	14	645
4	.20	.20	.15	.15	.15	.071	43	647
5	.15	.15	.15	.15	.15	.069	21	644
6	.10	.12	.10	.12	.10	.075	7	638
7	.10	.20	.10	.15	.20	.118	63	642
10	.22	.22	.15	.15	.15	.059	62	640
11	.15	.25	.10	.25	.25	.143	51	650
12	.40	.40	.25	.30A	.25	.140	111	635
13	.20	.25	.20	.20	.20	.120	27	649
14	.20	.20	.10	.12	.12	.084	105	654
17	.12	.17	.07	.17	.15	.114	29	680
18	.17	.25	.17	.22	.22	.173	249	647
19	.12	.12	.05	.07	.07	.051	41	622
20	.02	.02	.02	.02	.02	.001	36	534
21	CAB	CAB	CAB	CAB	CAB	.000	1	....

APRIL 1986 58 PUTS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	.90	1.30	.90	1.30	1.32	.338	29	1053
3	1.35	1.55	1.30	1.40	1.45	.353	210	1109
6	1.40	1.50	1.27	1.45B@.50	1.37	.346	144	1211
7	1.15	1.40	1.15	1.25	1.15	.293	73	1252
8	1.35	1.75	1.30	1.65	1.65	.387	73	1311
9	1.60	1.65	1.45	1.52	1.50	.345	231	1441

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

APRIL 1986 58 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	1.20	1.25	1.15	1.20	1.15	.252	225	1521
13	1.35	1.57	1.05	1.57	1.50	.314	86	1499
14	1.70	1.85	1.50	1.50	1.50	.311	175	1539
15	1.50	1.50	1.25	1.30A	1.25	.256	64	1548
16	1.45	1.65	1.45	1.45	1.45	.298	71	1613
17	1.60	1.60	1.27	1.35B	1.37	.299	47	1645
20	1.30	1.30	1.00	1.00	1.00	.198	137	1674
21	1.00	1.15	1.00	1.15	1.15	.239	60	1686
22	1.15	1.15	1.02	1.02	1.00	.214	60	1698
23	.90	.90	.70	.80	.75	.152	112	1699
24	.75	.80	.70	.77	.70	.145	102	1713
27	.40	.55	.40	.55	.55	.106	169	1760
28	.50	.55	.50	.55	.52	.114	107	1683
29	.65	.65	.50	.55	.55	.127	66	1707
30	.55	.65	.50	.65	.62	.165	105	1709
31	.62	.65	.55	.55	.57	.166	45	1680
IN FEBRUARY								
3	.50	.55	.42	.55	.52	.164	105	1691
4	.55	.90	.52	.87B	.85	.264	194	1795
5	.75	1.00	.75	.80	.75	.264	268	1786
6	.80	.90	.75	.87	.85	.219	136	1810
7	.85	.85	.65	.65	.62	.174	45	1800
10	.60	.65	.50	.65	.65	.188	103	1840
11	.70	1.22	.70	1.20	1.17	.312	279	1941
12	1.15	1.35	1.07	1.15	1.12	.323	388	2046
13	1.25	1.57	1.15	1.35	1.35	.381	1067	2142
14	1.30	1.35	1.15	1.25A	1.25	.344	320	2003
17	Exchange Closed; President's Day							
18	1.40	1.97	1.40	1.92	1.97	.516	530	2035
19	1.85	2.00	1.15	1.20	1.35	.393	531	2153
20	1.20	1.30	1.05	1.30	1.20	.329	128	2159
21	1.10	1.10	.75	.77A	.75	.186	302	2111
24	.72	.75	.55	.57@.55	.55	.159	253	2053
25	.50@.47	.50	.30	.30	.30	.064	367	1975
26	.35	.40	.32	.35	.32	.067	184	1981
27	.37	.47	.37	.45	.42	.111	180	2003
28	.40	.45	.27	.35B	.35	.178	163	2039
IN MARCH								
3	.37	.57	.37	.50	.50	.247	145	2069
4	.60	.60	.35	.37	.37	.196	61	2056
5	.45	.47	.32	.40	.40	.198	139	2160
6	.35	.35	.25	.35	.35	.217	264	2205
7	.42	.70	.40	.70	.65	.307	135	2236
10	.55	.75	.40A	.40A	.37	.213	171	2257
11	.45	1.00	.45	1.00	.97	.397	308	2220
12	1.00@.95	1.10	.70	.80	.80	.413	466	2208
13	.70@.65	.75	.55	.67	.67	.399	162	2129
14	.55	.62	.50	.55@.50	.52	.351	256	2089
17	.60	1.00	.60	.75	.75	.546	296	2005
18	1.00@.90	1.25	.85	1.10B	1.05	.725	217	1978
19	.80	1.00	.65	.65	.65	.607	243	1876
20	.30	.45	.25	.30	.32	.405	285	1919
21	.20@.12	.20	.02	.05	.05	.135	826	9
24	....	....	....	....	....	.458	....	....

APRIL 1986 60 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	1.55	2.30	1.55	2.30	2.22	.488	229	2390
3	2.20	2.50	2.20	2.30	2.37	.505	279	2497
6	2.35	2.35	2.00	2.30	2.27	.500	250	2515
7	2.15	2.15	1.90	1.90	1.95	.442	170	2555
8	2.20	2.70	2.10	2.70	2.67	.546	200	2586
9	2.60	2.65	2.30	2.42	2.50	.503	254	2675
10	2.00	2.10	1.85	1.95	1.92	.397	116	2711
13	2.00	2.40	1.80	2.40	2.35	.473	140	2790
14	2.50	2.65	2.15	2.20	2.32	.471	335	2816
15	2.10	2.42	2.00	2.10	2.05	.408	80	2827
16	2.30	2.45	2.25	2.30B	2.30	.459	114	2866
17	2.50@.55	2.60	2.05	2.20B	2.25	.461	544	3221
20	2.10	2.10	1.65	1.65	1.62	.342	99	3233
21	1.60	1.90	1.60	1.90	1.90	.395	409	3271
22	1.87	1.90	1.75	1.75	1.72	.366	221	3332
23	1.55@.50	1.55	1.25	1.25	1.32	.282	288	3338
24	1.35	1.40	1.20	1.30	1.25	.273	202	3400
27	1.00	1.05	.87	1.05	1.00	.218	346	3476
28	1.05	1.05	.92	1.00	1.00	.231	323	3549
29	1.10	1.15	.97	1.02	1.02	.254	188	3620
30	.95	1.25	.95	1.20A	1.17	.312	475	3471
31	1.20	1.25	1.10	1.10	1.12	.314	283	3462

LIVE CATTLE OPTION ON FUTURES — PUTS

APRIL 1986 60 PUTS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.07	1.10	.92	1.10	1.10	.318	199	3550
4	1.20	1.65	1.20	1.65	1.60	.452	436	3636
5	1.57@.60	1.80	1.45	1.45	1.42	.452	614	3684
6	1.45	1.65	1.45	1.55A	1.55	.397	116	3684
7	1.50	1.55	1.20	1.25	1.22	.341	192	3725
10	1.15	1.27	1.10	1.25	1.25	.368	346	3925
11	1.35	2.15	1.35	2.15	2.10	.525	318	3869
12	2.00	2.35	1.95	2.10	2.02	.540	806	3916
13	2.10	2.60B	2.10	2.30	2.40	.604	1238	3579
14	2.20	2.35	2.10	2.25A	2.20	.570	412	3497
17	Exchange Closed; President's Day							
18	2.70	3.32	2.65	3.30	3.35	.743	614	3333
19	3.20	3.25	2.10	2.30	2.42	.637	148	3260
20	2.20	2.30	2.00	2.20	2.20	.576	120	3227
21	2.00	2.00	1.40	1.50	1.40	.402	435	3094
24	1.35	1.40	1.15	1.20	1.22	.375	389	3037
25	1.05@.00	1.05	.70	.70@.75	.72	.205	481	3212
26	.82	.85	.72	.75	.75	.215	382	3245
27	.80	1.00	.80	.95B	.97	.311	306	3319
28	.90	.95	.62	.95	.90	.349	220	3360
IN MARCH								
3	.97	1.35	.97	1.20B	1.20	.457	450	3436
4	1.30	1.45	.85	1.05A	1.00	.395	491	3428
5	1.05	1.15	.87	1.00	1.00	.406	216	3386
6	.87@.80	1.10	.65	1.05	1.05	.440	343	3351
7	1.10	1.50	1.02	1.50	1.47	.560	560	3081
10	1.42	1.77	1.20	1.20	1.10	.476	572	2898
11	1.40@.35	2.15	1.35	2.15	2.15	.699	393	2779
12	2.22@.20	2.40	1.95	2.00	2.02	.728	487	2527
13	1.85	2.00	1.60	1.87	1.90	.736	271	2436
14	1.70	1.80	1.57	1.57	1.65	.718	275	2259
17	2.05	2.60	2.00	2.40	2.32	.918	242	2139
18	2.65	3.07	2.60	3.05@2.90A	2.82	.981	302	2037
19	2.52@.50	2.70	2.20	2.30	2.32	.982	205	1811
20	1.95@2.00	2.05	1.70	1.80	1.85	.991	293	1631
21	1.50	1.52	1.00	1.15@.20	1.17	.936	373	1379
24	....	....	....	....	....	.961	....	....

APRIL 1986 62 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	2.95	3.35B	2.55A	3.35B	3.37	.634	19	700
3	3.45	3.65	3.45	3.60B@.65	3.57	.651	132	687
6	3.45	3.45	3.20	3.35B	3.47	.649	24	682
7	3.30	3.30	3.00	3.00	3.05	.595	31	675
8	3.40	4.00	3.20A	4.00	3.95	.693	5	677
9	3.75	3.75	3.60A	3.60A	3.67	.655	10	677
10	3.00	3.20	2.95	3.00	2.92	.553	240	886
13	2.75	3.40B	2.75	3.40B	3.50	.631	15	859
14	3.45	3.80	3.45	3.80	3.47	.631	13	859
15	3.40	3.40	3.20A	3.20A	3.07	.570	5	864
16	3.35	3.50	3.25	3.35	3.42	.621	38	880
17	3.50	3.55B	3.45	3.45	3.37	.624	32	902
20	3.10	3.10	2.70	2.75	2.52	.507	86	934
21	2.75	2.90	2.70A	2.85	2.90	.565	63	921
22	2.70	2.85	2.70	2.70	2.70	.536	24	936
23	2.40	2.40	2.10	2.10	2.17	.444	268	1098
24	2.20	2.25	2.05	2.10B	2.05	.435	104	1170
27	1.65@.60	1.80	1.50	1.65	1.67	.373	214	1277
28	1.80	1.80	1.55	1.70	1.70	.391	125	1328
29	1.75	1.90	1.67	1.80A	1.75	.421	83	1368
30	1.75	2.15	1.70	2.00	2.05	.490	43	1371
31	2.00	2.25	1.90	2.00A	1.97	.495	252	1444
IN FEBRUARY								
3	1.75	1.85	1.60	1.85	1.97	.505	104	1467
4	2.25	2.75	2.20A	2.70	2.77	.644	192	1415
5	2.65	3.00	2.45	2.45	2.47	.644	96	1367
6	2.50	2.75	2.50	2.75	2.65	.594	39	1363
7	2.50	2.50	2.15	2.15	2.15	.539	162	1427
10	1.95	2.22B	1.95	2.17	2.25	.575	57	1418
11	3.00	3.40	3.00	3.40	3.37	.725	148	1365
12	3.30	3.75	3.30	3.30	3.32	.739	854	1468
13	3.32	3.82	3.32	3.55	3.85	.792	84	1471
14	3.70	3.80	3.45	3.45	3.52	.768	51	1464
17	Exchange Closed; President's Day							
18	4.00@.20	4.95	4.00	4.85	4.95	.893	130	1426
19	4.90	4.90	3.72	3.75	3.92	.829	60	1443
20	3.75	3.75	3.35	3.50B	3.55	.789	73	1382
21	3.15	3.15	2.60	2.60	2.50	.646	26	1381
24	2.50	2.50	2.20	2.35	2.27	.634	101	1382
25	2.00	2.00	1.50	1.50	1.52	.441	251	1448

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

APRIL 1986 62 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	1.55	1.65	1.50	1.65	1.50	.460	354	1466
27	1.67	1.95	1.67	1.95	1.90	.583	174	1503
28	1.85	1.92	1.35	1.92	1.82	.550	79	1530
				IN MARCH				
3	2.10	2.50	2.10	2.40	2.40	.672	147	1498
4	2.65	2.75	1.90	2.20B	2.02	.619	126	1421
5	2.05	2.40	1.95	1.95	2.05	.637	84	1363
6	1.65@.60	2.20	1.50	2.20	2.22	.677	112	1366
7	2.30	2.90	2.20	2.90	2.92	.783	104	1328
10	2.90	3.25	2.70	2.70	2.32	.743	147	1289
11	2.65	3.85	2.65	3.80	3.80	.899	86	1268
12	4.00	4.20	3.70	3.70	3.70	.920	103	1256
13	3.55	3.70	3.30	3.70	3.57	.932	112	1171
14	3.50	3.55B	3.30	3.30	3.35	.933	65	1116
17	3.90	4.50	3.90	4.15A	4.22	.995	88	1110
18	4.50	5.00	4.50	5.00	4.80	.999	71	1057
19	4.45	4.65	4.25	4.30	4.30	.999	33	1021
20	3.77	4.00	3.72	3.72	3.82	.999	115	628
21	3.50	3.50	3.05	3.05	3.17	.999	36	524
24	....	....	....	....	....	.999	....	....

APRIL 1986 64 PUTS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	....	4.00B	....	4.00B	4.80	.759	....	825
3	4.95	5.00B	4.95	4.95	5.02	.774	1	824
6	....	....	4.80A	4.80A	4.92	.775	....	824
7	....	....	4.60A	4.60A	4.40	.730	....	824
8	....	5.20B	....	5.20B	5.45	.811	....	824
9	5.25	5.25	4.80	4.95	5.10	.781	36	817
10	....	....	4.30A	4.30A	4.20	.696	....	818
13	....	4.35B	....	4.35B	4.90	.766	....	818
14	5.00	5.10B	4.85A	5.00	4.87	.766	41	824
15	4.55	4.65	4.35A	4.45	4.35	.717	23	832
16	4.60	4.75B	4.60	4.75B	4.77	.760	22	834
17	4.80	5.00B	4.80	4.80	4.75	.764	4	834
20	4.20	4.20	4.15	4.15	3.70	.666	26	834
21	....	....	....	3.70N	4.20	.716	....	834
22	....	....	4.15A	4.15A	3.92	.694	....	834
23	3.15	3.15	3.15	3.15	3.25	.611	5	834
24	3.25	3.25	3.15	3.15	3.12	.604	8	834
27	2.55	2.70	2.45	2.70	2.67	.546	25	852
28	2.85	2.85	2.70	2.70	2.67	.566	25	860
29	2.80	2.85	2.70A	2.85	2.80	.597	43	867
30	2.90	3.25B	2.90	3.25B	3.25	.665	9	865
31	3.15	3.35	3.15	3.35	3.15	.671	19	863
				IN FEBRUARY				
3	....	....	2.90A	2.90A	3.10	.686	2	865
4	3.15	4.20	3.15	4.20	4.25	.801	78	799
5	4.00	4.20	4.00	4.00	3.85	.801	28	798
6	4.00	4.00	4.00	4.00	4.07	.764	3	793
7	3.60	3.60	3.40	3.40	3.45	.723	3	794
10	....	....	3.40A	3.45N	3.60	.758	....	741
11	3.50	4.85	3.50	4.85	4.95	.868	409	545
12	5.00	5.20	4.85	4.85	4.90	.878	21	539
13	4.90	5.50B	4.90	5.20	5.40	.911	124	500
14	5.40	5.40	5.00A	5.20	5.07	.898	20	496
17	Exchange Closed; President's Day							
18	6.00	6.60	6.00	6.60	6.65	.965	47	496
19	6.00	6.10	5.40A	5.40A	5.47	.937	65	466
20	....	....	5.10A	5.10A	5.07	.918	12	466
21	4.35	4.35	4.20A	4.20A	3.90	.836	2	464
24	3.90	3.90	3.70	3.70	3.62	.836	12	464
25	3.25	3.25	2.70	2.70	2.55	.692	27	460
26	2.50	2.70B	2.50	2.70B	2.65	.714	28	500
27	3.15	3.15	3.05A	3.15	3.22	.813	1	502
28	....	....	2.90A	2.90A	3.12	.734	5	502
				IN MARCH				
3	3.70	4.10	3.70	3.95A	3.97	.837	12	495
4	4.15	4.20B	3.70A	3.85B	3.47	.803	20	494
5	3.60	3.80B	3.30	3.30	3.57	.822	15	501
6	2.95	2.95	2.95	2.95	3.82	.853	20	500
7	4.25	4.50B	4.15	4.50B	4.65	.918	19	492
10	....	....	....	4.65N	4.02	.910	....	489
11	4.20	5.25	4.20	5.25	5.67	.977	2	488
12	5.80	6.00B	5.75A	5.75A	5.57	.985	4	474
13	....	....	5.25A	5.57N	5.52	.989	....	473
14	5.30	5.40	5.30	5.40	5.27	.991	4	469

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

APRIL 1986 64 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	6.10	6.20B	5.90	5.90	6.20	.999	15	474
18	6.65	7.00	6.65	6.95A	6.80	.999	14	461
19	....	....	6.45A	6.45A	6.30	.999	....	450
20	5.80	5.85B	5.80	5.80	5.82	1.000	35	126
21	5.45	5.55	5.40A	5.40A	5.17	1.000	31	95
24	....	....	....	....	....	.999	....	....

APRIL 1986 66 PUTS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	5.65	6.40	5.25A	6.40	6.40	.854	5	150
3	....	6.60B	....	6.60B	6.67	.865	....	150
6	....	....	6.65A	6.65A	6.57	.867	....	150
7	....	....	....	6.57N	6.00	.835	....	150
8	6.47	6.47	6.47	6.47	7.15	.893	27	150
9	....	....	6.90A	6.90A	7.70	.873	....	150
10	....	....	6.00A	6.00A	5.70	.812	....	150
13	....	5.85B	....	5.85B	6.55	.865	....	150
14	....	....	6.45A	6.45A	6.52	.866	....	150
15	....	....	6.50A	6.50A	5.85	.830	....	150
16	....	6.15B	....	6.15B	6.35	.863	....	150
17	....	6.60B	....	6.60B	6.30	.866	....	150
20	....	....	5.60A	5.60A	5.15	.796	....	150
21	....	....	....	5.15N	5.70	.837	....	150
22	....	....	5.65A	5.65A	5.40	.820	....	150
23	....	....	4.60A	4.60A	4.60	.755	....	150
24	4.45	4.45	4.45	4.45	4.47	.751	4	154
27	....	....	3.75A	3.75A	3.95	.705	....	154
28	....	4.05B	....	3.95N	3.97	.724	....	154
29	4.20	4.20	4.20	4.20	4.17	.752	1	153
30	....	4.65B	4.15A	4.65B	4.60	.806	....	153
31	4.75	4.75	4.75	4.75	4.65	.812	2	153
				IN FEBRUARY				
3	4.45	4.50B	4.20A	4.50B	4.70	.826	1	153
4	5.55	5.80	5.55	5.80	5.92	.904	2	155
5	....	....	5.65A	5.65A	5.47	.904	....	155
6	....	....	....	5.47N	5.70	.882	....	155
7	4.95	4.95	4.95	4.95	5.00	.857	1	156
10	5.00	5.00	5.00	5.00	5.20	.884	1	157
11	....	6.40B	....	6.40B	6.70	.947	....	157
12	6.50	6.50	6.50	6.50	6.55	.953	10	157
13	7.50	7.50	7.10A	7.10A	7.17	.968	13	157
14	7.20	7.25B	6.70A	7.00	6.85	.963	32	159
17	Exchange Closed; President's Day							
18	....	8.30B	....	8.30B	8.55	.991	....	159
19	7.90	7.90	7.90	7.90	7.32	.982	60	135
20	....	....	6.80A	6.80A	6.82	.975	....	135
21	....	....	6.20A	6.20A	5.57	.941	....	135
24	5.45	5.55B	5.40	5.40	5.32	.945	2	135
25	....	....	4.60A	4.60A	4.07	.871	....	135
26	4.15	4.15	4.15	4.15	4.15	.887	1	135
27	....	4.35B	....	4.35B	4.87	.939	....	135
28	....	....	4.60A	4.60A	4.80	.866	....	135
				IN MARCH				
3	....	5.20B	....	5.20B	5.80	.934	....	135
4	....	6.00B	....	6.00B	5.22	.917	....	135
5	....	5.60B	....	5.60B	5.37	.930	....	135
6	....	....	4.80A	4.80A	5.65	.947	....	135
7	....	5.95B	....	5.95B	6.57	.976	....	135
10	....	....	6.50A	6.50A	5.95	.977	....	135
11	....	7.00B	....	7.00B	7.65	.996	....	135
12	....	7.70B	....	7.70B	7.55	.998	....	135
13	....	....	7.25A	7.55N	7.50	.999	....	135
14	....	....	7.30A	7.50N	7.25	.999	....	133
17	....	8.20B	....	7.25N	8.20	.999	....	133
18	....	9.00B	....	8.20N	8.80	.999	....	133
19	....	....	8.45A	8.45A	8.30	1.000	....	133
20	....	....	7.85A	7.85A	7.82	1.000	....	1
21	....	....	7.40A	7.40A	7.17	1.000	....	1
24	....	....	....	....	....	1.000	....	....

JUNE 1986 48 PUTS

IN APRIL 1986

24	.30	.30	.25	.25	.20	.053	59	59
25	.20	.20	.20	.20	.20	.059	5	64
28	....	....	....	.20N	.15	.048	....	64
29	....	....	....	.15N	.07	.020	....	64
30	.05	.05	.05	.05	.05	.007	65	70

LIVE CATTLE OPTION ON FUTURES — PUTS

JUNE 1986 48 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.05N	.07	.010	....	53
2	....	....	....	.07N	.07	.012	....	53
5	....	....	.05A	.05A	.02	.004	....	53
6	....	....	....	.02N	.02	.004	....	53
7	CAB	CAB	CAB	CAB	CAB	.001	1	52
8	CAB	CAB	CAB	CAB	CAB	.000	....	52
9	CAB	CAB	CAB	CAB	CAB	.000	....	52
12	CAB	CAB	CAB	CAB	CAB	.000	....	52
13	CAB	CAB	CAB	CAB	CAB	.000	....	52
14	CAB	CAB	CAB	CAB	CAB	.000	....	52
15	CAB	CAB	CAB	CAB	CAB	.000	....	52
16	CAB	CAB	CAB	CAB	CAB	.000	....	52
19	....	....	....	....	....	.000	....	52
20	CAB	CAB	CAB	CAB	CAB	.000	....	52
21	CAB	CAB	CAB	CAB	CAB	.000	....	52
22	CAB	CAB	CAB	CAB	CAB	.000	....	52

JUNE 1986 50 PUTS

IN APRIL 1986

7	.55	.55	.55	.55	.55	.149	5	5
8	.45	.57	.45	.50	.52	.149	53	56
9	.57	.57	.45	.45	.45	.123	25	75
10	....	....	.35A	.35A	.30	.109	1	76
11	.25	.25	.17	.20	.20	.060	23	77
14	....	....	....	.20N	.15	.051	....	75
15	....	....	....	.15N	.22	.092	....	74
16	.27	.50	.27	.50	.50	.159	42	114
17	.50	.50	.37	.37	.35	.100	50	154
18	.25	.30	.25	.25	.30	.092	16	156
21	.30	.37	.25	.37	.42	.131	12	166
22	.50	.50	.40	.40	.37	.109	54	205
23	.37	.60	.30	.60	.55	.178	64	237
24	.55	.60	.45	.45	.42	.136	62	283
25	.45	.50	.40	.50	.47	.149	44	313
28	.35	.37	.35	.37	.37	.132	8	319
29	.30	.30	.15	.17	.15	.067	74	328
30	.15	.15	.10	.10A	.07	.030	37	343

IN MAY

1	.20	.20	.17	.20	.15	.041	11	316
2	.10	.20	.10	.20	.15	.047	77	309
5	.05	.05	.05	.05	.05	.021	1	310
6	.07	.07	.05	.05	.05	.023	25	308
7	.02	.02	.02	.02	.02	.008	5	309
8	....	....	....	.02N	.02	.003	....	308
9	.02	.02	.02	.02	.02	.001	6	313
12	....	....	....	.02N	....	.000	....	313
13	CAB	CAB	CAB	CAB	CAB	.000	....	314
14	CAB	CAB	CAB	CAB	CAB	.000	....	308
15	CAB	CAB	CAB	CAB	CAB	.000	....	308
16	CAB	CAB	CAB	CAB	CAB	.000	....	302
19	....	....	....	....	....	.000	....	302
20	CAB	CAB	CAB	CAB	CAB	.000	....	302
21	CAB	CAB	CAB	CAB	CAB	.000	....	302
22	CAB	CAB	CAB	CAB	CAB	.000	....	302

JUNE 1986 52 PUTS

IN APRIL 1986

3	.80	.95	.80	.95	.95	.217	9	9
4	.65	1.37	.65	1.37	1.35	.318	395	385
7	1.20	1.20	.90	.95	1.10	.277	347	567
8	1.00	1.25	.85	1.10	1.10	.277	47	589
9	.95	1.10	.85	.87	.87	.239	60	617
10	.70@.75	.75	.60	.65	.70	.218	63	636
11	.60	.60	.37	.40	.45	.136	346	698
14	.40	.40	.30	.40	.37	.122	147	673
15	.40	.55	.37	.50@.55	.55	.197	42	676
16	.65	1.00	.50	.97	1.00	.302	236	704
17	.95	1.20	.65	.65@.70	.70	.211	767	1202
18	.65	.65	.45	.62	.67	.198	125	1136
21	.75	.95	.60A	.95	.90	.266	43	1147
22	1.00	1.10B	.75	.75	.75	.232	366	1384
23	.70@.65	1.25	.62	1.25	1.15	.335	298	1541
24	1.15@.20	1.30	.90	.90	.90	.274	539	1771
25	.90	1.10	.90	1.05	1.02	.295	123	1880
28	.85	.95	.80	.85	.85	.277	287	1824
29	.80	.80	.35	.40	.40	.166	542	1783
30	.30	.30	.22	.25	.20	.090	358	1749

LIVE CATTLE OPTION ON FUTURES — PUTS

JUNE 1986 52 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.40	.40	.35	.35	.35	.117	100	1611
2	.40	.40	.25	.25	.32	.133	39	1594
5	.25	.25	.17	.17	.15	.077	41	1567
6	.12	.12	.10	.12	.15	.086	29	1565
7	.15	.15	.10	.10	.07	.042	38	1565
8	.07	.07	.05	.05	.05	.021	55	1527
9	.05	.07	.05	.05	.05	.013	23	1523
12	.05	.05	.05	.05	.02	.007	6	1525
13	.02	.02	.02	.02	.02	.004	126	1525
14	....	....	....	.02N	....	.002	....	1525
15	CAB	CAB	CAB	CAB	CAB	.003	....	1525
16	.05	.05	CAB	.02	.02	.011	3	1511
19	CAB	.02	CAB	.02	.02	.001	2	1506
20	....	....	....	.02N	....	.000	14	1493
21	.02	.02	.02	.02	....	.007	107	1525
22	.02	.02	CAB	.02	....	.000	9	1525
23	CAB	CAB	CAB	CAB	CAB	.000	13	....

JUNE 1986 54 PUTS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	....	....	....	40N	.57	.163	....	18
3	.55	.55	.55	.55	.60	.168	1	19
6	....	....	....	.60N	.65	.174	....	19
7	....	....	....	.65N	.60	.166	....	19
8	.75	.75	.75	.75	.85	.202	2	21
9	.75	.75	.75	.75	.75	.171	1	22
10	.65	.65	.65	.65	.52	.135	2	24
13	....	....	....	.52N	.65	.171	....	24
14	....	....	....	.65N	.67	.158	....	24
15	.65	.65	.65	.65	.60	.133	2	26
16	.62	.65	.62	.65	.65	.148	3	29
17	....	....	....	.65N	.70	.159	....	29
20	.70	.70	.55	.55	.55	.126	22	50
21	....	....	....	.55N	.65	.149	....	50
22	....	....	....	.65N	.57	.131	....	50
23	.50	.50	.50	.50	.45	.095	....	50
24	.45	.45	.37	.37	.37	.088	29	79
27	....	....	.35A	.37N	.35	.079	....	79
28	....	....	....	.35N	.35	.079	....	79
29	....	....	....	.35N	.32	.080	....	79
30	....	.35B	....	.35B	.35	.083	....	79
31	.37	.37	.37	.37	.35	.086	10	84

IN FEBRUARY

3	....	....	....	.35N	.10	.087	....	84
4	.45	.45	.45	.45	.45	.124	95	174
5	....	....	....	.45N	.35	.124	....	174
6	....	....	....	.35N	.42	.097	....	174
7	....	....	....	.42N	.35	.085	....	174
10	....	....	....	.35N	.35	.083	....	174
11	.50	.55	.50	.55	.55	.126	18	192
12	.60	.67	.60	.67	.60	.125	1	192
13	.62	.62	.62	.62	.70	.149	4	188
14	....	....	....	.70N	.67	.134	....	188
17	Exchange Closed: President's Day							
18	.75	.90	.75	.90	1.00	.193	44	211
19	1.05	1.05	.85	.85	.85	.160	54	265
20	.75	.80	.75	.80B	.82	.153	48	310
21	.75	.75	.65	.67	.65	.110	69	354
24	....	....	....	.65N	.57	.106	1	355
25	....	....	.55A	.55A	.47	.068	....	357
26	.40	.40	.40	.40	.50	.083	1	357
27	....	....	....	.50N	.65	.104	....	357
28	.55	.55	.50	.50	.60	.175	11	367

IN MARCH

3	.65	.70B	.65	.70B	.72	.202	4	371
4	.77	.77	.65	.65	.62	.186	3	371
5	....	....	....	.62N	.65	.189	....	371
6	....	....	....	.65N	.70	.197	....	371
7	.70	.75	.67	.75	.75	.223	25	396
10	.72	.72	.67A	.67A	.62	.191	36	423
11	.70	.90	.70	.90	.85	.226	58	481
12	.82	.82	.70	.70	.70	.202	26	496
13	.65	.67	.60	.62B	.62	.189	39	523
14	.55	.60	.55	.55	.55	.171	60	478
17	.67	.67	.65	.67B	.62	.183	28	485
18	.60	.65	.60	.65	.72	.213	4	486
19	.70	.70	.65	.65	.62	.193	7	475
20	.55@.50	.55	.50	.55	.52	.168	25	472
21	.50	.50	.40	.40	.47	.153	66	427

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

JUNE 1986 54 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	.35	.50	.35	.50	.45	.163	34	391
25	.30	.30	.25	.27	.27	.114	6	390
26	.25	.30	.25	.27	.27	.125	29	379
27	.27	.27	.25	.25	.27	.128	6	381
28	Exchange Closed: Good Friday							
31	.55	.85	.55	.82@.85	.82	.188	81	447

IN APRIL

1	1.00	1.30	1.00	1.20	1.15	.275	383	625
2	1.00	1.00	.77	.80@.82	.80	.255	391	898
3	.70	1.60	.70	1.55@.60	1.55	.360	242	1072
4	1.40@.30	2.25	1.30	2.25	2.25	.480	584	1223
7	2.05	2.05	1.60	1.85	1.85	.436	168	1294
8	1.75@.65	2.30	1.60	1.80B	1.92	.436	646	1485
9	1.85	2.00	1.55	1.60	1.50	.390	181	1532
10	1.35	1.35	1.10	1.30	1.35	.365	193	1579
11	1.20	1.20	.77	.80	.80	.255	428	1583
14	.75	.90	.70	.90	.80	.239	137	1587
15	.75	1.25	.75	1.25	1.20	.347	212	1695
16	1.25	2.10	1.15	2.10	2.00	.476	410	1668
17	1.90	2.25	1.30	1.30	1.35	.366	237	1647
18	1.20	1.25	1.00	1.25	1.35	.349	382	1638
21	1.50	1.80	1.17A	1.77	1.75	.440	301	1701
22	1.92@.85	2.00	1.60	1.60	1.45	.399	210	1708
23	1.30	2.15	1.25	2.15	2.10	.521	229	1768
24	2.10	2.30	1.70	1.70	1.70	.451	305	1865
25	1.80	2.20	1.80	1.90	1.85	.477	89	1905
28	1.55	1.70	1.50	1.70@.62	1.65	.465	189	1815
29	1.55	1.55	.85	.90	.95	.324	180	1851
30	.80	.85	.52	.55@.52	.50	.205	421	1751

IN MAY

1	.60	.95	.60	.85A	.75	.253	258	1825
2	.85	.87	.60	.75	.75	.282	168	1873
5	.80	.80	.37	.47	.42	.198	245	1937
6	.30	.40	.30	.35	.42	.222	165	1895
7	.42	.50	.25	.25	.22	.135	212	1975
8	.20@.22	.22	.10	.12	.12	.085	240	1907
9	.10	.12	.07	.10	.10	.062	371	1813
12	.07@.10	.10	.07	.07	.10	.047	53	1820
13	.07	.07	.05	.05	.05	.033	73	1818
14	.07	.07	.05	.05	.05	.028	103	1798
15	.05	.05	.05	.05	.05	.041	38	1785
16	.10	.12	.05	.12	.10	.104	165	1832
19	.10	.10	.05	.05	.05	.042	54	1793
20	.02	.05	.02	.05	.05	.061	194	1793
21	.07	.60	.07	.55	.55	.307	328	1805
22	.25@.20	.30	.07	.07	.07	.063	600	1505
23	.05	.05	CAB	CAB	CAB	.017	307	....

JUNE 1986 56 PUTS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	.95	1.05B	.95	1.05B	1.05	.250	1	161
3	1.15	1.15	1.10	1.10	1.07	.257	55	112
6	1.00	1.00	1.00	1.00	1.10	.266	15	122
7	1.05	1.05	1.05	1.05	1.07	.255	41	141
8	1.10	1.15	1.10	1.15	1.37	.302	6	146
9	1.20	1.20	1.20	1.20	1.22	.263	3	149
10	1.10	1.10	1.10	1.10	1.00	.217	6	149
13	1.00	1.00	.95	1.00B	1.12	.264	3	150
14	1.20	1.20	1.17	1.20B	1.20	.248	38	185
15	1.05	1.05	.95	.95	1.00	.215	2	187
16	1.10	1.10	1.10	1.10	1.10	.235	3	187
17	1.15	1.20	.97	1.10B	1.17	.251	22	202
20	....	....	1.05A	1.05A	1.00	.207	....	202
21	1.00	1.10	1.00	1.10	1.07	.239	5	204
22	1.10	1.10	1.05A	1.05A	1.00	.215	5	209
23	.90	1.00	.80	.80	.77	.165	28	225
24	.77	.77	.77	.77	.70	.155	3	224
27	.60	.67	.60	.67	.65	.142	31	241
28	.70	.70	.70	.70	.67	.143	15	246
29	....	....	....	.67N	.65	.144	21	247
30	.65	.70B	.65	.70B	.65	.149	1	244
31	.60	.60	.60	.60	.62	.154	8	252

IN FEBRUARY

3	.60	.60	.60	.60	.65	.157	....	252
4	....	....	....	.65N	.80	.211	1	253
5	.70	.75	.70	.75	.65	.211	9	246
6	.80	.80	.80	.80	.80	.173	1	247

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

JUNE 1986 56 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	....	....	....	.80N	.67	.156	....	247
10	....	....	....	.67N	.67	.154	....	247
11	.95	1.10	.95	1.10	1.02	.218	19	263
12	1.00	1.12	1.00	1.05A	1.02	.217	16	276
13	1.05	1.12	1.05	1.12	1.17	.251	109	383
14	1.15	1.20	1.05	1.17	1.15	.230	52	410
17	Exchange Closed: President's Day							
18	1.40	1.65	1.35	1.60	1.60	.312	439	812
19	1.50	1.50	1.25	1.25	1.40	.269	72	860
20	1.35	1.55	1.25	1.55	1.40	.261	46	896
21	1.32	1.32	1.15	1.15	1.10	.200	18	909
24	1.00	1.00	1.00	1.00	1.00	.196	12	913
25	1.00	1.10B	.85	.85	.80	.136	5	910
26	.85	.87	.85	.85	.87	.161	10	918
27	.92	1.00	.92	1.00	1.05	.195	5	923
28	1.00	1.05	.85	1.00	1.05	.258	54	911

IN MARCH

3	1.10	1.12	1.10	1.12	1.22	.293	3	911
4	1.30	1.30	1.02	1.10A	1.12	.274	30	935
5	1.15	1.22	1.10	1.10	1.10	.278	92	1008
6	1.00	1.10	.95	1.10	1.20	.290	45	1044
7	1.22	1.40	1.22	1.40	1.32	.321	64	1097
10	1.25	1.30	1.15	1.15	1.10	.285	44	1131
11	1.20	1.50	1.20	1.50	1.42	.329	98	1174
12	1.50	1.50	1.30	1.30	1.25	.301	55	1189
13	1.25	1.25	1.07	1.10	1.10	.287	36	1205
14	1.15	1.15	1.00	1.00	1.00	.266	49	1231
17	1.10	1.25	1.10	1.10	1.10	.285	74	1300
18	1.15	1.25	1.15	1.22	1.25	.324	68	1337
19	1.20	1.22	1.12A	1.15	1.15	.301	76	1399
20	1.05	1.05	.95	.95	1.00	.270	89	1410
21	.95	.95	.80	.82B	.87	.252	116	1503
24	.90	.92	.80	.90	.85	.270	36	1532
25	.75	.77	.60	.60	.57	.204	84	1540
26	.55	.65	.55	.60	.62	.221	66	1543
27	.65@.67	.67	.52	.55	.60	.228	121	1592
28	Exchange Closed: Good Friday							
31	.85@.87	1.75	.85	1.65@.70	1.65	.315	370	1704

IN APRIL

1	2.10	2.20	1.80	1.90	2.00	.423	985	2178
2	1.35@.40	1.80B	1.35	1.50	1.50	.402	640	2440
3	1.45	2.65	1.45	2.60@.65	2.55	.520	401	2408
4	2.35	3.35	2.30	3.35	3.40	.639	488	2480
7	2.90	3.20	2.60	2.80@.85	2.97	.600	265	2409
8	2.70	3.60	2.55	3.00	3.07	.600	164	2399
9	2.85	3.10B	2.57A	2.60	2.55	.553	122	2372
10	2.20	2.30	2.10	2.30	2.27	.529	113	2426
11	2.10	2.10	1.50	1.50	1.55	.407	324	2632
14	1.40	.55	1.30	1.50	1.47	.393	355	2660
15	1.40@.42	2.15	1.40	2.15	2.02	.520	259	2656
16	2.10	3.10	2.00	3.00	3.15	.649	304	2676
17	2.90	3.20B	2.60	2.60A	2.35	.540	198	2742
18	2.25	2.25	1.70	2.15B	2.30	.522	168	2725
21	2.55	2.85	2.00	2.85	2.82	.620	290	2771
22	3.00	3.10	2.45	2.45	2.50	.581	200	2716
23	2.30	3.70	2.20	3.70	3.35	.697	80	2755
24	3.15	3.35B	3.00	3.00	2.97	.633	64	2790
25	3.05	3.15	3.00	3.10	3.02	.658	20	2783
28	2.70	3.00	2.65A	2.90	2.82	.655	128	2714
29	2.30	2.30	1.70	1.70	1.75	.514	210	2717
30	1.65	1.65	1.05	1.05	1.10	.372	270	2822

IN MAY

1	1.40	1.80	1.40	1.50	1.50	.436	292	2876
2	1.65	1.65	1.30	1.60	1.55	.475	78	2894
5	1.80	1.80	.82	1.05	1.00	.385	478	2878
6	.90@.85	1.10	.75	1.00@.10	1.05	.425	196	2542
7	1.10	1.20	.62	.62	.62	.309	229	2785
8	.60	.60	.25	.30	.32	.229	569	2490
9	.30	.30	.22	.25	.30	.190	98	2471
12	.30	.30	.22	.25A	.22	.178	121	2498
13	.20	.20	.12	.12	.12	.151	578	2164
14	.15	.15	.10	.10	.10	.145	471	1990
15	.10	.17	.10	.12	.17	.203	133	2019
16	.70@.80	.80	.35	.50	.52	.389	270	1990
19	.45	.50	.17	.35	.35	.335	207	1871
20	.25	.50	.20	.50	.50	.487	183	1830
21	.55	1.92	.50	1.90B	2.00	.911	554	1756
22	1.40	1.90	.90	.90	.95	.863	431	1340
23	.75	.85	.25	.25@.30	.40	.694	664	899
26	Exchange Closed: Memorial Day							
27	....	....	....	....	....	.900	....	....

LIVE CATTLE OPTION ON FUTURES — PUTS

JUNE 1986 56 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: New Year's Day							
2..	1.25	1.90	1.25	1.90	1.70	.354	22	451
3..	1.60	1.85	1.60	1.80	1.75	.361	166	575
6..	1.75	1.75	1.70	1.75	1.80	.374	30	595
7..	1.70	1.70	1.70	1.70	1.72	.361	23	609
8..	1.75	2.15	1.75	2.00	2.15	.415	32	621
9..	2.10	2.10	1.90	1.90	1.90	.371	73	624
10..	1.57@.60	1.65	1.57	1.60	1.52	.317	24	624
13..	1.60	1.60	1.60	1.60	1.85	.374	48	582
14..	2.10	2.10	1.95	1.95	1.85	.356	48	629
15..	1.90	1.90	1.60A	1.65A	1.60	.317	47	602
16..	1.80	1.95	1.80	1.80	1.80	.342	8	608
17..	1.90	1.95	1.75	1.80B	1.85	.361	21	626
20..	1.75	1.80	1.55	1.65A	1.57	.309	49	635
21..	1.70	1.70	1.50	1.65	1.75	.348	28	642
22..	1.72	1.80B	1.60	1.62	1.60	.320	291	865
23..	1.60	1.60	1.35	1.40	1.30	.257	55	878
24..	1.45	1.45	1.25	1.30	1.25	.244	205	892
27..	1.05@.00	1.15	1.00	1.15	1.10	.228	111	973
28..	1.20	1.20	1.00	1.05	1.10	.231	13	990
29..	1.00	1.15	1.00	1.10	1.02	.232	36	993
30..	1.05	1.10	1.05	1.07	1.05	.239	12	1009
31..	1.10	1.10	1.05	1.10	1.07	.247	34	1030

IN FEBRUARY

3..	1.00	1.00	1.00	1.00	1.07	.252	22	1031
4..	1.25	1.40	1.15	1.40	1.37	.322	28	1055
5..	1.40	1.40	1.25	1.25	1.15	.322	104	1133
6..	1.20	1.37	1.20	1.37	1.35	.273	74	1166
7..	1.30	1.30	1.20	1.20	1.17	.252	73	1201
10..	1.15	1.20	1.15	1.20	1.17	.251	29	1226
11..	1.35	1.65	1.35	1.65	1.65	.334	54	1267
12..	1.60	1.85	1.55	1.55	1.65	.334	130	1330
13..	1.75	2.00	1.75	1.90@2.00	1.95	.376	175	1322
14..	1.95	2.00	1.70	1.95@.90	1.90	.351	162	1311
17..	Exchange Closed: President's Day							
18..	2.30	2.45	2.15	2.40	2.45	.450	199	1425
19..	2.65@.60	2.65	1.80	2.15	2.17	.401	140	1504
20..	2.15	2.25B	2.00	2.15B	2.20	.393	46	1524
21..	2.02	2.02	1.75	1.75A	1.72	.319	60	1536
24..	1.70	1.80	1.65	1.70@.65	1.65	.316	91	1565
25..	1.60	1.60	1.25	1.25	1.25	.236	106	1560
26..	1.30	1.55	1.30	1.55	1.47	.272	36	1526
27..	1.47	1.75	1.47	1.70A	1.70	.317	14	1530
28..	1.55	1.60	1.30A	1.52	1.67	.354	56	1537

IN MARCH

3..	1.85	2.00	1.85	1.95	1.95	.396	86	1582
4..	2.00	2.05	1.80	1.85A	1.80	.375	40	1599
5..	1.85	2.00	1.80	1.80	1.80	.381	58	1614
6..	1.62	1.80	1.60	1.80	1.95	.395	45	1618
7..	2.05	2.15	1.90	2.15	2.10	.431	47	1620
10..	2.10	2.20	1.90	1.90	1.80	.392	127	1636
11..	1.95	2.35	1.95	2.35	2.20	.443	141	1606
12..	2.30	2.35	2.00A	2.00A	2.00	.414	115	1651
13..	1.92@2.00	2.00	1.70	1.90	1.82	.400	155	1541
14..	1.82	1.85B	1.70	1.70	1.65	.378	68	1546
17..	1.95	2.02	1.80A	1.85	1.80	.404	99	1558
18..	1.95@.90	2.10	1.85	2.10	2.07	.449	484	1675
19..	1.95	2.05	1.85	1.90	1.92	.425	31	1677
20..	1.75	1.80	1.65	1.70	1.72	.392	80	1718
21..	1.60	1.60	1.50	1.55	1.52	.372	64	1727
24..	1.45	1.70	1.40A	1.67	1.57	.398	81	1748
25..	1.47	1.47	1.10	1.12A	1.10	.321	131	1777
26..	1.05	1.20	1.05	1.15	1.17	.346	51	1806
27..	1.17@.15	1.20	1.07	1.20	1.20	.357	125	1832
28..	Exchange Closed: Good Friday							
31..	1.80	2.85	1.80	2.75@.80	2.70	.463	406	2016

IN APRIL

1..	3.05	3.55	3.00	3.30	3.17	.578	564	2159
2..	2.90	2.90	2.30	2.55	2.60	.557	580	1979
3..	2.55@.47	3.90	2.47	3.90	3.90	.672	317	2006
4..	3.40@.35	4.90	3.35	4.90	4.90	.773	263	1836
7..	4.25	4.65	3.80	3.90	4.37	.743	189	1817
8..	4.05	4.70	3.90	4.55@.50	4.45	.743	172	1788
9..	4.25	4.60	3.95	3.95	3.87	.703	77	1747
10..	3.45	3.60	3.25A	3.60	3.57	.683	35	1706
11..	3.10	3.10	2.50	2.50	2.55	.569	161	1802
14..	2.40	2.55B	2.30	2.50A	2.45	.560	392	1703
15..	2.40	3.25	2.40	3.25	3.32	.683	78	1667
16..	3.25	4.60	3.20	4.50@.60	4.65	.791	147	1664
17..	4.20	4.70	3.65A	3.65A	3.62	.701	97	1598
18..	3.35	3.35	2.90	3.27	3.55	.686	47	1609

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

JUNE 1986 58 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	3.25@.20	4.10B	3.20	4.10B	4.25	.772	17	1595
22..	4.50	4.60B	4.10A	4.10A	3.85	.741	21	1520
23..	3.60	3.85	3.55A	3.85	4.90	.831	14	1526
24..	4.55	5.00	4.30	4.30	4.30	.783	67	1520
25..	4.30@.32	4.75	4.30	4.75	4.47	.803	13	1516
28..	4.30	4.40	4.05	4.25B	4.32	.807	34	1506
29..	3.90	3.90	2.90	2.90	2.90	.695	43	1501
30..	2.60	2.60	1.90	1.95B	2.10	.560	99	1517

IN MAY

1..	2.40	2.90	2.40	2.55	2.62	.628	71	1549
2..	2.80@.85	2.85	2.60A	2.80	2.75	.668	25	1477
5..	2.75	2.75	1.80	2.00	2.05	.597	183	1625
6..	1.72@.70	2.10	1.70	2.10	2.20	.644	138	1705
7..	2.20@.25	2.25	1.50	1.50	1.40	.533	85	1710
8..	1.05	1.20	.80A	1.00	1.05	.447	303	1652
9..	.90	.95	.70	.80	.85	.403	332	1677
12..	.80	.90	.70	.70	.70	.420	161	1710
13..	.55	.70	.35	.50	.50	.395	257	1823
14..	.45	.65	.45	.55	.55	.404	101	1777
15..	.45	.87	.45	.85	.87	.517	485	1894
16..	2.00	2.00	1.50	1.75@.70	1.72	.745	542	1847
19..	1.60	1.75	.80	1.35	1.50	.795	281	1876
20..	1.40	2.10	1.25	2.10	2.05	.922	166	1762
21..	2.10	3.90	1.95	3.90	3.90	.999	206	1686
22..	3.70	3.75	2.80	2.80	2.85	.999	114	1579
23..	2.75@.85	2.95	2.25	2.35B	2.40	.998	140	1119
26..	Exchange Closed: Memorial Day							
27..	....	....	....	....	....	.996	....	....

JUNE 1986 60 PUTS

IN JANUARY 1986

1..	Exchange Closed: New Year's Day							
2..	2.25	2.25	2.20	2.20	2.57	.465	12	662
3..	2.80	2.90	2.50	2.50	2.65	.473	14	676
6..	2.35	2.60	2.35	2.60	2.72	.488	137	698
7..	2.65	2.70	2.50	2.70	2.62	.475	34	710
8..	3.00	3.15B	3.00	3.00	3.15	.532	26	715
9..	2.90	2.95	2.85	2.95	2.80	.487	20	733
10..	2.35	2.40	2.35	2.37	2.35	.428	34	765
13..	2.35	2.75	2.35	2.75	2.77	.492	86	716
14..	2.87	3.07	2.87	2.90	2.75	.473	72	750
15..	2.60	2.65	2.45	2.45	2.42	.430	121	790
16..	2.65	2.65	2.65	2.65	2.65	.458	6	796
17..	2.60	2.85B	2.57	2.57	2.77	.479	6	799
20..	2.60	2.60	2.30	2.30	2.40	.424	106	901
21..	2.50	2.70	2.35	2.70	2.70	.467	256	1056
22..	2.50	2.60	2.45	2.45	2.42	.437	81	1112
23..	2.30	2.30	2.00	2.00	1.97	.366	81	1173
24..	2.05	2.10	1.95	1.95	1.95	.352	135	1268
27..	1.60@.55	1.75	1.55	1.75	1.72	.334	278	1361
28..	1.72	1.75	1.67	1.70	1.72	.338	72	1395
29..	1.80	1.80	1.60	1.67	1.65	.340	65	1424
30..	1.70	1.80	1.65	1.77	1.70	.349	78	1436
31..	1.65@.75	1.85	1.65	1.80	1.75	.359	127	1445

IN FEBRUARY

3..	1.65	1.70B	1.55	1.70B	1.70	.366	169	1515
4..	1.87	2.27	1.77	2.27	2.22	.447	167	1615
5..	2.20	2.40	2.00	2.00	1.85	.447	83	1657
6..	2.00	2.15	1.85	2.15	2.12	.392	81	1713
7..	2.10	2.20	1.92	1.92	1.90	.369	187	1579
10..	1.90	1.95	1.85	1.95	1.90	.369	250	1687
11..	2.00	2.60	2.00	2.60	2.52	.465	722	2317
12..	2.50	2.75	2.50	2.50	2.55	.465	31	2327
13..	2.55	2.95	2.55	2.90B	3.00	.510	1600	1940
14..	2.80	2.90	2.62	2.80	2.75	.485	199	1796
17..	Exchange Closed: President's Day							
18..	3.30	3.70	3.15	3.70	3.55	.590	262	1666
19..	3.65	3.65	3.10	3.10	3.17	.541	202	1620
20..	3.00@.05	3.15	3.00	3.07	3.12	.533	28	1651
21..	2.85	3.00	2.55	2.55	2.60	.454	54	1659
24..	2.60	2.65	2.60	2.60	2.55	.454	74	1668
25..	2.40	2.40	2.00	2.00	2.00	.362	92	1672
26..	2.05@.10	2.30	2.00	2.27B	2.27	.405	147	1715
27..	2.30	2.60	2.30	2.55B	2.60	.458	40	1708
28..	2.50	2.50	2.15A	2.40B	2.57	.457	32	1714

IN MARCH

3..	2.65	3.00	2.65	2.95	2.92	.502	15	1716
4..	3.05	3.17	2.80	2.80	2.72	.481	43	1703
5..	2.75	3.00	2.70	2.75	2.72	.488	10	1706

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

JUNE 1986 60 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	2.55	2.75	2.45	2.75	2.92	.504	22	1715
7	3.05	3.05	2.90	3.00	3.15	.542	55	1730
10	3.10	3.25	2.95A	2.95A	2.75	.504	47	1692
11	3.45	3.45	3.40A	3.45	3.27	.558	39	1687
12	3.20	3.52	3.05	3.05	3.02	.530	111	1686
13	2.97	3.00	2.70A	2.87	2.80	.518	103	1693
14	2.80	2.90	2.60	2.60	2.60	.497	25	1697
17	2.90	3.10	2.75	2.75	2.80	.527	86	1697
18	2.95	3.15	2.90	3.00	3.12	.575	51	1694
19	3.10	3.15	2.95	2.95	2.95	.553	19	1698
20	2.75	2.80	2.60	2.70A	2.70	.521	59	1722
21	2.45@.50	2.55	2.35	2.45	2.45	.502	52	1731
24	2.30	2.70	2.30	2.65	2.55	.534	48	1753
25	2.45	2.45	1.92A	1.95A	1.87	.455	116	1754
26	1.90	2.10	1.90	2.10	2.05	.484	83	1791
27	2.05	2.12	1.90	2.12	2.07	.499	210	1827
28	Exchange Closed: Good Friday							
31	3.10	4.10	3.00	4.10	4.05	.611	124	1810

IN APRIL

1	4.50	4.95	4.50	4.70	4.55	.717	390	1675
2	3.60	4.30B	3.60	3.95	3.87	.700	140	1600
3	4.55	5.50	3.80A	5.20	5.40	.796	140	1562
4	5.30	6.60	5.10A	6.60	6.65	.870	186	1471
7	5.85	6.35	5.30	5.85@.90	5.95	.851	275	1419
8	5.40	6.45	5.40	5.90B	6.05	.851	41	1400
9	6.25	6.30	5.45	5.60	5.40	.821	29	1387
10	4.95	5.10	4.70	5.00	5.10	.807	109	1449
11	4.35	4.35	3.90	3.90	3.85	.715	9	1445
14	3.75	3.90B	3.70	3.90B	3.77	.711	57	1436
15	4.00	4.70B	4.00	4.60	4.90	.813	2	1419
16	5.00	6.20	4.95A	6.10	6.37	.889	96	1378
17	5.70	6.35	5.45A	5.45A	5.12	.827	68	1350
18	4.80	4.90B	4.40	4.90B	5.07	.815	22	1338
21	5.25	6.05	4.95	6.05	5.92	.879	25	1328
22	6.40	6.45	5.70A	5.70A	5.47	.859	24	1320
23	5.20	7.00	5.05	7.00	6.65	.917	38	1305
24	6.75	6.80	6.35	6.35A	6.05	.887	58	1276
25	6.20	6.30	6.15	6.30	6.20	.901	18	1265
28	6.20	6.20	5.80A	6.10	6.05	.907	8	1266
29	5.40	5.45	4.50	4.50	4.42	.833	58	1236
30	4.10	4.10	3.15	3.15	3.30	.731	53	1232

IN MAY

1	4.30	4.30	3.90	3.95	4.05	.787	29	1232
2	4.40	4.40	3.85	4.20	4.30	.820	16	1230
5	3.60	4.45B	3.05	3.45B	3.52	.778	154	1356
6	3.15	3.30	3.10A	3.30B	3.75	.818	25	1325
7	3.90	3.95	2.90	3.00@2.90	2.77	.741	17	1314
8	2.30	2.40	1.85	1.90	2.25	.674	267	1472
9	1.85	1.90	1.85	1.90	2.00	.643	198	1455
12	1.80	2.10	1.75	2.00	1.92	.690	43	1452
13	1.60	1.90	1.40	1.55	1.65	.682	87	1476
14	1.55@.60	1.95	1.55	1.75	1.75	.707	87	1454
15	1.50	2.40	1.50	2.30	2.32	.813	82	1460
16	3.60	4.00B	3.20	3.60	3.52	.941	102	1446
19	3.35	3.50	2.60	3.30	3.40	.979	116	1432
20	3.32	3.70	3.25	3.70	3.97	.997	84	1379
21	4.05@.15	5.80	4.00	5.80	5.90	.999	173	1256
22	5.50	5.90	5.00	5.25	4.85	.999	99	1181
23	4.80	4.80	4.25	4.25	4.40	.999	40	1015
26	Exchange Closed: Memorial Day							
27	....	....	....	....	....	.999	....	....

JUNE 1986 62 PUTS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	....	3.55B	....	3.55B	3.70	.575	....	342
3	3.50	3.50	3.50	3.50	3.75	.584	19	323
6	....	....	....	3.75N	3.90	.599	....	323
7	3.70	3.70	3.70	3.70	3.75	.587	19	299
8	3.95	3.95	3.95	3.95	4.35	.642	6	295
9	4.15	4.20	4.15	4.20	3.95	.599	13	282
10	3.40	3.50	3.40	3.50	3.32	.542	5	287
13	3.45	3.65B	3.30A	3.65B	3.97	.606	26	310
14	3.80	4.15B	3.80	4.12	3.87	.588	11	321
15	3.60	3.70	3.50	3.65	3.45	.546	22	343
16	3.85	3.90	3.70	3.70	3.75	.574	1	343
17	3.60	3.85B	3.60	3.75	3.90	.595	16	359
20	3.80@.70	3.80	3.70	3.70	3.42	.542	12	365
21	3.35	3.50	3.35	3.50	3.75	.585	31	396
22	3.60	3.70	3.60	3.60A	3.55	.556	13	409
23	3.30	3.40	2.90	3.00B	2.90	.484	57	431

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

JUNE 1986 62 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	3.10	3.10	2.80	2.85	2.80	.469	82	482
27	2.35	2.70	2.35	2.70	2.60	.451	55	518
28	2.55	2.65	2.55	2.60A	2.57	.456	16	529
29	2.65	2.70	2.52	2.65	2.52	.459	50	562
30	2.40	2.57	2.40	2.57	2.50	.469	8	566
31	2.70	2.75	2.60	2.75	2.65	.480	11	578

IN FEBRUARY

3	2.60	2.70	2.35	2.70	2.65	.490	60	612
4	2.65	3.35	2.65	3.35	3.30	.573	73	597
5	3.20	3.20	3.00	3.00	2.85	.573	19	588
6	3.10	3.20	3.00A	3.12	3.15	.518	30	615
7	....	....	2.90A	2.90A	2.80	.495	3	617
10	3.00	3.00	2.80	2.80	2.80	.497	3	598
11	3.45	3.45	3.45	3.45	3.62	.595	50	553
12	....	....	....	3.62N	3.67	.595	....	553
13	3.65	3.80	3.62	3.80	4.12	.639	11	543
14	3.90	4.00	3.90	4.00	3.87	.618	2	543
17	Exchange Closed: President's Day							
18	4.75	4.90	4.75	4.90	4.85	.714	5	541
19	4.95	4.95	4.40A	4.40A	4.47	.672	41	517
20	4.30	4.30	4.30	4.30	4.37	.665	13	519
21	4.20	4.20	3.85	3.85	3.75	.591	24	526
24	3.75	3.75	3.60	3.65	3.60	.594	18	539
25	3.40	3.40	3.10	3.10	2.97	.500	20	551
26	3.20	3.25	3.20	3.25	3.27	.546	3	548
27	3.35	3.60B	3.35	3.60B	3.65	.599	4	550
28	3.30	3.37	3.25	3.35B	3.62	.560	2	550

IN MARCH

3	3.85	4.15	3.85	4.05	4.10	.606	27	550
4	4.25	4.25	4.00	4.00	3.87	.585	4	536
5	....	....	....	3.87N	3.90	.593	....	536
6	3.65	4.15	3.60	4.15	4.10	.609	2	538
7	4.25	4.25	4.20	4.20	4.45	.646	7	540
10	4.35	4.45	4.25	4.25A	3.97	.612	10	540
11	4.25	4.75B	4.25	4.75B	4.62	.664	2	538
12	4.75	4.75	4.50	4.60A	4.30	.640	11	535
13	4.15	4.15	4.05A	4.15	4.05	.631	37	562
14	....	....	....	4.05N	3.80	.612	3	560
17	4.10	4.10	4.00A	4.10	4.05	.644	5	558
18	4.25	4.25	4.25	4.25	4.55	.690	1	558
19	4.40	4.45	4.25	4.25	4.27	.672	21	567
20	3.87	4.00	3.87	3.95A	3.92	.643	37	552
21	3.75	3.75	3.50	3.50	3.65	.627	11	551
24	3.50	3.90B	3.50	3.90B	3.85	.661	8	554
25	3.45	3.45	2.90	3.10	3.00	.589	42	566
26	3.00	3.15	3.00	3.15B	3.25	.620	39	568
27	3.15	3.35	3.05	3.35	3.32	.637	5	572
28	Exchange Closed: Good Friday							
31	5.20	5.60	5.20	5.60	5.60	.740	9	573

IN APRIL

1	6.15	6.60	5.90	6.45	6.25	.826	50	540
2	5.15	5.80B	5.15	5.40A	5.47	.814	60	519
3	6.50	6.95B	5.35A	6.95B	7.22	.884	48	536
4	6.65	8.30B	6.65	8.30B	8.40	.932	37	510
7	7.65	7.75	7.15	7.75	7.77	.921	117	570
8	7.20	8.15	7.20	7.20	7.82	.921	17	583
9	7.75	8.00B	7.20	7.30	7.15	.902	24	570
10	6.60	6.60	6.55	6.55	6.80	.893	6	573
11	....	....	5.65A	6.80N	5.45	.828	1	559
14	5.10	5.60B	5.05	5.45A	5.37	.829	23	550
15	....	6.60B	....	6.50B	6.67	.901	....	550
16	7.70A	8.00	7.50	8.00	8.15	.947	47	527
17	8.25@.30	8.30	7.00	7.00	6.87	.910	34	530
18	6.20	6.50B	6.20	6.50B	6.77	.902	4	537
21	7.60	7.60	6.80A	7.60	7.70	.943	32	527
22	8.10@.15	8.20B	7.50A	7.50A	7.27	.932	4	507
23	....	....	7.00A	7.27N	8.52	.964	....	509
24	8.40	8.45B	8.10A	8.10A	7.82	.948	25	499
25	8.00	8.15	8.00	8.05A	8.05	.956	11	497
28	....	....	7.80A	7.85A	7.92	.960	....	492
29	7.50	7.50	6.25	6.25	6.12	.920	8	488
30	5.75	5.75	5.00A	5.00A	4.85	.856	43	504

IN MAY

1	5.15	5.55B	5.15	5.55B	5.75	.894	3	502
2	6.30	6.30	5.75A	5.75A	5.07	.916	14	502
5	5.05	6.25B	5.00A	5.20B	5.25	.897	7	501
6	5.20	5.20	4.90A	5.20B	5.55	.923	8	500
7	5.25	5.70B	4.50	4.55@.5	4.52	.883	19	493

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

JUNE 1986 62 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	3.95	3.95	3.50	3.50	3.85	.846	26	485
9	3.40	3.65	3.40	3.60	3.55	.830	12	481
12	3.50	3.50	3.30A	3.50	3.65	.879	6	476
13	3.20	3.65	3.05	3.25	3.50	.882	20	464
14	3.50	3.50	3.50	3.50	3.50	.904	1	463
15	3.50	4.30	3.35A	4.30	4.17	.956	31	455
16	5.25	6.00B	5.25	5.45B	5.47	.992	15	441
19	5.65	5.65	4.90	4.90	5.37	.999	14	431
20	5.45	5.50	5.30A	5.50	5.97	.999	4	428
21	6.05	7.80B	6.05	7.80B	7.90	1.000	21	399
22	7.25	7.25	7.25	7.25	6.85	1.000	5	392
23	6.80	6.80	6.50A	6.50A	6.40	1.000	4	361
26	Exchange Closed: Memorial Day							
27	....	....	....	....	....	.999	....	....

JUNE 1986 64 PUTS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	....	....	....	4.22N	5.02	.676	21	354
3	....	5.05B	....	5.05B	5.07	.685	....	356
6	....	....	4.95A	4.95A	5.10	.700	....	356
7	....	....	....	5.10N	5.10	.689	....	346
8	....	....	....	5.10N	5.80	.738	....	346
9	....	....	....	5.80N	5.35	.701	....	346
10	....	....	4.60A	4.60A	4.62	.649	....	346
13	....	4.85B	....	4.85B	5.40	.708	....	346
14	5.40	5.40	5.35	5.35	5.20	.692	48	376
15	....	....	....	5.20N	4.70	.655	....	376
16	....	....	....	4.70N	5.07	.681	....	376
17	4.80	5.20B	4.80	4.80	5.25	.700	5	379
20	4.70	4.70	4.70	4.70	4.67	.653	17	370
21	....	....	....	4.67N	5.07	.693	....	370
22	....	....	....	5.07N	4.80	.667	....	365
23	4.30	4.30	4.30	4.30	4.05	.599	1	365
24	....	....	....	4.05N	3.85	.585	....	365
27	....	....	3.50A	3.50A	3.70	.569	....	365
28	3.70	3.70	3.60	3.60	3.65	.574	20	375
29	....	....	....	3.65N	3.62	.577	....	375
30	3.80	3.80	3.60A	3.80	3.70	.588	....	375
31	....	3.75B	....	3.75B	3.75	.599	1	375

IN FEBRUARY

3	3.70	3.70	3.55A	3.70	3.80	.610	1	375
4	4.45	4.50B	4.45	4.50B	4.65	.688	1	375
5	4.60	4.60	4.55A	4.60	4.07	.688	22	397
6	....	....	....	4.07N	4.42	.638	....	407
7	....	....	4.35A	4.35A	3.92	.618	....	397
10	....	....	....	3.92N	3.92	.621	....	411
11	4.70	4.70	4.70	4.70	5.00	.711	6	403
12	....	....	....	5.00N	5.02	.712	....	403
13	5.10	5.10	5.10	5.10	5.50	.751	1	403
14	....	....	....	5.50N	5.30	.732	....	403
17	Exchange Closed: President's Day							
18	....	6.35B	....	6.35B	6.35	.815	....	403
19	6.25	6.25	5.90	5.90	5.87	.781	59	388
20	....	....	5.80A	5.80A	5.82	.776	....	388
21	....	....	....	5.82N	5.07	.714	....	388
24	....	....	....	5.07N	4.90	.718	....	388
25	....	....	4.30A	4.30A	4.10	.634	....	351
26	4.50	4.50	4.50	4.50	4.50	.677	18	333
27	....	4.60B	....	4.60B	5.00	.725	....	333
28	....	....	4.90A	4.90A	5.00	.655	....	333

IN MARCH

3	....	5.35B	....	5.30B	5.52	.699	....	333
4	5.30	5.30	5.30	5.30	5.25	.681	5	334
5	....	....	....	5.25N	5.30	.689	....	333
6	....	....	4.95A	5.30N	5.50	.704	....	333
7	....	....	....	5.50N	5.95	.737	....	333
10	5.80	5.80	5.50A	5.50A	5.42	.709	4	333
11	....	....	....	5.42N	6.15	.756	....	333
12	6.10	6.20B	5.90A	5.90A	5.77	.737	143	346
13	....	....	5.50A	5.50A	5.52	.730	....	185
14	....	....	....	5.52N	5.25	.715	....	183
17	....	5.40B	....	5.40B	5.52	.746	....	183
18	....	5.65B	....	5.65B	6.10	.786	....	183
19	....	....	....	6.10N	5.80	.772	....	183
20	5.37	5.37	5.37	5.37	5.40	.749	2	181
21	5.10	5.10	5.10	5.10	5.12	.737	1	181
24	....	....	....	5.12N	5.40	.769	....	181
25	4.70	4.70	4.50	4.55	4.40	.710	65	241
26	4.60	4.60	4.60	4.60	4.75	.739	10	251
27	4.75	4.80	4.75	4.80	4.82	.755	20	241

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

JUNE 1986 64 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	Exchange Closed: Good Friday							
31	....	7.00B	6.75	7.00B	7.35	.840	2	241

IN APRIL

1	7.70	8.00	7.70	8.00	8.05	.901	3	242
2	....	....	6.90A	7.10A	7.22	.894	....	242
3	....	8.85B	7.10A	8.85B	9.07	.939	....	242
4	....	10.00B	....	10.00B	10.30	.968	....	242
7	9.70	9.70	8.65	8.65	9.52	.962	25	222
8	9.20	10.00	9.00	9.00	9.72	.962	138	183
9	9.15	9.15	9.15	9.15	9.02	.951	9	181
10	8.50	8.50	8.50	8.50	8.72	.946	6	181
11	7.20	7.20	7.20	7.20	7.27	.906	2	179
14	....	7.40B	7.00A	7.40B	7.17	.909	1	178
15	....	8.40B	7.10A	8.40B	8.55	.953	....	173
16	9.90	9.90	9.65A	9.90B	10.10	.977	50	163
17	....	....	9.50A	10.10N	8.75	.958	....	163
18	8.65	8.65	8.00A	8.65	8.80	.954	....	163
21	....	8.85B	....	8.85B	9.62	.976	....	163
22	....	10.10B	9.35A	9.35A	9.17	.970	....	163
23	8.75	9.00B	8.75	9.00B	10.47	.986	11	152
24	....	....	10.05A	10.05A	9.70	.979	....	152
25	....	10.10B	....	10.10B	9.97	.982	....	152
28	....	....	9.80A	9.80A	9.85	.985	....	152
29	....	....	8.60A	8.60A	7.97	.967	....	144
30	....	....	7.00A	7.00A	6.62	.932	....	144

IN MAY

1	....	7.35B	....	7.35B	7.60	.954	....	144
2	8.05	8.10	7.60A	7.60A	7.97	.966	2	143
5	....	....	6.70A	7.20A	7.15	.960	....	143
6	....	....	6.75A	7.15N	7.50	.973	....	143
7	6.60	6.60	6.60	6.60	6.45	.957	1	142
8	....	....	5.50A	5.50A	5.70	.941	....	142
9	....	....	5.15A	5.20B	5.37	.936	....	142
12	....	5.45B	5.30A	5.45B	5.55	.965	....	142
13	5.30	5.30	5.00	5.00	5.37	.970	14	156
14	....	5.45B	....	5.45B	5.47	.979	....	142
15	....	6.15B	5.30A	6.15B	6.17	.993	....	142
16	7.30	7.30	7.30	7.30	7.45	.999	4	142
19	....	....	....	7.45N	7.35	.999	....	121
20	....	....	....	7.35N	7.97	.999	....	91
21	....	9.80B	....	9.80B	9.90	1.000	....	91
22	....	....	9.50A	9.50A	8.85	1.000	....	73
23	....	....	8.50A	8.50A	8.40	1.000	....	73
26	Exchange Closed: Memorial Day							
27	....	....	....	....	....	1.000	....	....

JUNE 1986 66 PUTS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	6.00	6.00	6.00	6.00	6.55	.764	1	29
3	....	....	....	6.55N	6.60	.771	....	29
6	6.55	6.55	6.55	6.55	6.82	.785	5	34
7	....	....	....	6.82N	6.65	.776	....	32
8	....	....	....	6.65N	7.55	.817	....	32
9	....	....	....	7.55N	6.95	.786	....	32
10	....	....	6.10A	6.95N	6.05	.742	....	32
13	5.90	6.30B	5.90	6.30B	6.95	.794	19	51
14	....	....	....	6.95N	6.72	.781	....	51
15	....	....	....	6.72N	6.17	.749	....	47
16	6.50	6.50	6.50	6.50	6.55	.772	2	49
17	....	6.75B	....	6.75B	6.77	.788	....	49
20	....	....	....	6.77N	6.12	.749	....	49
21	....	....	....	6.12N	6.57	.784	....	49
22	....	....	....	6.57N	6.25	.762	....	49
23	....	....	....	6.25N	5.40	.703	....	49
24	....	....	....	5.40N	5.20	.691	....	49
27	....	....	....	5.20N	4.97	.678	....	49
28	....	....	....	4.97N	4.95	.683	....	49
29	....	....	....	4.95N	4.97	.686	....	49
30	....	....	4.95A	4.97N	5.07	.696	....	49
31	....	....	....	5.07N	5.10	.707	....	49

IN FEBRUARY

3	....	....	4.92A	4.92A	5.15	.718	....	49
4	....	....	....	5.15N	6.17	.785	....	49
5	....	....	....	6.17N	5.50	.765	....	49
6	....	....	....	5.50N	5.90	.743	....	49
7	....	....	5.60A	5.60A	5.30	.726	....	49
10	....	....	....	5.30N	5.30	.731	....	49
11	....	....	....	5.30N	6.50	.806	....	49

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

JUNE 1986 66 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	....	....	....	6.50N	6.52	.808	....	49
13	....	....	....	6.52N	7.07	.838	....	49
14	....	....	....	7.07N	6.80	.824	....	49
17	Exchange Closed: President's Day							
18	....	....	....	6.80N	8.00	.888	....	49
19	7.50	7.50	7.50	7.50	7.52	.864	6	49
20	....	....	7.30A	7.30A	7.42	.860	....	49
21	....	....	....	7.42N	6.55	.813	....	49
24	....	....	....	6.55N	6.45	.818	....	49
25	....	....	....	6.45N	5.50	.750	....	49
26	....	....	....	5.50N	5.97	.786	....	49
27	....	6.05B	....	6.05B	6.55	.825	....	49
28	....	....	6.30A	6.30A	6.55	.739	....	49
				IN MARCH				
3	....	....	....	6.55N	7.10	.778	....	49
4	6.60	6.85B	6.60	6.60	6.80	.763	15	64
5	....	....	....	6.80N	6.87	.771	....	64
6	....	....	....	6.87N	7.12	.784	....	64
7	....	7.20B	....	7.20B	7.65	.813	....	64
10	....	....	....	7.65N	7.07	.790	....	64
11	....	....	....	7.07N	7.85	.830	....	64
12	....	....	....	7.85N	7.42	.815	....	64
13	....	....	7.35A	7.35A	7.17	.811	....	64
14	....	....	....	7.17N	6.85	.800	....	64
17	....	....	....	6.85N	7.17	.827	....	64
18	....	7.25B	....	7.25B	7.85	.860	....	64
19	....	....	....	7.85N	7.50	.850	....	64
20	....	....	7.30A	7.30A	7.05	.833	....	64
21	....	....	6.72A	6.72A	6.77	.825	....	64
24	....	....	....	6.77N	7.10	.853	....	64
25	....	....	6.30A	6.30A	6.02	.808	....	64
26	6.20	6.25B	6.20	6.20	6.42	.832	7	62
27	....	....	....	6.42N	6.52	.847	....	62
28	Exchange Closed: Good Friday							
31	....	8.25B	....	8.25B	9.25	.909	....	62
				IN APRIL				
1	10.00	10.10B	10.00	10.10B	9.95	.948	3	59
2	9.20	9.40	9.00A	9.00A	9.07	.944	6	65
3	10.60	10.65B	9.00A	10.65B	11.00	.971	34	48
4	....	12.05B	....	12.05B	12.25	.986	....	50
7	....	....	10.80A	10.80A	11.52	.983	....	48
8	....	11.90B	10.90A	11.35A	11.62	.983	....	48
9	....	....	11.00A	11.00A	10.92	.977	....	48
10	....	....	10.40A	10.40A	10.62	.975	....	48
11	....	....	9.20A	9.20A	9.07	.953	....	48
14	....	9.25B	8.90A	9.25B	9.00	.955	....	48
15	....	10.15B	....	10.15B	10.47	.979	....	48
16	....	....	....	10.47N	12.05	.991	....	48
17	....	....	....	12.05N	10.70	.982	....	48
18	....	....	....	10.70N	10.50	.960	....	31
21	....	....	....	10.50N	11.57	.991	....	31
22	....	12.05B	11.25A	11.25A	11.12	.988	....	31
23	....	....	10.95A	11.12N	12.42	.995	....	31
24	....	....	12.00A	12.00A	11.67	.992	....	31
25	....	12.00B	....	12.00B	11.95	.993	....	31
28	....	....	....	11.95N	11.82	.995	....	31
29	....	....	10.40A	10.40A	9.92	.987	....	23
30	....	....	9.65A	9.65A	8.47	.972	....	23
				IN MAY				
1	....	....	....	8.47N	9.55	.982	....	23
2	....	....	....	9.55N	9.92	.988	....	23
5	....	....	8.70A	8.70A	9.07	.987	....	23
6	....	....	8.75A	9.07N	9.47	.992	....	23
7	....	....	....	9.45N	8.42	.987	....	23
8	....	....	....	8.42N	7.67	.982	....	23
9	....	....	....	7.67N	7.32	.981	....	23
12	....	7.45B	....	7.45B	7.52	.992	....	23
13	....	....	....	7.52N	7.35	.994	....	23
14	....	7.45B	....	7.45B	7.45	.997	....	23
15	....	....	....	7.45N	8.15	.999	....	23
16	....	....	....	8.15N	9.45	.999	....	21
19	....	....	....	9.45N	9.35	.999	....	17
20	....	....	....	9.35N	9.97	1.000	....	17
21	....	11.80B	....	11.80B	11.90	1.000	....	17
22	....	....	11.50A	11.50A	10.85	1.000	....	17
23	....	....	10.50A	10.50A	10.40	1.000	....	2
26	Exchange Closed: Memorial Day							
27	....	....	....	....	....	1.000	....	....

LIVE CATTLE OPTION ON FUTURES — PUTS

JUNE 1986 68 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	7.60	7.60	7.50	7.50	6.92	.790	2	2
24	....	....	....	6.92N	6.70	.780	....	2
27	....	....	....	6.70N	6.45	.770	....	2
28	....	....	....	6.45N	6.47	.775	....	2
29	....	....	....	6.47N	6.50	.778	....	2
30	....	....	....	6.50N	6.60	.787	....	2
31	....	....	....	6.60N	6.65	.796	....	2
				IN FEBRUARY				
3	....	....	....	6.65N	6.80	.806	....	2
4	....	....	....	6.80N	7.87	.859	....	2
5	....	....	....	7.87N	7.10	.859	....	2
6	....	....	....	7.10N	7.55	.827	....	2
7	....	....	....	7.55N	6.90	.814	....	2
10	....	....	....	6.90N	6.90	.819	....	2
11	....	....	....	6.90N	8.17	.877	....	2
12	....	....	....	8.17N	8.17	.879	....	2
13	....	....	....	8.17N	8.90	.901	....	2
14	....	....	....	8.90N	8.52	.891	....	2
17	Exchange Closed: President's Day							
18	....	....	....	8.52N	9.75	.936	....	2
19	....	....	....	9.75N	9.27	.920	....	2
20	....	....	....	9.27N	9.17	.918	....	2
21	....	....	....	9.17N	8.17	.886	....	2
24	....	....	....	8.17N	8.12	.890	....	2
25	....	....	....	8.12N	7.00	.840	....	2
26	....	....	....	7.00N	7.57	.868	....	2
27	....	....	....	7.57N	8.20	.896	....	1
28	....	....	....	8.20N	8.20	.809	....	1
				IN MARCH				
3	....	....	....	8.20N	8.82	.842	....	1
4	....	....	....	8.82N	8.47	.830	....	1
5	....	....	....	8.47N	8.65	.837	....	1
6	....	....	....	8.65N	8.95	.848	....	1
7	....	....	....	8.95N	9.40	.872	....	1
10	....	....	....	9.40N	8.82	.855	....	1
11	....	....	....	8.82N	9.62	.887	....	1
12	....	....	....	9.62N	9.22	.876	....	1
13	....	....	....	9.22N	8.95	.874	....	1
14	....	....	....	8.95N	8.62	.866	....	1
17	....	....	....	8.62N	8.97	.888	....	1
18	9.40	9.40	9.40	9.40	9.67	.913	1	2
19	....	....	....	9.67N	9.32	.907	....	2
20	....	....	....	9.32N	8.85	.895	....	2
21	....	....	....	8.85N	8.60	.890	....	2
24	....	....	....	8.60N	8.95	.911	....	2
25	....	....	8.00A	8.00A	7.80	.880	....	2
26	....	....	....	7.80N	8.20	.899	....	2
27	....	....	....	8.20N	8.37	.910	....	2
28	Exchange Closed: Good Friday							
31	....	9.80B	....	9.80B	10.20	.952	....	2
				IN APRIL				
1	....	11.70B	....	11.70B	11.70	.975	....	2
2	....	....	11.00A	11.00A	10.97	.973	....	2
3	....	12.60B	....	12.60B	12.95	.987	....	2
4	....	....	....	12.95N	14.20	.994	....	2
7	....	....	....	14.20N	13.52	.993	....	2
8	....	13.90B	13.30A	13.30A	13.60	.993	....	2
9	....	....	13.00A	13.00A	12.90	.990	....	2
10	....	....	....	12.90N	12.60	.989	....	2
11	....	....	....	12.60N	11.05	.978	....	2
14	....	11.10B	10.90A	11.10B	10.97	.980	....	2
15	....	....	....	10.97N	12.45	.992	....	2
16	....	....	....	12.45N	14.02	.997	....	2
17	....	....	....	14.02N	12.67	.993	....	2
18	....	....	....	12.67N	12.47	.992	....	2
21	....	....	....	12.47N	13.52	.996	....	2
22	....	....	....	13.52N	13.07	.996	....	2
23	....	....	12.90A	13.07N	14.40	.998	....	2
24	....	....	....	14.40N	13.65	.997	....	2
25	....	14.00B	....	14.00B	13.92	.998	....	2
28	....	....	....	13.92N	13.80	.998	....	2
29	....	....	....	13.80N	11.90	.996	....	2
30	....	....	11.80A	11.80A	10.42	.990	....	2
				IN MAY				
1	....	....	....	10.42N	11.50	.994	....	2
2	....	....	....	11.50N	11.90	.996	....	2
5	....	....	10.65A	10.65A	11.05	.996	....	2
6	....	....	....	11.05N	11.45	.998	....	2

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

JUNE 1986 68 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	....	....	....	11.45N	10.40	.996	....	2
8	....	....	....	10.40N	9.65	.995	....	2
9	....	....	....	9.65N	9.30	.995	....	2
12	....	....	....	9.30N	9.50	.998	....	2
13	....	....	....	9.50N	9.35	.999	....	2
14	....	9.45B	....	9.45B	9.45	.999	....	2
15	....	....	....	9.45N	10.15	.999	....	2
16	....	....	....	10.15N	11.45	.999	....	2
19	....	....	....	11.45N	11.35	1.000	....	2
20	....	....	....	11.35N	11.97	1.000	....	2
21	....	12.80B	....	12.80B	13.90	1.000	....	2
22	....	....	13.50A	13.50A	12.85	1.000	....	2
23	....	....	12.50A	12.50A	12.40	1.000	....	2
26	Exchange Closed; Memorial Day							
27	....	....	....	....	....	1.000	....	....

AUGUST 1986 44 PUTS

IN JUNE 1986

12	.25	.25	.20	.20	.22	.051	40	40
13	....	....	.17A	.17A	.20	.040	....	40
16	....	....	....	.20N	.25	.050	....	40
17	....	....	.17A	.17A	.15	.025	....	40
18	.12	.12	.10A	.10A	.10	.012	2	42
19	....	....	....	.10N	.10	.012	....	42
20	.07	.07	.05A	.05A	.05	.005	....	42
23	....	....	....	.05N	.05	.003	....	42
24	....	....	....	.05N	....	.001	....	42
25	CAB	CAB	CAB	CAB	CAB	.000	....	42
26	CAB	CAB	CAB	CAB	CAB	.000	....	42
27	CAB	CAB	CAB	CAB	CAB	.000	....	42
30	CAB	CAB	CAB	CAB	CAB	.000	....	42

IN JULY

1	CAB	CAB	CAB	CAB	CAB	.000	....	42
2	CAB	CAB	CAB	CAB	CAB	.000	....	42
3	CAB	CAB	CAB	CAB	CAB	.000	....	42
4	Exchange Closed; Independence Day							
7	CAB	CAB	CAB	CAB	CAB	.000	....	42
8	CAB	CAB	CAB	CAB	CAB	.000	....	42
9	CAB	CAB	CAB	CAB	CAB	.000	....	42
10	CAB	CAB	CAB	CAB	CAB	.000	....	42
11	CAB	CAB	CAB	CAB	CAB	.000	....	42
14	CAB	CAB	CAB	CAB	CAB	.000	....	42
15	CAB	CAB	CAB	CAB	CAB	.000	....	42
16	CAB	CAB	CAB	CAB	CAB	.000	....	42
17	CAB	CAB	CAB	CAB	CAB	.000	....	42
18	CAB	CAB	CAB	CAB	CAB	.000	....	42
21	CAB	CAB	CAB	CAB	CAB	.000	....	42
22	CAB	CAB	CAB	CAB	CAB	.000	....	42
23	CAB	CAB	CAB	CAB	CAB	.000	....	42
24	CAB	CAB	CAB	CAB	CAB	.000	....	42

AUGUST 1986 46 PUTS

IN APRIL 1986

22	.82@.90	.90	.82	.90	.75	.155	190	190
23	.85	.95	.85	.95	.82	.205	12	202
24	.80	.80	.80	.80	.70	.176	5	206
25	.70	.70	.70	.70	.72	.182	41	222
28	.77	.77	.77	.77	.70	.187	3	225
29	.80	.80	.55A	.55A	.50	.138	2	226
30	....	....	.45A	.45A	.35	.100	....	226

IN MAY

1	.60	.60	.60	.60	.50	.132	....	226
2	.62	.62	.50	.50	.50	.145	21	247
5	....	....	.45A	.45A	.40	.122	....	247
6	.35	.35	.35	.35	.35	.123	1	248
7	.40	.40	.32	.32	.32	.101	51	282
8	.22	.22	22	.22	.22	.077	11	288
9	....	.25B	....	.25B	.20	.065	....	288
12	.22	.22	.22	.22	.20	.062	2	288
13	.25	.25	.25	.25	.20	.059	56	298
14	....	....	....	.20N	.20	.056	1	299
15	.20	.20	.20	.20	.17	064	1	300
16	.27	.27	.27	.27	.27	.096	1	300
19	....	....	.25A	.25A	.30	.103	....	300
20	.25	.25	.25	.25	.37	.128	20	300
21	....	.40B	....	.40B	.65	.185	....	300
22	.50	.50	.50	.50	.47	.142	54	326
23	.40	.40	.35	.40	.35	.109	61	376

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

AUGUST 1986 46 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	Exchange Closed; Memorial Day							
27	.35	.35	.35	.35	.37	.129	11	377
28	.35	.35	.35	.35	.30	.088	10	387
29	.30	.30	.30	.30	.32	.103	....	387
30	.40	.40	.40	.40	.40	.131	4	390

IN JUNE

2	.45	.57	.45	.57	.55	.173	14	393
3	.50	.60	.50	.60	.65	.184	148	462
4	.60	.60	.47	.55	.60	.169	184	614
5	.57	.57	.35	.35	.40	.109	178	770
6	.25	.40	.25	.30	.32	.087	36	811
9	....	.45B	....	.45B	.45	.130	5	816
10	.45	.50	.45	.50	.47	.131	21	812
11	.50	.55	.45	.55	.55	.161	200	943
12	.40	.45B	.40	.45B	.47	.122	49	990
13	.32	.37B	.32	.37B	.37	.101	42	996
16	.40	.45	.30A	.45	.45	.124	320	1011
17	.32@.35	.35	.25	.25	.30	.070	12	1021
18	.30	.30	.17	.17	.17	.040	165	1178
19	.20	.20	.15	.17	.17	.039	8	1175
20	.10	.10	.05	.05	.07	.019	48	1128
23	.07	.07	.05	.05	.07	.015	77	1073
24	.02	.02	.02	.02	.02	.005	80	1053
25	....	....	....	.02N	.02	.002	2	1046
26	....	....	....	.02N	.02	.002	....	1046
27	....	....	....	.02N	.02	.002	7	1039
30	....	....	....	.02N	.02	.002	....	1039

IN JULY

1	.02	.02	.02	.02	....	001	12	1030
2	.02	.02	.02	.02	....	.000	115	1143
3	.02	.02	.02	.02	.02	.000	2	1143
4	Exchange Closed; Independence Day							
7	....	....	....	.02N	....	.000	....	1143
8	CAB	CAB	CAB	CAB	CAB	.000	....	1005
9	CAB	CAB	CAB	CAB	CAB	000	10	1005
10	CAB	CAB	CAB	CAB	CAB	000	....	995
11	CAB	CAB	CAB	CAB	CAB	000	....	995
14	CAB	CAB	CAB	CAB	CAB	000	....	995
15	CAB	CAB	CAB	CAB	CAB	.000	....	995
16	CAB	CAB	CAB	CAB	CAB	000	....	995
17	CAB	CAB	CAB	CAB	CAB	000	....	995
18	CAB	CAB	CAB	CAB	CAB	.000	....	995
21	CAB	CAB	CAB	CAB	CAB	.000	....	995
22	CAB	CAB	CAB	CAB	CAB	.000	....	996
23	CAB	CAB	CAB	CAB	CAB	.000	....	996
24	CAB	CAB	CAB	CAB	CAB	.000	....	996

AUGUST 1986 48 PUTS

IN APRIL 1986

22	1.20	1.20	1.15A	1.15A	1.00	240	1	1
23	.90	1.20B	.90	1.20B	1.37	302	33	34
24	1.25	1.40	1.25	1.30	1.15	265	16	50
25	....	1.20B	....	1.20B	1.25	273	....	50
28	1.25	1.25	1.25	1.25	1.20	280	7	56
29	1.15	1.15	.90A	.90A	.80	216	14	68
30	.70	.70	.70	.45A	.52	164	6	73

IN MAY

1	.95	.95	.90	.90	.82	207	5	78
2	.95	.95	.85	.85	.85	224	11	89
5	....	....	.70A	70A	.70	196	1	89
6	....	....	....	.70N	.67	199	....	87
7	.70	.70	.70	.70	.57	169	1	88
8	.47	.47	.47	.47	.45	135	1	88
9	.40	.40	.40	.40	.40	118	1	88
12	.30	.30	.30	.30	.32	115	6	87
13	.32	.32	.27A	.30	.30	111	34	86
14	....	....	....	.30N	.30	108	....	86
15	....	....	....	.30N	.32	122	....	86
16	.55	.55	.55	.55	.57	173	....	86
19	.50	.60	.45	.50	.60	187	49	110
20	.52	.62	.52	.62	.75	224	37	143
21	.70	1.20	.70	1.20	1.20	303	56	173
22	1.00	1.05B	.85	1.00@.85	.90	246	107	256
23	.75	.82	.70	.72	.70	199	43	293
26	Exchange Closed; Memorial Day							
27	.70	.85B	.70	.80	.80	232	29	306
28	.65	.65	.50	.50	.55	171	11	312
29	.60	.67	.60	.67	.67	196	8	320
30	.85	.95B	.80	.85	.80	239	54	371

LIVE CATTLE OPTION ON FUTURES — PUTS

AUGUST 1986 48 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.95	1.10	.90	1.10	1.07	.301	53	402
3	1.10	1.20	1.00	1.20	1.17	.316	70	444
4	1.00	1.17	.95	1.17	1.12	.296	127	541
5	1.00	1.00	.75	.75	.77	.210	63	537
6	.70	.72B	.60	.60	.62	.177	38	556
9	.55	.60B	.52	.80B	.85	.246	12	543
10	.90	.90	.80	.82	.85	.250	29	542
11	.95	1.10	.90	.97	1.05	.293	119	621
12	.95	.95	.80	.85	.87	.237	61	640
13	.75	.75	.65	.72	.72	.205	22	647
16	.65	.85	.60	.85	.85	.244	28	657
17	.60	60	.47	.47	.50	.156	83	675
18	.55	.55	.32	.32@.35	.37	.101	282	763
19	.30	.35	.25	.30	.30	.099	54	758
20	.25	.25	.12	.12	.12	.057	164	655
23	.15	.15	.12	.12	.12	.048	75	649
24	.02	.05	.02	.05	.02	.022	38	647
25	.05	.10	.05	.07	.05	.009	45	645
26	.05	.07B	.05	.05	.05	.010	18	638
27	.05	.05	.05	.05	.05	.012	28	636
30	.07	.07	.07	.07	.05	.011	1	628

IN JULY

1	.05	.05	.05	.05	.02	.007	19	623
2	.02	.05	.02	.02	.02	.004	40	612
3	....	....	....	.02N	.02	.005	....	605
4	Exchange Closed; Independence Day							
7	.02	.02	.02	.02	....	.001	1	596
8	.02	.02	.02	.02	.02	.003	9	595
9	....	....	....	.02N	.02	.001	....	596
10	....	....	....	.02N	....	.001	....	595
11	CAB	CAB	CAB	CAB	.02	.004	....	595
14	....	....	....	.02N	....	.001	....	595
15	CAB	CAB	CAB	CAB	CAB	.000	....	592
16	CAB	CAB	CAB	CAB	CAB	.000	....	592
17	CAB	CAB	CAB	CAB	CAB	.000	1	592
18	CAB	CAB	CAB	CAB	CAB	.000	....	592
21	CAB	CAB	CAB	CAB	CAB	.000	2	592
22	CAB	CAB	CAB	CAB	CAB	.000	....	590
23	CAB	CAB	CAB	CAB	CAB	.000	....	590
24	CAB	CAB	CAB	CAB	CAB	.000	....	590

AUGUST 1986 50 PUTS

IN APRIL 1986

4	1.70	1.70	1.15	1.75	1.37	.333	58	58
7	1.25	1.25	1.22	1.22	1.22	.300	17	75
8	1.20	1.25B	1.20	1.25B	1.27	.300	....	75
9	1.20	1.20	1.20	1.20	1.20	.269	118	193
10	.95	1.00	.95	1.00	1.10	.259	43	229
11	1.00	1.00	.65	.65	.70	.216	13	241
14	....	.75B	....	.75B	.82	.222	....	232
15	.95	1.25	.95	1.25	1.20	.288	5	237
16	1.50	1.60	1.45A	1.52	1.60	.365	3	240
17	1.65	1.75	1.30A	1.30A	1.25	.290	17	254
18	1.10	1.10	1.10	1.10	1.27	.289	33	274
21	1.35	1.70B	1.35	1.70B	1.82	.364	16	288
22	2.00	2.10	1.70	1.75	1.65	.341	204	308
23	1.60	2.25	1.55	2.25	2.12	.411	45	330
24	2.10	2.25	1.70	1.80	1.85	.368	105	394
25	1.97	2.10	1.95	2.07	1.95	.376	42	425
28	2.15	2.15	1.95	2.00	1.90	.385	17	437
29	1.80	1.80	1.30A	1.30A	1.27	.310	102	483
30	1.25	1.27	1.00	1.02	.92	.245	103	506

IN MAY

1	1.50	1.50	1.20	1.45	1.32	.298	41	531
2	1.45	1.50	1.35A	1.45	1.40	.320	28	542
5	1.50	1.50	1.10	1.10	1.17	.287	46	581
6	1.15	1.25	1.15	1.25	1.17	.292	20	583
7	1.25	1.25	1.00	1.00	1.00	.257	12	586
8	1.00	1.00	.75	.80	.77	.215	19	591
9	.70@.75	.80	.70	.72	.67	.192	50	608
12	.60	.60	.60	.60	.62	.190	47	587
13	.55	.57	.52	.55	.55	.187	162	597
14	.52	.57	.52	.55	.57	.185	90	600
15	.55	.70	.55	.70	.62	.206	73	644
16	.95	1.12	.95	1.12	1.07	.276	28	668
19	1.12	1.12	.85	1.05@.10	1.12	.297	104	743
20	1.00	1.40	1.00	1.40	1.35	.346	45	760
21	1.40	2.00	1.25	2.00	1.95	.440	232	855
22	1.90	2.00	1.55	1.60	1.57	.375	207	859

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

AUGUST 1986 50 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	1.45	1.50	1.10	1.10	1.25	.318	134	865
26	Exchange Closed; Memorial Day							
27	1.25	1.55	1.25	1.52	1.47	.363	83	913
28	1.40	1.40	1.05	1.07	1.05	.286	86	907
29	1.02	1.30	1.02	1.30	1.22	.320	73	962
30	1.35	1.70	1.30	1.50	1.47	.375	89	1006

IN JUNE

2	1.60	2.10	1.55	1.95	1.95	.452	69	1025
3	1.95	2.10	1.80	2.05	2.05	.469	160	1083
4	2.00	2.00	1.77	2.00	1.92	.448	151	1107
5	1.75	1.75	1.40	1.45	1.37	.345	204	1148
6	1.25	1.30	1.05	1.15	1.10	.302	105	1180
9	1.05	1.50	1.00	1.50	1.55	.396	70	1173
10	1.60@.65	1.75	1.50	1.50	1.57	.401	20	1189
11	1.90	2.05	1.85	1.90@.85	1.90	.453	221	1275
12	1.70	1.80	1.55	1.55	1.55	.387	129	1321
13	1.35	1.37	1.30	1.35	1.32	.348	116	1344
16	1.25	1.65	1.20	1.55A	1.60	.401	51	1372
17	1.15	1.30	.85	.85	.97	.285	272	1259
18	1.00	1.05	.70	.70	.72	.203	182	1263
19	.70	.75	.60	.65	.62	.202	167	1188
20	.55	.55	.30	.30	.30	.133	173	1139
23	.35	.35	.25	.25	.25	.121	203	1191
24	.10	.10	.05	.05	.05	.065	229	1218
25	.07	.15	.07	.10	.10	.032	155	1208
26	.15	.17	.10	.10	.10	.036	97	1193
27	.12	.12	.02	.07	.07	.041	21	1129
30	.10	.17	.10	.15	.10	.041	136	1246

IN JULY

1	.12	.12	.10	.10	.07	.031	55	1196
2	.05	.05	.05	.05	.05	.021	4	1168
3	.05	.05	.02	.05B	.05	.024	3	1163
4	Exchange Closed; Independence Day							
7	.05	.05	.02	.02	.02	.008	127	1071
8	.02	.02	.02	.02	.02	.020	28	1052
9	.02	.02	.02	.02	.02	.013	9	1056
10	.02	.02	.02	.02	.02	.013	....	1049
11	.02	.02	.02	.02	.02	.030	26	1041
14	.02	.02	.02	.02	.02	.015	30	1021
15	.02	.02	.02	.02	....	.002	87	1020
16	CAB	CAB	CAB	CAB	CAB	.001	....	1020
17	....	....	....	.02B	.02	.004	....	1020
18	CAB	CAB	CAB	CAB	CAB	.000	2	1020
21	CAB	CAB	CAB	CAB	CAB	.000	3	1020
22	CAB	CAB	CAB	CAB	CAB	.000	....	1018
23	CAB	CAB	CAB	CAB	CAB	.000	3	1015
24	CAB	CAB	CAB	CAB	CAB	.000	2	1010

AUGUST 1986 52 PUTS

IN MARCH 1986

11	.85	.85	.85	.85	.87	.254	1	1
12	....	....	....	.87N	.85	.243	....	1
13	....	....	....	.85N	.85	.239	....	1
14	....	....	....	.85N	.80	.228	....	1
17	....	....	....	.80N	.80	.236	....	1
18	.77@.80	.80	.77	.80	.85	.242	2	3
19	.75	.85	.75	.82	.82	.241	34	37
20	....	....	....	.82N	.72	.226	40	77
21	.72	.72	.72	.72	.67	.211	9	68
24	....	....	....	.67N	.70	.222	....	68
25	.55	.55	.55	.55	.57	.191	11	79
26	.55	.55	.55	.55	.57	.191	2	78
27	....	....	.55A	.55A	.60	.203	....	78
28	Exchange Closed; Good Friday							
31	.95	1.60	.95	1.60	1.27	.261	1	79

IN APRIL

1	1.40	1.40	1.25	1.35	1.47	.326	33	106
2	1.25	1.25	1.25	1.25	1.30	.297	5	107
3	1.25	1.75	1.25	1.75	1.82	.372	11	115
4	1.90	2.10	1.90	2.10	2.35	.444	17	130
7	2.15	2.20	1.95	1.95	2.12	.407	20	150
8	2.00	2.25	1.90	1.95	2.05	.407	137	272
9	2.05	2.05	1.90	1.90	1.85	.371	7	273
10	1.55	1.77	1.55	1.77	1.80	.360	23	269
11	1.60	1.60	1.15	1.15	1.35	.309	13	280
14	1.22	1.40	1.22	1.40B	1.40	.318	8	285
15	1.50	1.60	1.45A	1.60	1.95	.395	16	301
16	1.85	2.55	1.85	2.50	2.50	.478	48	324
17	2.45	2.70	2.20	2.20	2.00	.396	124	407

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

AUGUST 1986 52 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18..	2.00	2.07B	1.75	2.07B	2.07	.393	71	390
21..	2.25	2.95	2.10	2.95	2.80	.475	62	422
22..	3.00@.05	3.10	2.60	2.65A	2.52	.450	112	477
23..	2.55	2.75B	2.45	2.75B	3.10	.523	133	560
24..	2.90	3.25	2.90	2.95A	2.80	.477	43	621
25..	3.00	3.10	2.90	3.00	2.90	.485	379	943
28..	3.15	3.15	2.87	2.92	2.87	.495	417	1132
29..	2.80	2.80	2.15	2.15	2.10	.414	38	1162
30..	2.15	2.15	1.50	1.50	1.50	.340	111	1176

IN MAY

1..	2.15	2.35	2.05A	2.10	2.07	.400	58	1175
2..	2.27	2.35	2.20A	2.30	2.22	.425	30	1206
5..	2.20	2.30B	1.85	2.00A	1.90	.390	85	1222
6..	1.80	1.95	1.75	1.90	1.92	.397	35	1233
7..	2.05	2.10	1.70	1.70	1.65	.359	127	1278
8..	1.55	1.80	1.30	1.35	1.35	.311	186	1198
9..	1.35	1.35	1.20	1.20	1.17	.285	246	1172
12..	1.10	1.25	1.05	1.20	1.15	.285	174	1221
13..	1.00	1.17	1.00	1.05B	1.07	.284	158	1281
14..	1.05	1.10	1.00	1.10	1.07	.282	137	1134
15..	1.05	1.25	1.00	1.20	1.20	.311	64	1171
16..	1.95	1.95	1.70	1.85A	1.85	.397	114	1158
19..	1.80	1.82	1.52	1.80	1.90	.424	255	1265
20..	1.85	2.00B	1.75	2.00B	2.25	.480	209	1276
21..	2.25	3.05	2.05	3.85	3.05	.579	414	1468
22..	3.00	3.00	2.60	2.70A	2.55	.514	162	1497
23..	2.45	2.45	2.10	2.15	2.15	.453	233	1609
26..	Exchange Closed; Memorial Day							
27..	2.05	2.77	2.00	2.55	2.45	.507	320	1788
28..	2.20	2.20	1.90	1.90A	1.82	.423	74	1831
29..	1.85	2.25	1.85	2.25@.20	2.20	.462	131	1964
30..	2.30	2.70B	2.30	2.40	2.45	.523	14	1959

IN JUNE

2..	2.65	3.05	2.65	3.05	3.02	.605	68	1966
3..	3.15	3.25	2.95A	3.25	3.20	.622	74	1953
4..	2.90@.87	3.15	2.85A	3.15	3.05	.602	114	2002
5..	2.80	2.80	2.30	2.30	2.30	.497	84	1980
6..	2.05	2.10	1.95	1.95	1.90	.451	101	2019
9..	1.70@.75	2.57	1.65	2.57	2.55	.556	149	1980
10..	2.60	2.80	2.50A	2.60	2.57	.563	22	1974
11..	3.00	3.25	2.90	3.05	2.97	.616	53	1975
12..	2.70	2.80	2.50	2.50	2.55	.549	44	1957
13..	2.25	2.35	2.15	2.30	2.25	.509	85	1937
16..	2.00	2.70	2.00	2.60B	2.65	.569	65	1948
17..	1.95	2.25	1.75	1.80	1.72	.444	268	2064
18..	1.85	1.92	1.35	1.35	1.30	.345	259	2051
19..	1.30	1.40	1.05A	1.10	1.17	.345	417	2059
20..	1.10	1.10	.60	.60	.62	.252	349	1948
23..	.65	.75	.55	.62	.60	.242	243	1944
24..	.25@.10	.25	.10	.15	.15	.150	305	1847
25..	.15	.35	.15	.25	.25	.085	334	1864
26..	.27	.35	.25	.30	.27	.096	315	1834
27..	.25	.32	.20	.22	.22	.109	425	1859
30..	.32	.42	.25	.27	.25	.114	159	1808

IN JULY

1..	.27	.35	.20	.20	.20	.092	313	1776
2..	.25	.25	.15	.15	.12	.070	60	1801
3..	.12	.12	.10	.12	.10	.081	44	1796
4..	Exchange Closed; Independence Day							
7..	.10	.10	.05	.05	.07	.039	115	1766
8..	.07	.15	.07	.15	.10	.084	89	1799
9..	.12	.15	.07	.07	.07	.063	121	1875
10..	.10	.12B	.07	.07	.07	.065	42	1872
11..	.07	.17B	.07	.15	.17	.129	187	1945
14..	.15	.15	.12	.12A	.12	.094	20	1948
15..	.07	.07	.05	.05	.02	.026	73	1897
16..	.02	.02	.02	.02	.02	.016	13	1887
17..	.02	.05	.02	.05	.02	.048	106	1980
18..	.02	.02	.02	.02	.02	.006	109	1985
21..	CAB	CAB	CAB	.02N	....	.000	15	1980
22..	.02	.02	.02	.02	....	.000	103	1980
23..	CAB	CAB	CAB	CAB	CAB	.000	....	1923
24..	CAB	CAB	CAB	CAB	CAB	.000	....	1921

AUGUST 1986 54 PUTS

IN FEBRUARY 1986

12..	1.05	1.05	1.00	1.00	1.05	.239	2	2
13..	....	....	....	1.05N	1.17	.270	....	2

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

AUGUST 1986 54 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14..	....	....	....	1.17N	1.12	.252	....	2
17..	Exchange Closed; President's Day							
18..	....	....	....	1.12N	1.45	.316	....	2
19..	....	....	....	1.45N	1.32	.280	....	2
20..	1.30	1.30	1.30	1.30	1.32	.282	3	5
21..	1.27	1.27	1.20	1.20	1.22	.252	36	38
24..	....	....	....	1.22N	1.17	.250	....	38
25..	1.00	1.00	1.00	1.00	.95	.203	1	39
26..	....	....	....	.95N	1.10	.231	....	39
27..	....	....	....	1.10N	1.30	.259	....	39
28..	....	....	....	1.30N	1.22	.301	....	39

IN MARCH

3..	....	....	....	1.22N	1.30	.314	....	39
4..	1.25	1.25	1.25	1.25	1.30	.309	7	46
5..	....	....	....	1.30N	1.30	.313	....	46
6..	....	....	....	1.30N	1.40	.322	....	46
7..	....	....	....	1.40N	1.45	.330	....	46
10..	1.45	1.45	1.45	1.45	1.22	.307	1	46
11..	....	1.35B	....	1.35B	1.45	.335	....	46
12..	....	....	....	1.45N	1.37	.324	....	46
13..	1.42@.45	1.45	1.40	1.40	1.37	.320	12	58
14..	....	....	....	1.37N	1.32	.309	....	➚58
17..	1.35	1.35	1.35	1.35	1.37	.320	16	74
18..	....	....	....	1.37N	1.42	.328	....	74
19..	....	....	....	1.42N	1.37	.327	....	74
20..	1.20	1.20	1.20	1.20	1.25	.310	10	82
21..	1.15	1.15	1.05	1.05	1.10	.294	13	95
24..	1.10	1.20	1.10	1.20	1.22	.308	27	93
25..	1.00	1.00	.95	.95	1.00	.273	15	99
26..	.90	.95	.90	.95	1.00	.275	12	113
27..	.90	1.00	.90	1.00	1.05	.291	7	119
28..	Exchange Closed; Good Friday							
31..	1.50	2.50	1.45	2.50	2.07	.361	33	142

IN APRIL

1..	2.07	3.00	2.07	2.35A	2.32	.433	23	147
2..	1.90	2.20B	1.90	1.90	2.07	.401	24	163
3..	2.25	2.75B	2.25	2.75B	2.75	.483	34	176
4..	2.70	3.40	2.70	3.40	3.42	.556	137	284
7..	3.20	3.20	3.05	3.05	3.12	.518	24	264
8..	2.82	3.25	2.80	2.95A	3.05	.518	269	468
9..	2.85	2.85	2.80A	2.85	2.80	.479	3	470
10..	2.50	2.55B	2.45	2.55B	2.65	.467	32	459
11..	2.25	2.30	2.00	2.00	2.10	.413	176	617
14..	2.00@.10	2.35	2.00	2.35	2.22	.424	288	585
15..	2.45	3.00	2.30	3.00	3.00	.506	150	660
16..	2.97	3.80	2.95	3.60A	3.65	.589	188	770
17..	3.60	3.75	3.25A	3.25A	3.00	.505	80	841
18..	2.90	3.00	2.60	3.00	3.05	.502	192	965
21..	3.20	3.90B	3.20	3.90B	3.95	.584	204	976
22..	4.20	4.30	3.75	3.75	3.65	.559	166	957
23..	3.60	3.95B	3.45	3.95B	4.42	.629	54	942
24..	4.40@.00	4.45	3.85	3.85	3.92	.584	42	955
25..	4.10	4.35	4.00	4.35	4.05	.591	13	964
28..	4.30	4.30	4.05	4.10	4.12	.601	34	961
29..	3.95	3.95	3.05	3.25A@.05	3.05	.520	27	958
30..	2.95	3.05	2.30	2.50	2.27	.442	140	1024

IN MAY

1..	3.35	3.40	2.95	3.20	3.05	.505	49	1046
2..	3.30	3.40B	3.20A	3.30	3.25	.531	18	1067
5..	3.20	3.50B	2.80	2.95	2.87	.497	163	1218
6..	2.80	2.90	2.70	2.90	2.90	.506	163	1348
7..	3.10	3.10	2.70	2.70A	2.55	.469	85	1365
8..	2.47@.40	2.47	2.00	2.20	2.12	.418	332	1542
9..	2.10@.15	2.15	2.00	2.15	1.92	.391	222	1721
12..	1.80	2.05	1.80	1.95@.85	1.87	.395	190	1877
13..	1.80	1.90	1.55	1.60	1.80	.395	197	2031
14..	1.75@.80	1.85	1.65	1.70	1.60	.395	311	1964
15..	1.60	2.07	1.60	1.95A	1.95	.430	349	2125
16..	2.65	2.90	2.65	2.85	2.87	.523	167	2252
19..	2.90	2.90	2.50	2.65	2.97	.555	180	2289
20..	2.75	3.40B	2.75	3.40B	3.45	.612	96	2276
21..	3.55	4.50	3.20	4.25	4.42	.704	245	2129
22..	4.25	4.25	3.85	4.00	3.77	.646	109	2035
23..	3.60	3.70	3.20	3.20	3.27	.589	91	1957
26..	Exchange Closed; Memorial Day							
27..	3.25	3.75	3.25	3.65	3.67	.645	17	1936
28..	3.30	3.30	2.80	2.80	2.90	.564	40	1912
29..	3.05	3.25	3.05	3.25	3.25	.604	9	1969
30..	3.65	4.05	3.65	3.75B	3.72	.663	35	1958

LIVE CATTLE OPTION ON FUTURES — PUTS

AUGUST 1986 54 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	4.10	4.45	3.95A	4.45	4.37	.738	23	1950
3..	4.50	4.80	4.35	4.80	4.65	.753	62	1930
4..	4.30	4.55	4.20	4.55	4.45	.737	31	1932
5..	4.20	4.20	3.60	3.60	3.50	.643	117	1957
6..	3.20	3.20	3.07	3.10	3.05	.601	102	1921
9..	2.75@.65	3.85	2.65	3.85	3.90	.702	163	1838
10..	3.85	4.15B	3.70A	4.00	3.92	.709	12	1839
11..	4.50	4.80	4.50	4.60B	4.35	.755	27	1805
12..	4.30	4.30	3.90	3.90	3.87	.699	20	1802
13..	3.75	3.75	3.50	3.50	3.47	.663	26	1811
16..	3.40	3.95B	3.25A	3.95B	3.95	.720	6	1804
17..	3.25	3.40	2.90	2.95	2.80	.606	15	1801
18..	3.00	3.05B	2.30	2.30 -	2.25	.506	101	1822
19..	2.10	2.30	2.05	2.20	2.10	.508	150	1905
20..	2.05	2.05	1.35	1.35	1.35	.406	344	2014
23..	1.30	1.37	1.15	1.25@.22	1.25	.403	545	2024
24..	.55	.55	.40	.40	.42	.282	414	1878
25..	.40	.60	.40	.55A	.55	.183	294	1872
26..	.72	.75	.55	.62	.65	.202	210	1829
27..	.65@.70	.75	.47	.65	.70	.226	347	1858
30..	.77@.75	1.00	.62A	.62A	.65	.243	191	1892

IN JULY

1..	.85	.85	.52	.52	.52	.211	232	1961
2..	.55	.55	.35	.37	.35	.175	313	2036
3..	.40	.40	.35	.40	.37	.200	67	1985
4..	Exchange Closed; Independence Day							
7..	.25	.25	.15	.20B	.20	.125	67	1970
8..	.30@.27	.45	.27	.45	.42	.229	112	1936
9..	.45	.55	.30	.32B	.30	.192	78	1960
10..	.35@.40	.50	.30	.35	.35	.205	93	1939
11..	.40	.60	.40	.60	.62	.336	95	1961
14..	.65	.75	.55	.55A	.55	.302	55	1957
15..	.40	.40	.22	.25	.22	.136	146	1930
16..	.20@.22	.22	.10	.15	.17	.104	128	1925
17..	.17	.25	.17	.25B	.25	.234	64	1924
18..	.10	.15	.05	.10	.05	.070	133	1991
21..	.05	.05	.02	.05	.02	.006	48	1960
22..	.02	.02	.02	.02	.02	.000	204	1842
23..	CAB	CAB	CAB	CAB	CAB	.000	52	1842
24..	CAB	CAB	CAB	CAB	CAB	.000	....	1801
25..	CAB	CAB	CAB	CAB	CAB	.000	1	....

AUGUST 1986 56 PUTS

IN JANUARY 1986

1..	Exchange Closed; New Year's Day							
2..	....	1.25B	....	1.25B	1.40	.323	....	60
3..	1.55	1.55	1.55	1.55	1.60	.323	....	60
6..	....	....	....	1.60N	1.67	.339	28	88
7..	....	....	....	1.67N	1.55	.329	....	88
8..	1.80	1.80	1.80	1.80	1.85	.364	....	88
9..	1.85@.90	1.90	1.85	1.90	1.75	.340	40	77
10..	....	1.55	1.55	1.55	1.50	.304	28	67
13..	....	....	....	1.50N	1.77	.347	....	67
14..	....	....	....	1.77N	1.70	.340	....	67
15..	....	....	1.65A	1.65A	1.60	.309	....	67
16..	....	....	....	1.60N	1.65	.323	....	67
17..	....	....	....	1.65N	1.70	.334	....	67
20..	....	....	....	1.70N	1.45	.301	....	67
21..	....	1.55B	....	1.55B	1.75	.341	....	67
22..	....	....	1.70A	1.70A	1.60	.324	....	67
23..	....	....	....	1.60N	1.40	.290	....	67
24..	....	....	....	1.40N	1.40	.283	....	67
27..	....	....	1.30A	1.30A	1.40	.282	....	67
28..	....	....	1.30A	1.30A	1.25	.279	....	67
29..	....	....	....	1.25N	1.25	.279	....	67
30..	....	....	....	1.25N	1.25	.280	....	67
31..	....	....	....	1.25N	1.22	.279	....	67

IN FEBRUARY

3..	....	1.25B	....	1.25B	1.27	.286	....	67
4..	1.40	1.40	1.40	1.40	1.50	.332	2	69
5..	....	....	....	1.50N	1.40	.332	....	69
6..	....	....	....	1.40N	1.42	.306	....	69
7..	1.30	1.45B	1.30	1.30	1.40	.293	5	74
10..	1.40	1.40	1.40	1.40	1.30	.285	30	104
11..	....	1.40B	....	1.40B	1.70	.339	....	104
12..	1.80	1.80	1.75A	1.80	1.70	.336	1	105
13..	1.70	1.70	1.70	1.70	1.90	.373	6	109
14..	1.70	1.70	1.70	1.70	1.80	.352	14	110
17..	Exchange Closed; President's Day							
18..	....	....	....	1.80N	2.35	.425	....	110
19..	2.05	2.20	2.05	2.10A	2.02	.386	82	160

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

AUGUST 1986 56 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20..	2.05	2.05	1.95	1.95	2.07	.388	2	162
21..	2.00	2.00	1.95	1.95	1.87	.355	3	162
24..	....	....	....	1.87N	1.85	.353	....	162
25..	1.80	1.80	1.70	1.70	1.52	.297	3	162
26..	1.85	1.85	1.85	1.85	1.75	.331	101	126
27..	....	....	....	1.75N	2.00	.365	....	126
28..	2.00	2.00	1.80A	1.80A	1.92	.380	2	126

IN MARCH

3..	2.15	2.20	1.95	1.95	2.05	.395	21	147
4..	2.00	2.00	1.95A	2.00	2.02	.389	5	148
5..	2.15	2.15	2.12	2.12	2.07	.395	12	160
6..	....	....	...	2.07N	2.15	.405	....	160
7..	2.17	2.25	2.17	2.25	2.22	.414	11	165
10..	2.15	2.15	2.15	2.15	1.95	.390	2	165
11..	2.00	2.20	2.00	2.20	2.25	.421	12	173
12..	2.15	2.15	2.15	2.15	2.12	.410	2	173
13..	2.20	2.25	2.12	2.20	2.15	.407	47	203
14..	2.20	2.20	2.00	2.00	2.05	.396	5	205
17..	2.10	2.20	2.10	2.10	2.12	.410	29	219
18..	2.25	2.25	2.15A	2.15A	2.15	.419	37	239
19..	2.20	2.20	2.20	2.20	2.10	.420	74	282
20..	2.10	2.10	1.97	2.00B	2.00	.403	54	324
21..	1.90	1.90	1.90	1.90	1.87	.386	36	347
24..	2.05	2.05	1.85	1.95B	1.95	.404	26	359
25..	1.80	1.80	1.55	1.55	1.67	.366	33	375
26..	1.65	1.65	1.60	1.65	1.67	.370	43	381
27..	1.75	1.80	1.80	1.80	1.77	.389	3	384
28..	Exchange Closed; Good Friday							
31..	2.30	3.50	2.30	3.50	3.15	.466	165	506

IN APRIL

1..	3.50	3.90	3.05	3.10B	3.37	.541	140	574
2..	2.80@.90	3.20	2.80	2.90	3.05	.509	84	580
3..	3.00	4.00B	3.00	4.00B	3.90	.590	82	587
4..	4.45	4.50	4.20	4.40	4.80	.659	209	612
7..	4.50	4.50	4.00A	4.10	4.37	.623	58	632
8..	4.00	4.50	4.00	4.15	4.27	.623	72	629
9..	4.00	4.00	3.92A	3.92A	3.97	.584	2	627
10..	3.70	3.70	3.50	3.60	3.82	.573	2	624
11..	3.30	3.30	3.05	3.10	3.10	.519	17	637
14..	3.15@.25	3.30B	3.00	3.30B	3.25	.531	251	640
15..	3.30	4.10	3.30	4.10	4.15	.613	70	656
16..	5.00	5.00	4.85	4.85	5.07	.689	49	623
17..	4.85	4.85	4.80A	4.80A	4.20	.610	2	625
18..	3.70	3.85B	3.70	3.85B	4.30	.606	2	626
21..	5.05	5.05	4.35A	5.05	5.30	.684	10	626
22..	5.80	5.80	5.00	5.00	4.95	.660	84	605
23..	5.80	5.80	4.85A	5.80	5.90	.723	5	608
24..	5.75	5.75	5.40	5.40	5.32	.681	36	628
25..	....	5.50B	....	5.50B	5.45	.687	....	623
28..	5.60	5.60	5.60	5.60	5.50	.697	1	622
29..	....	....	4.60A	4.60A	4.25	.621	....	622
30..	3.80	4.00	3.55	3.55	3.30	.544	18	631

IN MAY

1..	4.50	4.50	4.40	4.45A	4.27	.606	91	677
2..	4.70	4.80	4.50A	4.50A	4.55	.631	32	692
5..	4.75	4.80B	3.90	4.00B	4.10	.601	50	704
6..	3.85	4.15	3.85	4.15	4.12	.611	9	707
7..	4.10	4.30B	3.80A	3.80A	3.70	.577	23	698
8..	3.15	3.30	2.95	3.10	3.17	.528	80	724
9..	3.00	3.05	2.95	3.00	2.90	.501	38	739
12..	2.95	3.10	2.72	2.80B	2.80	.508	248	876
13..	2.85	2.85	2.40	2.60	2.75	.511	207	964
14..	2.80	2.80	2.55	2.80	2.80	.514	172	1102
15..	2.80	2.85	2.60	2.85	3.02	.551	79	1102
16..	4.00@.20	4.20	3.90	4.00	4.20	.643	127	1041
19..	4.10	4.15B	3.70	3.70	4.27	.675	108	991
20..	4.15	4.80B	4.15	4.80B	4.87	.728	153	956
21..	4.65	6.00	4.50	6.00	6.00	.805	116	1043
22..	5.70	5.75	5.40	5.60	5.27	.758	132	883
23..	....	....	4.90A	4.90A	4.67	.711	....	882
26..	Exchange Closed; Memorial Day							
27..	4.60	5.10	4.60	5.10	5.15	.761	7	883
28..	4.60	4.60	4.25	4.25	4.22	.693	6	889
29..	4.45	4.65	4.45	4.65	4.62	.729	242	1101
30..	5.10	5.55B	5.05	5.50	5.25	.779	12	935

LIVE CATTLE OPTION ON FUTURES — PUTS

AUGUST 1986 56 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	5.65	6.00	5.40	6.00	6.15	.840	30	927
3	6.15	6.35	5.95A	6.35	6.35	.851	12	847
4	5.90	6.10	5.75	6.10	6.10	.840	46	814
5	5.55	5.60	5.30A	5.30A	4.95	.767	11	794
6	4.50	4.50	4.45	4.50	4.45	.733	21	793
9	4.25	4.90	4.20A	4.90	5.50	.818	4	793
10	5.40	5.40	5.25A	5.40	5.52	.824	1	791
11	6.20@.30	6.35	6.05	6.30	6.02	.858	47	789
12	....	....	5.45A	5.45A	5.40	.817	5	784
13	....	....	5.00A	5.00A	4.97	.790	....	784
16	5.60	5.60	4.60A	5.50	5.55	.836	13	784
17	4.40	4.40	4.27	4.40B	4.15	.747	35	776
18	4.30	4.35B	3.75	3.75	3.45	.660	37	799
19	3.35	3.45	3.05	3.45	3.35	.664	100	876
20	3.30	3.30	2.65	2.65	2.37	.569	87	896
23	2.50	2.50	2.15	2.35	2.25	.575	34	891
24	1.25	1.25	.70	.85	.85	.447	136	974
25	.90@.85	1.35	.85	1.20	1.15	.324	894	1612
26	1.35	1.40	1.20	1.25B	1.27	.351	529	1639
27	1.25	1.45	.90	1.15	1.25	.387	233	1644
30	1.55@.50	1.85	1.25	1.30	1.35	.418	158	1661

IN JULY

1	1.60@.65	1.70	1.05	1.05	1.10	.382	63	1683
2	1.25	1.25	.80	.80	.87	.338	88	1686
3	.87	1.05	.85	1.00@.05	.95	.379	85	1735
4	Exchange Closed: Independence Day							
7	.85	.90	.55	.90	.60	.289	348	1757
8	.65	1.20	.65	1.15	1.10	.449	123	1729
9	1.15	1.40	.75	.80B	.90	.406	327	1915
10	.95	1.25	.90	1.05A	.95	.434	122	1896
11	1.25@.30	1.70	1.10	1.65	1.62	.602	279	1919
14	1.80	1.85	1.50	1.60	1.50	.599	155	1963
15	1.10	1.15	.70A	.70A	.67	.386	285	1759
16	.60@.65	.70	.40	.60	.55	.342	318	1866
17	.50	1.10	.45A	1.10	1.12	.571	86	1848
18	.55@.45	.70	.40	.40	.42	.304	303	1902
21	.30	.30	.25	.25	.22	.109	347	1793
22	.20	.22	.12	.12	.10	.047	94	1734
23	.05	.07	.02	.02	.05	.010	258	1725
24	.05	.07	.02	.02	.02	.005	399	1535
25	.02	.02	CAB	CAB	CAB	.001	142	....

AUGUST 1986 58 PUTS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	1.85	1.85	1.85	1.85	2.17	.415	1	354
3	....	....	....	2.17N	2.35	.417	....	354
6	....	....	....	2.35N	2.42	.434	....	354
7	....	....	....	2.42N	2.40	.423	....	354
8	2.40	2.80	2.40	2.80	2.80	.462	4	354
9	2.40	2.40	2.40	2.40	2.45	.436	....	354
10	2.40	2.40	2.40	2.40	2.20	.397	25	342
13	2.35	2.35	2.35	2.35	2.62	.445	3	332
14	2.80	2.80	2.80	2.80	2.55	.438	15	332
15	2.25	2.25	2.25	2.25	2.35	.404	1	332
16	2.60	2.60	2.50	2.50	2.45	.419	27	339
17	....	....	....	2.45N	2.52	.431	....	339
20	2.45	2.45	2.45	2.45	2.17	.396	2	341
21	....	....	....	2.17N	2.55	.440	....	341
22	2.50	2.50	2.40	2.40	2.42	.423	5	341
23	2.30	2.30	2.20	2.20	2.12	.385	54	289
24	2.30	2.30	2.15	2.15	2.17	.378	63	289
27	1.77	1.90B	1.77	1.90B	2.12	.377	20	289
28	2.15	2.15	2.15	2.15	1.95	.374	2	291
29	....	....	....	1.95N	1.92	.374	....	289
30	....	....	....	1.92N	1.92	.375	....	289
31	....	....	....	1.92N	1.90	.375	....	289

IN FEBRUARY

3	....	....	....	1.90N	1.97	.384	....	289
4	2.30	2.40	2.30	2.40	2.30	.434	12	291
5	....	....	....	2.30N	2.15	.434	....	291
6	....	....	....	2.15N	2.20	.406	....	291
7	2.15	2.15	2.15	2.15	2.15	.392	5	296
10	2.05	2.12	2.05	2.10@.12	2.00	.384	20	304
11	2.20	2.40	2.20	2.40	2.57	.445	34	326
12	2.50	2.50	2.50	2.50	2.47	.442	26	351
13	2.50	2.85	2.50	2.85	2.80	.481	109	342
14	2.75	2.75	2.50	2.50	2.67	.459	76	404
17	Exchange Closed: President's Day							
18	....	....	....	2.67N	3.35	.537	....	404
19	2.85	3.10	2.85	3.10	2.97	.497	73	398

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

AUGUST 1986 58 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	3.00	3.10B	3.00	3.00	3.05	.500	50	398
21	2.70	2.80	2.60	2.80	2.77	.455	52	356
24	2.60	2.95	2.60	2.95	2.75	.464	5	358
25	2.60	2.60	2.40	2.40	2.30	.404	14	367
26	2.45	2.45	2.45	2.45	2.60	.442	33	372
27	2.75	2.75	2.75	2.75	2.92	.478	4	374
28	2.50	2.65B	2.50	2.65B	2.82	.461	3	374

IN MARCH

3	3.10	3.25	3.00	3.00	3.00	.478	6	380
4	2.90@.95	2.95	2.85	2.85	2.97	.471	33	388
5	2.95	3.10	2.95	3.05A	3.02	.478	30	375
6	2.95	2.95	2.80	2.95	3.00	.489	24	389
7	3.00	3.00	2.97A	3.00	3.22	.499	5	390
10	3.10	3.10	3.05	3.05	2.87	.475	5	393
11	3.25	3.35	3.25	3.35	3.27	.508	5	395
12	3.10	3.15B	3.10	3.10	3.10	.497	51	423
13	....	....	....	3.10N	3.15	.496	50	395
14	3.00	3.10B	3.00	3.00	3.00	.486	2	395
17	3.10	3.10	3.00	3.05	3.12	.501	16	402
18	3.30	3.40	3.10	3.20	3.22	.513	16	418
19	3.20	3.30	3.07	3.20	3.20	.515	79	381
20	3.00	3.00	3.00	3.00	2.97	.497	2	382
21	2.70	2.75	2.65	2.70@.75	2.80	.481	21	379
24	....	2.90B	....	2.90B	2.95	.502	1	379
25	2.75	2.75	2.45	2.50	2.57	.464	77	433
26	2.60	2.60	2.55	2.55	2.57	.470	28	456
27	2.50	2.65B	2.50	2.65B	2.70	.492	7	449
28	Exchange Closed: Good Friday							
31	3.80	4.00B	3.75	4.00B	4.45	.570	55	423

IN APRIL

1	....	4.60B	....	4.60B	4.65	.643	....	423
2	3.85	4.50	3.85	4.30	4.30	.613	39	412
3	4.30	5.20	4.25A	5.20	5.32	.688	20	399
4	5.90	6.20	5.75	5.75	6.30	.748	40	407
7	5.50	5.50	5.50	5.50	5.82	.717	17	394
8	5.70	5.70	4.90A	5.40A	5.70	.717	6	393
9	....	....	5.35A	5.35A	5.35	.681	....	392
10	4.75	4.85	4.75	4.85	5.15	.670	5	391
11	....	....	4.35A	4.35A	4.42	.620	....	391
14	4.30	4.50B	4.30	4.50B	4.52	.633	15	402
15	4.80	5.25B	4.70	5.25B	5.55	.708	6	405
16	6.50	6.50	6.50	6.50	6.65	.774	28	387
17	6.40	6.40	6.25A	6.25A	5.57	.705	5	362
18	....	....	5.55A	5.55A	5.75	.700	20	362
21	....	6.70B	....	6.70B	6.85	.768	....	358
22	....	7.15B	6.55A	6.55A	6.50	.747	....	356
23	7.45	7.45	6.30A	7.45	7.50	.801	4	358
24	....	....	7.00A	7.00A	6.92	.764	5	358
25	....	7.05B	....	7.05B	7.00	.769	....	358
28	7.10	7.10	7.10	7.10	7.12	.778	20	351
29	6.65	6.65	6.05A	6.05A	5.72	.712	29	347
30	4.95	5.00B	4.95	5.00B	4.55	.640	2	351

IN MAY

1	5.65	5.70	5.60	5.60	5.75	.697	18	362
2	6.00	6.30	5.80A	5.80A	6.12	.720	4	362
5	6.30	6.30	5.60A	5.60A	5.50	.695	12	362
6	....	....	5.20A	5.50N	5.57	.705	....	362
7	....	5.60B	5.40A	5.40A	5.12	.675	....	360
8	4.25	4.30	4.25	4.25	4.45	.631	20	360
9	....	....	4.15A	4.15B	4.10	.607	....	357
12	....	4.25B	4.05A	4.25B	4.05	.618	....	357
13	3.65	3.80	3.65	3.80	4.00	.622	16	357
14	3.80	3.85B	3.80	3.85B	4.05	.626	13	357
15	....	4.30B	3.92A	4.30B	4.37	.663	....	357
16	....	6.20B	....	6.20B	5.67	.747	....	357
19	....	5.52	5.35A	5.35A	5.90	.776	....	357
20	5.60	6.45B	5.60	6.45B	6.55	.820	20	375
21	6.40	7.55B	6.35	7.55B	7.82	.880	14	373
22	7.20	7.20	7.10A	7.20	6.97	.845	9	370
23	....	6.55	6.55	6.55	6.20	.809	1	369
26	Exchange Closed: Memorial Day							
27	6.70	6.70	6.70	6.70	6.82	.851	....	369
28	....	....	5.80A	5.90A	5.85	.799	2	368
29	6.30	6.30	6.30	6.30	6.30	.827	2	368
30	7.25	7.25	7.25	7.25	7.00	.865	2	369

LIVE CATTLE OPTION ON FUTURES — PUTS

AUGUST 1986 58 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	7.40	7.70B	7.25A	7.70B	7.95	.910	3	367
3	....	....	7.75A	7.95N	8.22	.917	....	367
4	....	....	7.50A	7.75A	7.90	.910	....	367
5	7.25	7.25	7.10A	7.10A	6.60	.860	10	357
6	6.35	6.35	6.35	6.35	6.10	.835	2	355
9	5.80	6.75B	5.80	6.75B	7.22	.898	3	357
10	7.45	7.45	7.00A	7.00A	7.27	.902	1	357
11	8.00	8.00	7.90A	8.00	7.85	.925	3	357
12	....	....	7.40A	7.40A	7.15	.898	....	357
13	....	....	6.85A	6.85A	6.70	.680	....	357
16	7.10	7.30B	6.30A	7.25	7.35	.912	2	356
17	6.50	6.50	6.05A	6.05A	5.75	.852	2	356
18	5.75	5.95B	5.00A	5.00A	5.00	.787	2	356
19	5.00	5.00	4.65A	5.00	4.90	.792	1	356
20	....	....	3.90A	3.90A	3.80	.717	....	365
23	3.60@.55	3.85	3.55	3.75B	3.67	.729	50	399
24	1.90	1.90	1.50	1.50	1.60	.615	396	735
25	1.50	2.35	1.50	2.00	2.00	.490	256	716
26	2.25	2.25	2.00	2.10	2.17	.522	181	752
27	2.10	2.25	1.65	2.25	2.25	.563	152	835
30	2.85	2.95B	2.30	2.30	2.42	.605	39	871

IN JULY

1	....	2.70B	2.15	2.15	2.10	.573	93	895
2	2.15	2.25	1.65	1.80	1.77	.532	70	865
3	1.65	2.00B	1.65	1.90	1.95	.582	21	866
4	Exchange Closed; Independence Day							
7	1.57	1.60	1.10	1.40B	1.45	.507	110	868
8	1.70	2.15	1.70	2.15	2.32	.678	28	864
9	2.50	2.75	1.75A	1.90A	2.07	.645	182	882
10	2.50	2.50	2.20A	2.25	2.12	.661	65	918
11	2.60	3.15	2.50A	3.15	3.15	.821	17	914
14	3.25	3.30	3.00	3.00	2.95	.840	76	905
15	1.95	2.05	1.90	1.90	1.80	.687	20	907
16	1.75	2.05	1.10A	1.70A	1.60	.661	137	881
17	1.45@.50	2.65	1.45	2.65	2.62	.854	60	826
18	1.50	2.25	1.30A	1.40A	1.37	.662	76	825
21	.80	1.00	.80	.80	.85	.500	96	838
22	.65	.85	.60	.60	.55	.399	77	822
23	.30	.40	.25	.35	.37	.267	235	942
24	.60@.70	.70	.50	.50	.47	.461	353	964
25	.50	.55	.30	.35	.35	.334	803	....

AUGUST 1986 60 PUTS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	....	2.85B	....	2.85B	3.17	.510	....	209
3	3.00	3.00	3.00	3.00	3.20	.511	28	210
6	....	....	....	3.20N	3.35	.530	....	211
7	....	....	....	3.35N	3.30	.519	5	214
8	3.45	3.45	3.45	3.45	3.85	.556	3	214
9	....	....	3.70A	3.70A	3.55	.533	....	214
10	....	....	3.50A	3.50A	3.15	.493	....	214
13	3.00	3.00	3.00	3.00	3.70	.542	3	217
14	....	....	....	3.70N	3.60	.535	....	217
15	3.45	3.45	3.45	3.45	3.30	.501	4	221
16	....	....	....	3.30N	3.45	.517	....	193
17	....	....	....	3.45N	3.57	.530	....	193
20	3.35	3.35	3.35	3.35	3.10	.495	2	195
21	3.05	3.40B	3.05	3.40B	3.55	.540	2	197
22	....	....	3.50A	3.50A	3.42	.522	....	196
23	....	....	3.10A	3.10A	3.05	.484	....	196
24	3.00	3.15	3.00	3.05	3.05	.476	3	198
27	2.75	2.80	2.75	2.80	3.05	.477	8	196
28	....	....	....	3.05N	2.85	.474	....	196
29	3.05	3.05	3.05	3.05	2.85	.474	....	196
30	....	....	....	2.85N	2.85	.476	9	205
31	....	....	....	2.85N	2.80	.476	....	205

IN FEBRUARY

3	....	....	....	2.80N	2.90	.486	....	205
4	....	3.20B	....	3.20B	3.32	.538	....	205
5	....	....	....	3.32N	3.12	.538	....	205
6	....	....	....	3.12N	3.20	.510	....	205
7	....	....	....	3.20N	3.10	.496	....	205
10	2.85	2.95B	2.85	2.95B	2.95	.488	2	207
11	....	3.00B	....	3.00B	3.65	.551	....	207
12	3.50	3.65B	3.45	3.65B	3.62	.548	3	207
13	....	....	....	3.62N	3.95	.587	....	207
14	3.90	3.90	3.50	3.50	3.80	.566	52	166
17	Exchange Closed; President's Day							
18	4.35	4.70	4.35	4.70	4.62	.643	28	164
19	4.10	4.10	4.10	4.10	4.20	.605	1	163

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

AUGUST 1986 60 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	....	....	....	4.20N	4.22	.608	....	163
21	3.90	3.90	3.90	3.90	3.90	.574	6	163
24	....	....	3.85A	3.85A	3.82	.574	....	163
25	....	....	....	3.82N	3.30	.514	....	166
26	....	....	....	3.30N	3.67	.553	....	166
27	3.80	3.80	3.75A	3.75A	4.10	.589	1	166
28	3.57	3.57	3.57	3.57	3.95	.541	1	166

IN MARCH

3	....	....	....	3.95N	4.15	.558	....	166
4	....	....	....	4.15N	4.12	.552	....	166
5	4.20	4.20	4.20	4.20	4.20	.559	3	166
6	....	....	4.05A	4.05A	4.30	.570	....	166
7	....	....	....	4.30N	4.45	.581	....	166
10	....	....	4.20A	4.20A	4.05	.558	....	166
11	....	....	....	4.05N	4.52	.591	....	166
12	4.40	4.40	4.40	4.40	4.32	.582	5	170
13	4.45	4.45	4.30	4.30	4.35	.582	9	170
14	....	....	4.30A	4.30A	4.20	.573	....	170
17	4.15	4.15	4.15	4.15	4.35	.590	3	173
18	4.52	4.52	4.52	4.52	4.50	.602	2	173
19	....	....	....	4.50N	4.45	.605	....	173
20	4.10	4.15B	4.10	4.15B	4.20	.589	3	173
21	....	....	3.97A	3.97A	3.97	.574	....	173
24	....	....	....	3.97N	4.15	.596	....	173
25	....	....	3.80A	3.80A	3.70	.561	....	173
26	3.67	3.67	3.65A	3.65A	3.70	.568	....	173
27	3.50	3.80B	3.50	3.80B	3.85	.591	2	173
28	Exchange Closed; Good Friday							
31	....	4.85B	....	4.85B	5.97	.667	....	173

IN APRIL

1	6.50	6.55	6.20A	6.20A	6.15	.732	4	169
2	5.20	5.80	5.20	5.70	5.72	.706	29	165
3	5.55	6.70	5.55	6.70	6.67	.772	29	175
4	8.00	8.00	8.00	8.00	7.95	.821	1	168
7	....	....	6.95A	6.95A	7.47	.795	....	168
8	6.95	6.95	6.95	6.95	7.30	.795	1	168
9	....	....	6.90A	6.90A	6.90	.763	....	168
10	6.35	6.40B	6.35	6.40B	6.70	.754	2	166
11	....	....	5.80A	5.80A	5.95	.710	....	166
14	....	6.05B	5.85A	6.05B	6.05	.723	....	166
15	....	6.75B	....	6.75B	7.15	.789	....	156
16	....	....	....	7.15N	8.40	.842	....	156
17	....	....	7.90A	7.90A	7.17	.785	....	156
18	....	....	7.05A	7.05A	7.35	.780	....	156
21	....	7.55B	....	7.55B	8.55	.837	....	156
22	....	8.65B	8.20A	8.20A	8.17	.819	....	156
23	....	8.50B	8.10A	8.50B	9.25	.862	....	166
24	....	....	....	9.25N	8.60	.832	....	156
25	8.55	8.80B	8.55	8.80B	8.70	.835	2	156
28	....	....	....	8.70N	8.95	.843	....	156
29	....	....	....	8.95N	7.30	.788	....	156
30	6.95	6.95	6.95	6.95	5.97	.725	....	156

IN MAY

1	....	....	....	5.97N	7.35	.775	....	156
2	....	7.40B	....	7.40B	7.85	.795	....	156
5	....	7.90B	7.20A	7.20A	7.22	.774	....	156
6	7.15	7.15	6.80A	7.15	7.22	.784	....	156
7	....	7.40B	7.20A	7.20A	6.70	.761	1	156
8	....	....	5.95A	6.00A	5.95	.723	....	156
9	5.75	5.75	5.65	5.65	5.52	.703	2	156
12	....	....	5.50A	5.50A	5.45	.715	5	161
13	....	....	5.30A	5.30A	5.52	.721	....	161
14	5.15	5.65	5.15	5.65	5.50	.726	8	159
15	5.50	5.50	5.50	5.50	5.85	.760	19	177
16	....	....	....	5.85N	7.35	.829	....	177
19	....	....	7.10A	7.10A	7.57	.854	....	177
20	7.30	8.25B	7.30	8.25B	8.32	.888	25	177
21	8.40	9.35B	8.40	9.35B	9.70	.930	8	173
22	9.10	9.10	9.10	9.10	8.75	.907	1	173
23	8.10	8.10	8.10	8.10	7.97	.881	2	173
26	Exchange Closed; Memorial Day							
27	8.30	8.60B	7.90	8.60B	8.60	.912	12	176
28	....	....	7.45A	7.80A	7.50	.876	4	172
29	....	7.85B	....	7.85B	8.10	.897	....	172
30	....	8.20B	....	8.20B	8.82	.924	....	172

LIVE CATTLE OPTION ON FUTURES — PUTS

AUGUST 1986 60 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	9.50B	....	9.50B	9.80	.953	....	172
3	....	....	9.70A	9.80N	10.00	.957	....	172
4	....	....	9.45A	9.80A	9.75	.953	....	172
5	....	....	8.85A	8.85A	8.35	.921	....	172
6	....	....	8.05A	8.35N	7.87	.905	....	172
9	....	8.45B	7.45A	8.45B	9.05	.947	....	172
10	9.15	9.15	9.15	9.15	9.15	.950	5	172
11	....	9.80B	....	9.80B	9.75	.963	....	172
12	....	....	9.30A	9.75N	9.00	.948	....	172
13	8.50	8.50	8.50	8.50	8.52	.937	1	172
16	....	9.00B	....	9.00B	9.20	.957	....	172
17	....	....	7.85A	8.10A	7.45	.921	....	172
18	....	7.65B	6.40A	6.40A	6.70	.878	....	172
19	....	....	6.30A	6.70N	6.57	.883	....	172
20	....	....	5.50A	5.50A	5.40	.831	....	172
23	....	....	....	5.40N	5.30	.845	....	172
24	2.85	2.85	2.55	2.60	2.55	.760	194	312
25	2.60	3.60B	2.60	3.15	3.05	.652	32	337
26	3.35	3.45	3.20	3.30	3.35	.684	161	405
27	3.45	3.45	2.90	3.05B	3.55	.722	128	481
30	4.25	4.60B	3.80	3.80	3.80	.765	29	507

IN JULY

1	3.60@.65	4.40B	3.60	3.65	3.47	.743	10	517
2	3.50	3.65B	3.00	3.00	3.07	.713	45	547
3	2.95	3.40B	2.95	3.40B	3.35	.759	3	549
4	Exchange Closed: Independence Day							
7	2.25	2.60	2.20	2.30B	2.70	.716	67	604
8	3.55	4.00	3.55	4.00	3.90	.849	111	649
9	3.90	4.30	3.35	3.60	3.57	.832	38	667
10	4.05	4.12B	3.80A	3.80A	3.75	.861	10	649
11	4.35	4.80B	4.20	4.80B	4.95	.940	130	729
14	5.30	5.30	4.95A	5.10	4.80	.956	89	720
15	3.60	3.70	3.60	3.70	3.45	.892	38	703
16	3.40	3.40	2.50	3.25B	3.22	.887	78	711
17	3.15	4.10	3.10A	4.00A	4.50	.971	40	682
18	3.20	3.20	3.00A	3.00A	2.82	.906	146	759
21	2.20	2.50	2.20	2.30	2.25	.882	57	639
22	2.00	2.50	1.85	1.85	1.82	.867	130	497
23	1.55	1.55	1.50	1.50	1.55	.867	2	498
24	....	2.15B	....	1.90B	1.97	.988	....	497
25	2.05	2.20	2.00	2.00	1.67	.974	88	468
28	....	....	....	....	....	.545	....	....

AUGUST 1986 62 PUTS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	....	....	....	3.77N	4.37	.601	....	1
3	....	....	....	4.37N	4.55	.603	....	1
6	....	....	....	4.55N	4.70	.621	....	1
7	....	....	....	4.70N	4.50	.611	....	1
8	....	....	....	4.50N	5.15	.648	....	1
9	....	....	5.00A	5.00A	4.80	.625	....	1
10	....	....	....	4.80N	4.27	.587	....	1
13	....	....	....	4.27N	5.00	.635	....	1
14	....	....	....	5.00N	4.85	.628	....	1
15	....	....	....	4.85N	4.45	.595	....	1
16	....	....	....	4.45N	4.67	.611	....	1
17	....	....	....	4.67N	4.82	.624	....	1
20	....	....	....	4.82N	4.25	.590	....	1
21	....	....	....	4.25N	4.85	.634	....	1
22	....	....	4.75A	4.75A	4.67	.617	....	1
23	....	....	4.60A	4.60A	4.20	.580	....	1
24	....	....	....	4.20N	4.17	.574	....	1
27	....	....	....	4.17N	4.17	.575	....	1
28	....	....	....	4.17N	3.97	.572	....	1
29	....	....	....	3.97N	3.95	.573	....	1
30	....	4.00B	....	4.00B	3.95	.574	....	1
31	3.95	3.95	3.95	3.95	3.90	.575	1	2

IN FEBRUARY

3	....	....	....	3.90N	4.05	.586	....	2
4	....	4.55B	....	4.55B	4.60	.636	....	2
5	....	....	....	4.60N	4.30	.636	....	2
6	....	....	....	4.30N	4.42	.609	....	2
7	....	....	....	4.42N	4.27	.596	....	2
10	....	....	....	4.27N	4.15	.590	....	2
11	....	....	....	4.15N	4.92	.650	....	2
12	....	....	....	4.92N	4.90	.648	....	2
13	....	....	....	4.90N	5.30	.684	....	2
14	4.90	4.90	4.90	4.90	5.12	.665	10	12
17	Exchange Closed: President's Day							
18	....	....	....	5.12N	6.10	.735	....	12

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

AUGUST 1986 62 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	5.95	5.95	5.95	5.95	5.57	.702	1	13
20	....	....	....	5.57N	5.62	.705	....	13
21	....	....	....	5.62N	5.20	.675	....	13
24	....	....	....	5.20N	5.12	.675	....	13
25	....	....	....	5.12N	4.50	.619	....	13
26	4.60	4.60	4.60	4.60	4.95	.656	10	23
27	....	5.05B	....	5.05B	5.42	.690	....	23
28	5.05	5.05	5.00A	5.05	5.27	.617	1	24

IN MARCH

3	....	....	....	5.27N	5.52	.634	....	24
4	....	....	....	5.52N	5.45	.628	....	24
5	....	....	....	5.45N	5.57	.636	....	24
6	....	....	....	5.57N	5.72	.647	....	24
7	....	....	....	5.72N	5.87	.657	....	24
10	....	....	....	5.87N	5.40	.636	....	24
11	....	....	....	5.40N	5.90	.668	....	24
12	....	....	....	5.90N	5.75	.661	....	24
13	....	....	....	5.75N	5.77	.662	....	24
14	....	....	....	5.77N	5.57	.654	....	24
17	....	....	....	5.57N	5.75	.671	....	24
18	....	....	....	5.75N	5.97	.684	....	24
19	....	....	....	5.97N	5.90	.687	....	24
20	....	....	....	5.90N	5.60	.673	....	24
21	....	....	....	5.60N	5.35	.661	....	24
24	....	....	....	5.35N	5.57	.683	....	24
25	....	....	5.10A	5.10A	5.05	.651	....	24
26	....	....	5.00A	5.00A	5.05	.659	....	24
27	5.00	5.25B	5.00	5.25B	5.35	.682	5	29
28	Exchange Closed: Good Friday							
31	....	6.60B	....	6.60B	7.75	.751	....	29

IN APRIL

1	7.80	7.80	7.80	7.80	7.80	.806	10	29
2	....	....	7.20A	7.20A	7.30	.784	....	29
3	....	8.40B	7.25A	8.40B	8.57	.839	....	29
4	....	9.45B	....	9.45B	9.70	.878	....	29
7	....	....	8.80A	8.80A	9.20	.857	....	29
8	....	....	8.80A	8.80A	9.05	.857	....	29
9	....	....	8.60A	8.60A	8.60	.830	....	29
10	8.05	8.10B	8.00	8.10B	8.35	.823	10	29
11	....	....	7.20A	7.35A	7.55	.786	....	29
14	....	....	7.45A	7.50B	7.67	.798	....	28
15	....	8.50B	7.60A	8.50B	8.90	.852	....	28
16	....	....	....	8.90N	10.25	.894	....	28
17	....	....	9.75A	9.75A	8.90	.848	....	28
18	....	....	8.75A	8.75A	9.12	.844	....	28
21	....	9.20B	....	9.20B	10.32	.889	....	28
22	....	10.40B	10.00A	10.00A	9.95	.875	....	28
23	....	10.30B	9.80A	10.30B	11.12	.907	....	28
24	....	....	....	11.12N	10.30	.884	....	28
25	....	....	....	10.30N	10.50	.886	....	28
28	....	....	....	10.50N	10.77	.893	....	28
29	....	....	....	10.77N	9.05	.849	....	28
30	....	....	9.00A	9.00A	7.65	.796	....	28

IN MAY

1	....	....	....	7.65N	9.10	.838	....	28
2	....	....	....	9.10N	9.55	.854	....	28
5	....	9.60B	8.90A	8.90A	9.00	.839	....	28
6	....	....	....	9.00N	9.02	.847	....	28
7	....	....	....	9.02N	8.40	.830	....	28
8	....	....	....	8.40N	7.65	.800	....	28
9	....	....	....	7.65N	7.15	.784	....	28
12	....	....	7.10A	7.10A	7.15	.796	....	28
13	....	....	....	7.15N	7.17	.802	....	28
14	....	....	....	7.17N	7.20	.808	....	28
15	....	....	....	7.20N	7.60	.836	....	28
16	....	....	....	7.60N	9.25	.891	....	28
19	....	....	8.75A	8.75A	9.45	.910	....	28
20	....	....	....	9.45N	10.25	.934	....	28
21	....	11.25B	....	11.25B	11.60	.961	....	28
22	....	....	....	11.60N	10.55	.947	....	28
23	....	....	10.50A	10.50A	9.85	.930	....	28
26	Exchange Closed: Memorial Day							
27	10.50	10.50	10.50	10.50	10.50	.952	12	39
28	....	....	9.35A	9.60A	9.40	.928	....	39
29	....	9.70B	....	9.70B	9.95	.942	....	39
30	....	....	....	9.95N	10.72	.959	....	39

LIVE CATTLE OPTION ON FUTURES — PUTS

AUGUST 1986 62 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	11.50B	....	11.50B	11.75	.977	....	39
3	....	....	11.70A	11.75N	11.95	.979	....	39
4	....	....	11.45A	11.65A	11.70	.977	....	39
5	....	....	10.90A	10.90A	10.30	.959	....	39
6	....	....	10.00A	10.00A	9.77	.950	....	39
9	10.90	10.90	10.90	10.90	11.00	.975	1	39
10	....	....	....	11.00N	11.07	.976	....	39
11	....	11.80B	....	11.80B	11.70	.983	....	39
12	....	....	11.40A	11.40A	10.95	.975	....	39
13	....	....	10.50A	10.50A	10.45	.970	....	39
16	....	10.95B	....	10.95B	11.10	.981	....	39
17	....	....	10.00A	10.00A	9.37	.962	....	39
18	....	9.57B	8.45A	8.45A	8.50	.936	....	39
19	....	....	8.10A	8.50N	8.47	.939	....	39
20	....	....	7.35A	7.35A	7.25	.908	....	39
23	....	....	....	7.25N	7.17	.920	....	39
24	4.15	4.15	4.15	4.15	3.90	.865	12	44
25	....	4.00B	....	4.00B	4.57	.786	....	44
26	....	5.00B	....	5.00B	4.97	.812	....	44
27	4.90	5.10B	4.60A	4.90	5.20	.843	15	59
30	....	6.20B	....	5.20N	5.22	.878	10	65

IN JULY

1	....	5.70B	....	5.70B	5.17	.865	....	65
2	....	5.35B	4.60A	4.60A	4.72	.848	....	65
3	....	5.10B	4.55A	5.00	5.05	.882	25	85
4	Exchange Closed; Independence Day							
7	....	....	4.00A	5.05N	4.42	.865	....	85
8	....	5.20B	....	5.20B	5.75	.943	....	84
9	....	5.90B	5.65A	5.65A	5.40	.937	....	84
10	....	6.00B	....	5.70A	5.62	.953	....	84
11	....	6.55B	....	6.55B	6.87	.985	....	84
14	....	7.12B	....	6.87N	6.75	.991	....	84
15	5.60	5.60	5.55	5.55	5.35	.975	35	72
16	....	....	4.50A	5.20A	5.10	.976	15	87
17	....	5.70B	....	5.70B	6.45	.996	....	87
18	....	....	4.85A	4.85A	4.60	.985	....	87
21	....	....	4.10A	4.10A	4.05	.990	....	87
22	....	4.35B	....	4.05N	3.67	.992	....	86
23	3.12	3.12	3.12	3.12	3.37	.996	15	86
24	4.00	4.00	4.00	4.00	3.92	.999	5	71
25	....	4.05B	....	3.92N	3.65	.999	....	71
28	....	....	....	....	....	.958	....	....

AUGUST 1986 64 PUTS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	....	....	....	5.07N	5.80	.684	....	6
3	....	....	....	5.80N	5.97	.686	....	6
6	....	....	....	5.97N	6.15	.703	....	6
7	....	....	....	6.15N	6.00	.694	....	6
8	....	....	....	6.00N	6.60	.728	....	6
9	....	....	6.42A	6.42A	6.25	.707	....	6
10	....	....	....	6.25N	5.60	.672	....	6
13	....	....	....	5.60N	6.45	.717	....	6
14	....	....	....	6.45N	6.30	.711	....	6
15	....	....	....	6.30N	5.80	.682	....	6
16	....	....	....	5.80N	6.07	.696	....	6
17	....	....	....	6.07N	6.25	.708	....	6
20	....	....	....	6.25N	5.60	.678	....	6
21	....	....	....	5.60N	6.40	.718	....	6
22	....	....	6.15A	6.15A	6.07	.703	....	6
23	....	....	6.00A	6.00A	5.52	.670	....	6
24	....	....	....	5.52N	5.50	.663	....	6
27	....	....	....	5.50N	5.50	.665	....	6
28	....	....	....	5.50N	5.30	.663	....	6
29	....	....	....	5.30N	5.25	.664	....	6
30	....	....	....	5.25N	5.25	.666	....	6
31	5.30	5.45	5.25	5.45	5.20	.666	40	40

IN FEBRUARY

3	....	....	....	5.20N	5.40	677	....	40
4	5.30	5.90	5.30	5.90	6.10	.723	60	100
5	....	....	....	6.10N	5.75	.723	....	100
6	....	....	....	5.75N	5.82	.699	....	100
7	....	....	....	5.82N	5.65	.688	....	100
10	....	....	....	5.65N	5.55	.683	....	100
11	5.55	5.55	5.55	5.55	6.40	.737	1	101
12	....	....	....	6.40N	6.37	.735	....	101
13	....	....	....	6.37N	6.82	.767	....	101
14	....	....	....	6.82N	6.62	.751	....	101
17	Exchange Closed; President's Day							
18	....	....	....	6.62N	7.72	.811	....	101

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

AUGUST 1986 64 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	....	....	....	7.72N	7.17	.784	....	101
20	....	....	....	7.17N	7.17	.787	....	101
21	....	....	....	7.17N	6.67	.761	....	101
24	....	....	....	6.67N	6.62	.763	....	101
25	....	....	6.30A	6.30A	5.90	.714	....	101
26	....	6.15B	....	6.15B	6.40	.747	....	101
27	....	6.50B	....	6.50B	6.92	.776	....	101
28	....	....	....	6.92N	6.77	.686	....	101

IN MARCH

3	....	6.80B	....	6.80B	7.07	.703	....	101
4	....	....	....	7.07N	6.95	.698	....	101
5	....	....	....	6.95N	7.12	.705	....	101
6	....	....	....	7.12N	7.25	.715	....	101
7	....	....	....	7.25N	7.45	.725	....	101
10	....	....	....	7.45N	6.95	.706	....	101
11	....	....	....	6.95N	7.57	.737	....	101
12	....	....	7.50A	7.50A	7.32	.731	....	101
13	....	....	....	7.32N	7.32	.732	....	101
14	....	....	7.30A	7.30A	7.12	.726	....	101
17	7.20	7.20	7.20	7.20	7.35	.743	4	101
18	....	....	....	7.35N	7.57	.765	....	101
19	....	....	....	7.57N	7.52	.759	....	101
20	....	....	....	7.52N	7.20	.747	....	101
21	....	....	....	7.20N	6.90	.737	....	101
24	....	....	....	6.90N	7.17	.758	....	101
25	....	....	6.60A	6.60A	6.57	.731	....	101
26	....	....	6.55A	6.55A	6.55	.740	....	101
27	....	6.77B	....	6.77B	6.95	.761	....	101
28	Exchange Closed; Good Friday							
31	9.30	9.30	9.30	9.30	9.50	.819	1	102

IN APRIL

1	9.50	9.70B	9.50	9.50	9.55	.865	1	102
2	....	....	8.75A	8.75A	9.00	.847	....	102
3	....	10.00B	8.95A	10.00B	10.40	.890	....	102
4	11.00	11.30B	11.00	11.30B	11.55	.919	1	103
7	....	....	10.50A	10.50A	11.02	.903	....	103
8	10.80	10.80	10.40	10.40	10.90	.903	2	102
9	....	....	10.40A	10.40A	10.40	.882	....	102
10	....	....	9.95A	9.95A	10.15	.877	....	102
11	....	....	9.10A	9.10A	9.22	.848	....	102
14	....	9.30B	9.20A	9.30B	9.42	.858	....	102
15	....	10.20B	....	10.20B	10.75	.900	....	102
16	....	....	....	10.75N	12.15	.931	....	102
17	....	....	11.70A	11.70A	10.72	.896	....	102
18	....	....	....	10.72N	10.95	.893	....	102
21	....	11.00B	....	11.00B	12.20	.926	....	102
22	....	....	11.80A	11.80A	11.80	.916	....	102
23	....	12.20B	11.70A	12.20B	13.00	.940	....	102
24	....	....	....	13.00N	12.20	.922	....	102
25	....	....	....	12.20N	12.40	.924	....	102
28	....	....	....	12.40N	12.67	.929	....	102
29	....	....	....	12.67N	10.85	.895	....	102
30	....	....	10.80A	10.80A	9.20	.854	....	102

IN MAY

1	....	....	....	9.20N	10.85	.887	....	102
2	....	10.90B	....	10.90B	11.45	.899	....	102
5	....	....	....	11.45N	10.90	.889	....	102
6	....	....	....	10.90N	10.90	.896	....	102
7	....	....	....	10.90N	10.30	.883	....	102
8	....	....	....	10.30N	9.40	.860	....	102
9	....	....	....	9.40N	8.80	.848	....	102
12	....	....	....	8.80N	8.95	.860	....	102
13	....	....	....	8.95N	8.90	.865	....	102
14	....	....	....	8.90N	9.05	.871	....	102
15	....	....	....	9.05N	9.40	.893	....	102
16	....	....	....	9.40N	11.15	.933	....	102
19	....	....	....	11.15N	11.35	.947	....	102
20	....	....	....	11.35N	12.17	.963	....	102
21	....	13.15B	....	13.15B	13.52	.980	....	102
22	....	....	....	13.52N	12.60	.971	....	102
23	....	....	....	12.60N	11.75	.961	....	102
26	Exchange Closed; Memorial Day							
27	....	....	....	11.75N	12.45	.975	....	102
28	....	....	....	12.45N	11.30	.961	....	102
29	....	11.60B	....	11.60B	11.87	.970	....	66
30	....	12.05B	....	12.05B	12.67	.979	....	66

LIVE CATTLE OPTION ON FUTURES — PUTS

AUGUST 1986 64 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	13.50B	....	13.50B	13.70	.989	....	66
3	....	....	....	13.70N	13.90	.990	....	66
4	....	....	13.45A	13.45A	13.65	.989	....	49
5	....	....	12.90A	12.90A	12.22	.980	....	49
6	....	....	12.00A	12.00A	11.72	.975	....	49
9	....	12.40B	....	12.40B	12.95	.988	....	49
10	....	....	....	12.95N	13.02	.989	....	49
11	....	13.80B	....	13.80B	13.67	.993	....	49
12	....	....	13.40A	13.40A	12.90	.989	....	49
13	....	....	12.45A	12.45A	12.40	.986	....	49
16	12.97	12.97	12.97	12.97	13.00	.992	50	99
17	12.00	12.00	12.00	12.00	11.27	.982	1	100
18	11.75	11.75	10.40A	10.40A	10.40	.969	1	101
19	....	....	10.00A	10.40N	10.37	.971	....	100
20	....	....	9.35A	9.35A	9.15	.954	....	100
23	....	....	....	9.15N	9.10	.963	....	100
24	....	....	....	9.10N	5.50	.932	....	100
25	....	....	....	5.50N	6.20	.882	....	100
26	....	6.60B	....	6.60B	6.65	.900	....	100
27	....	6.77B	6.20A	6.65N	7.02	.920	....	100
30	....	8.05B	....	7.02N	7.35	.944	....	100

IN JULY

1	....	7.60B	....	7.60B	6.97	.938	....	100
2	....	7.20B	6.40A	6.40A	6.52	.930	....	100
3	....	6.90B	....	6.90B	6.97	.950	....	100
4	Exchange Closed; Independence Day							
7	....	....	....	6.97N	6.25	.947	....	100
8	....	7.10B	....	7.10B	7.70	.983	....	100
9	....	7.80B	7.60A	7.60A	7.35	.981	....	100
10	....	8.00B	....	7.70A	7.60	.987	....	100
11	....	8.60B	7.40A	8.60B	8.85	.997	....	100
14	....	9.05B	....	8.85N	8.72	.998	....	100
15	....	....	7.70A	7.70A	7.32	.996	....	100
16	....	....	6.50A	7.20A	7.07	.996	....	100
17	....	7.70B	....	7.70B	8.45	.999	....	100
18	....	....	6.85A	6.85A	6.55	.998	....	100
21	....	....	6.05A	6.05A	6.02	.999	....	100
22	....	6.35B	....	6.02N	5.65	.999	....	100
23	....	....	5.30A	5.30A	5.35	.999	....	100
24	....	6.00B	....	6.00B	5.92	1.000	....	100
25	....	6.05B	....	5.92N	5.65	.999	....	100
28	....	....	....	....	....	.999	....	....

OCTOBER 1986 44 PUTS

IN JUNE 1986

17	.50	.50	.50	.50	.50	.124	1	1
18	....	....	....	.50N	.37	.091	....	1
19	....	....	....	.37N	.35	.094	....	1
20	....	....	....	.35N	.27	.070	....	1
23	....	....	....	.27N	.25	.066	....	1
24	....	....	....	.25N	.10	.043	....	1
25	....	....	....	.10N	.10	.029	....	1
26	....	....	....	.10N	.12	.031	....	1
27	....	....	....	.12N	.12	.032	....	1
30	....	....	....	.12N	.15	.037	....	1

IN JULY

1	....	....	....	.15N	.15	.032	....	1
2	....	....	....	.15N	.12	.029	....	1
3	....	....	....	.12N	.12	.028	....	1
4	Exchange Closed; Independence Day							
7	....	....	....	.12N	.10	.020	....	1
8	....	....	....	.10N	.17	.032	....	1
9	....	....	....	.17N	.12	.024	....	1
10	....	....	....	.12N	.17	.023	....	1
11	....	....	....	.17N	.15	.029	....	1
14	....	....	....	.15N	.12	.021	....	1
15	....	....	....	.12N	.10	.012	....	1
16	....	....	....	.10N	.07	.011	....	1
17	.05	.05	.05	.05	.05	.012	100	101
18	....	....	....	.05N	.02	.006	....	101
21	....	....	....	.02N	.02	.003	....	101
22	....	....	....	.02N	.02	.003	....	101
23	....	....	....	.02N	.02	.003	....	101
24	....	....	....	.02N	.02	.004	....	101
25	....	....	....	.02N	.02	.002	....	101
28	....	....	....	.02N	.02	.001	....	101
29	....	....	....	.02N	.02	.001	....	101
30	....	....	....	.02N	.02	.001	....	101
31	....	....	....	.02N	.02	.001	....	101

LIVE CATTLE OPTION ON FUTURES — PUTS

OCTOBER 1986 44 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.02N	.02	.000	....	101
4	....	....	....	.02N	.02	.000	....	101
5	....	....	....	.02N	.02	.000	....	101
6	....	....	....	.02N	.02	.000	....	101
7	....	....	....	.02N	.02	.000	....	101
8	....	....	....	.02N	....	.000	....	101
11	CAB	CAB	CAB	CAB	CAB	.000	....	101
12	CAB	CAB	CAB	CAB	CAB	.000	....	101
13	CAB	CAB	CAB	CAB	CAB	.000	....	101
14	CAB	CAB	CAB	CAB	CAB	.000	....	101
15	CAB	CAB	CAB	CAB	CAB	.000	....	101
18	CAB	CAB	CAB	CAB	CAB	.000	....	101
19	CAB	CAB	CAB	CAB	CAB	.000	....	101
20	CAB	CAB	CAB	CAB	CAB	.000	....	101
21	CAB	CAB	CAB	CAB	CAB	.000	....	101
22	CAB	CAB	CAB	CAB	CAB	.000	....	101
25	CAB	CAB	CAB	CAB	CAB	.000	....	101
26	CAB	CAB	CAB	CAB	CAB	.000	....	101
27	CAB	CAB	CAB	CAB	CAB	.000	....	101
28	CAB	CAB	CAB	CAB	CAB	.000	....	101
29	CAB	CAB	CAB	CAB	CAB	.000	....	101

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	101
3	CAB	CAB	CAB	CAB	CAB	.000	....	101
4	CAB	CAB	CAB	CAB	CAB	.000	....	101
5	CAB	CAB	CAB	CAB	CAB	.000	....	101
8	CAB	CAB	CAB	CAB	CAB	.000	....	101
9	CAB	CAB	CAB	CAB	CAB	.000	....	101
10	CAB	CAB	CAB	CAB	CAB	.000	....	101
11	CAB	CAB	CAB	CAB	CAB	.000	....	101
12	CAB	CAB	CAB	CAB	CAB	.000	....	101
15	CAB	CAB	CAB	CAB	CAB	.000	....	101
16	CAB	CAB	CAB	CAB	CAB	.000	....	101
17	CAB	CAB	CAB	CAB	CAB	.000	....	101
18	CAB	CAB	CAB	CAB	CAB	.000	....	101

OCTOBER 1986 46 PUTS

IN MAY 1986

9	.60	.60	.60	.60	.45	.154	1	1
12	....	....	....	.45N	.42	.146	....	1
13	....	....	....	.42N	.37	.137	....	1
14	....	....	....	.37N	.35	.133	....	1
15	....	....	....	.35N	.40	.147	....	1
16	....	....	....	.40N	.57	.189	....	1
19	.55	.55	.52	.52	.57	.183	39	39
20	.50	.50	.50	.50	.65	.198	7	46
21	....	....	....	.65N	.95	.255	....	46
22	.85	.85	.85	.85	.90	.229	22	68
23	.80	.80	.80	.80	.75	.207	10	78
26	Exchange Closed; Memorial Day							
27	....	....	....	.75N	.87	.224	23	101
28	.60	.60	.60	.60	.62	.192	30	131
29	.62	.62	.60	.60	.77	.211	15	146
30	.70	.90	.70	.90	.95	.247	33	179

IN JUNE

2	....	1.10B	....	1.10B	1.15	.278	....	179
3	1.20	1.30	1.10	1.15	1.20	.270	155	321
4	1.15	1.15	1.05	1.05	1.15	.256	25	343
5	1.15	1.15	.90	.90	.90	.216	80	405
6	....	....	....	.90N	.82	.206	30	435
9	.70	.90	.70	.90	1.00	.240	120	474
10	.95	.95	.90	.90	.97	.236	20	479
11	1.05	1.20	1.05	1.15	1.12	.261	68	528
12	1.00@.02	1.02	1.00	1.02	1.00	.237	260	733
13	.90	.90	.90	.90	.95	.229	9	742
16	.90	1.15	.90	1.15	1.15	.259	26	767
17	.85	.85	.80	.80	.87	.198	9	774
18	.80	.90B	.80	.80	.70	.153	11	785
19	....	....	....	.70N	.65	.157	....	785
20	.60	.60	.45	.50	.42	.123	40	791
23	.45	.45	.45	.45	.40	.118	2	789
24	.25	.30	.20	.25	.15	.082	319	778
25	....	....	....	.15N	.15	.058	86	721
26	.25	.25	.25	.25	.25	.062	84	684
27	.17	.25	.17	.20	.27	.063	27	681
30	....	.30B	.25A	.30B	.35	.074	....	681

LIVE CATTLE OPTION ON FUTURES — PUTS

OCTOBER 1986 46 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.25	.25	.25	.25	.25	.066	15	681
2	....	....	....	.25N	.22	.060	....	681
3	....	....	....	.22N	.20	.060	....	681
4	Exchange Closed; Independence Day							
7	....	....	.17A	.20N	.17	.046	....	681
8	....	.25B	....	.25B	.27	.068	....	681
9	....	....	....	.27N	.17	.054	....	681
10	....	....	....	.17N	.22	.053	....	681
11	....	....	....	.22N	.22	.064	....	681
14	....	....	....	.22N	.17	.051	....	681
15	.10	.10	.10	.10	.15	.032	....	681
16	.12	.12	.12	.12	.12	.028	109	778
17	.10	.10	.10	.10	.12	.032	100	866
18	....	....	....	.12N	.07	.018	....	865
21	....	....	....	.07N	.07	.011	....	865
22	....	....	....	.07N	.07	.010	....	865
23	.07	.10	.07	.10	.07	.011	11	875
24	....	....	....	.07N	.07	.013	25	865
25	....	....	....	.07N	.05	.009	....	865
28	.05	.05	.05	.05	.05	.003	8	865
29	....	....	.02A	.05N	.02	.004	....	865
30	....	....	....	.02N	.05	.007	....	865
31	....	....	....	.05N	.05	.005	....	865

IN AUGUST

1	....	....	.02A	.02A	.02	.002	....	865
4	....	....	....	.02N	.02	.001	....	865
5	....	....	....	.02N	.02	.002	....	865
6	....	....	....	.02N	.02	.002	....	865
7	....	....	....	.02N	.02	.000	....	865
8	....	....	....	.02N	....	.000	....	865
11	CAB	CAB	CAB	CAB	CAB	.000	....	865
12	CAB	CAB	CAB	CAB	CAB	.000	....	865
13	CAB	CAB	CAB	CAB	CAB	.000	....	865
14	CAB	CAB	CAB	CAB	CAB	.000	68	822
15	CAB	CAB	CAB	CAB	CAB	.000	....	822
18	CAB	CAB	CAB	CAB	CAB	.000	....	822
19	CAB	CAB	CAB	CAB	CAB	.000	....	812
20	CAB	CAB	CAB	CAB	CAB	.000	....	812
21	CAB	CAB	CAB	CAB	CAB	.000	....	812
22	CAB	CAB	CAB	CAB	CAB	.000	....	812
25	CAB	CAB	CAB	CAB	CAB	.000	....	812
26	CAB	CAB	CAB	CAB	CAB	.000	....	812
27	CAB	CAB	CAB	CAB	CAB	.000	....	812
28	CAB	CAB	CAB	CAB	CAB	.000	....	812
29	CAB	CAB	CAB	CAB	CAB	.000	....	812

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	812
3	CAB	CAB	CAB	CAB	CAB	.000	....	812
4	CAB	CAB	CAB	CAB	CAB	.000	....	812
5	CAB	CAB	CAB	CAB	CAB	.000	....	812
8	CAB	CAB	CAB	CAB	CAB	.000	....	812
9	CAB	CAB	CAB	CAB	CAB	.000	....	812
10	CAB	CAB	CAB	CAB	CAB	.000	....	812
11	CAB	CAB	CAB	CAB	CAB	.000	....	812
12	CAB	CAB	CAB	CAB	CAB	.000	....	812
15	CAB	CAB	CAB	CAB	CAB	.000	....	812
16	CAB	CAB	CAB	CAB	CAB	.000	....	812
17	CAB	CAB	CAB	CAB	CAB	.000	....	812
18	CAB	CAB	CAB	CAB	CAB	.000	....	812

OCTOBER 1986 48 PUTS

IN APRIL 1986

28	1.55	1.55	1.55	1.55	1.57	.327	4	4
29	....	....	1.55A	1.55A	1.15	.272	....	4
30	....	....	....	1.15N	.55	.228	....	4

IN MAY

1	1.10	1.10	1.10	1.10	1.15	.269	4	4
2	....	....	....	1.15N	1.27	.286	....	4
5	....	....	....	1.27N	1.17	.275	....	4
6	....	....	....	1.17N	1.15	.278	....	4
7	....	....	....	1.15N	1.05	.261	....	4
8	....	....	....	1.05N	.90	.234	....	4
9	....	....	....	.90N	.80	.221	....	4
12	.75	.75	.75	.75	.75	.212	1	5
13	.70	.70	.65A	.65A	.70	.202	5	10
14	....	....	....	.70N	.65	.198	....	10
15	....	....	....	.65N	.75	.217	....	10

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

OCTOBER 1986 48 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	1.00	1.00	1.00	1.00	1.02	.271	1	11
19	.90	.90	.90	.90	1.02	.264	27	38
20	1.00	1.00	1.00	1.00	1.15	.284	....	38
21	1.10	1.20	1.10	1.20	1.60	.352	12	50
22	1.85	1.85	1.40	1.50	1.50	.322	23	73
23	....	....	1.30A	1.30A	1.30	.296	....	73
26	Exchange Closed; Memorial Day							
27	....	1.80B	....	1.30N	1.45	.318	3	76
28	1.25	1.25	1.12	1.17	1.12	.279	46	113
29	1.25	1.35	1.20	1.35	1.32	.303	6	122
30	1.35	1.55B	1.35	1.55B	1.60	.346	20	142

IN JUNE

2	1.80	1.80	1.65	1.80B	1.87	.384	60	201
3	1.85	1.90	1.80	1.90	1.95	.375	36	235
4	1.85	1.85	1.75	1.75	1.85	.358	70	294
5	1.60	1.65	1.60	1.60	1.50	.310	60	320
6	1.45	1.45	1.45	1.45	1.40	.299	1	320
9	1.35	1.60	1.35	1.55	1.62	.340	48	334
10	1.65	1.65	1.50	1.55	1.60	.336	16	349
11	1.75	1.80	1.75	1.80	1.80	.366	33	318
12	1.75@ 80	1.80	1.70	1.70	1.62	.337	39	339
13	1.60	1.60	1.55	1.55	1.57	.327	17	351
16	1.55	1.95	1.45	1.95	1.87	.363	121	428
17	1.40	1.45	1.25	1.25	1.40	.290	27	448
18	1.45	1.45	1.20	1.20	1.17	.233	28	464
19	1.20	1.25	1.00	1.05	1.07	.238	50	497
20	1.00	1.00	.72	.72	.75	.195	187	539
23	.75	.80B	.75	.75	.72	.191	11	549
24	.40	.50	.40	.45	.30	.140	546	985
25	.37	.45	.37	.45	.40	.103	56	1035
26	.35	.45	.35	.45	.37	.110	22	1024
27	.45	.50	.35	.45	.40	.113	78	953
30	.60	.60	.50	.55	.42	.129	14	958

IN JULY

1	.55	.55	.50	.50	.37	.118	23	958
2	.40	.42	.30	.35	.32	.109	83	942
3	....	....	....	.32N	.30	.110	....	942
4	Exchange Closed; Independence Day							
7	.30	.35	.25	.30	.25	.090	73	953
8	.35	.40	.35	.40	.40	.126	16	952
9	....	....	....	.40N	.30	.105	....	952
10	.35	.45	.35	.45	.35	.103	64	986
11	.40	.40	.40	.40	.42	.123	1	987
14	....	....	....	.42N	.35	.102	....	987
15	.25	.25	.25	.25	.22	.069	31	983
16	.20	.22	.20	.22	.22	.063	200	1159
17	.25	.25	.25	.25	.22	.070	4	1159
18	.25	.25	.12	.12	.15	.043	8	1156
21	.15	.15	.12	.12	.12	.029	20	1157
22	.15	.15	.15	.15	.12	.027	2	1157
23	.12	.12	.12	.12	.12	.030	1	1157
24	.12	.15	.10	.10	.12	.033	192	1009
25	....	....	....	.12N	.10	.024	....	1008
28	....	....	....	.10N	.07	.012	....	1008
29	.05	.05	.05	.05	.05	.012	16	1024
30	....	....	....	.05N	.07	.021	....	1008
31	....	....	....	.07N	.07	.016	....	1008

IN AUGUST

1	.07	.07	.05A	.05A	.02	.010	21	992
4	.02	.02	.02	.02	.02	.007	20	991
5	....	....	....	.02N	.02	.009	....	990
6	.02	.02	.02	.02	.02	.009	13	982
7	....	....	....	.02N	.02	.004	....	970
8	.02	.02	.02	.02	.02	.004	20	970
11	....	....	....	.02N	....	.002	....	970
12	.02	.02	CAB	CAB	CAB	.001	10	965
13	CAB	CAB	CAB	CAB	CAB	.002	....	965
14	CAB	CAB	CAB	CAB	CAB	.001	59	902
15	CAB	CAB	CAB	CAB	CAB	.000	....	902
18	CAB	CAB	CAB	CAB	CAB	.000	....	902
19	CAB	CAB	CAB	CAB	CAB	.000	....	902
20	CAB	CAB	CAB	CAB	CAB	.001	....	902
21	CAB	CAB	CAB	CAB	CAB	.000	....	902
22	CAB	CAB	CAB	CAB	CAB	.000	....	902
25	CAB	CAB	CAB	CAB	CAB	.000	....	902
26	CAB	CAB	CAB	CAB	CAB	.000	....	902
27	CAB	CAB	CAB	CAB	CAB	.000	....	902
28	CAB	CAB	CAB	CAB	CAB	.000	....	902
29	CAB	CAB	CAB	CAB	CAB	.000	....	902

LIVE CATTLE OPTION ON FUTURES — PUTS

OCTOBER 1986 48 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	902
3	CAB	CAB	CAB	CAB	CAB	.000	....	902
4	CAB	CAB	CAB	CAB	CAB	.000	....	902
5	CAB	CAB	CAB	CAB	CAB	.000	....	902
8	CAB	CAB	CAB	CAB	CAB	.000	....	902
9	CAB	CAB	CAB	CAB	CAB	.000	....	902
10	CAB	CAB	CAB	CAB	CAB	.000	....	902
11	CAB	CAB	CAB	CAB	CAB	.000	....	902
12	CAB	CAB	CAB	CAB	CAB	.000	....	902
15	CAB	CAB	CAB	CAB	CAB	.000	....	902
16	CAB	CAB	CAB	CAB	CAB	.000	....	902
17	CAB	CAB	CAB	CAB	CAB	.000	....	901
18	CAB	CAB	CAB	CAB	CAB	.000	....	901

OCTOBER 1986 50 PUTS

IN MARCH 1986

24	.60	.60	.60	.60	.60	.213	3	3
25	....	....	....	.60N	.52	.192	....	3
26	....	....	....	.52N	.55	.192	....	3
27	....	....	....	.55N	.60	.199	....	3
28	Exchange Closed: Good Friday							
31	....	....	....	.60N	.80	.248	....	3

IN APRIL

1	....	....	....	.80N	1.00	.293	....	3
2	.80	.80	.80	.80	.70	.255	1	4
3	....	1.10B	....	1.10B	1.10	.306	1	4
4	....	....	....	1.10N	1.60	.349	....	4
7	....	....	....	1.60N	1.25	.330	....	4
8	....	1.30B	....	1.30B	1.47	.330	....	4
9	1.60	1.60	1.60	1.60	1.40	.321	1	5
10	....	....	....	1.40N	1.42	.314	....	5
11	1.20	1.20	1.00	1.00	1.10	.279	8	13
14	1.00	1.00	.95	.95	1.12	.284	2	15
15	....	..	....	1.12N	1.40	.337	2	17
16	1.75	1.75	1.75	1.75	1.82	.389	1	18
17	....	....	....	1.82N	1.40	.337	....	18
18	....	1.45B	....	1.45B	1.52	.340	....	18
21	1.70	1.70	1.65	1.65	2.10	.403	7	21
22	2.20	2.30	2.15	2.20	2.05	.387	8	28
23	2.05	2.10B	2.00	2.10B	2.70	.447	10	38
24	2.50	2.60	2.40	2.40	2.40	.414	39	75
25	2.60	2.70	2.45	2.70	2.60	.426	22	94
28	2.60	2.60	2.50	2.50	2.37	.413	36	130
29	2.35	2.40	1.90	1.90	1.80	.352	237	364
30	1.75	1.80	1.45	1.45	.90	.301	61	416

IN MAY

1	1.60	2.00	1.60	1.95	1.80	.347	9	425
2	1.85	2.00	1.85	1.90	1.95	.366	104	447
5	1.90	1.90	1.50	1.50	1.85	.356	33	465
6	1.65	1.80	1.65	1.80	1.80	.360	2	465
7	1.85@.90	1.90	1.85	1.90	1.70	.343	102	567
8	1.40	1.45	1.40	1.45	1.47	.312	10	569
9	....	....	....	1.47N	1.32	.298	4	569
12	1.25@.20	1.25	1.20	1.45B	1.22	.290	52	550
13	1.10	1.10	1.00	1.00	1.17	.278	13	551
14	1.05	1.30	1.05	1.30	1.12	.275	5	554
15	1.15	1.15	1.07	1.07	1.30	.299	10	551
16	1.55	1.70B	1.55	1.70B	1.70	.362	12	554
19	1.65	1.75	1.50	1.65	1.67	.356	89	615
20	1.65	1.75	1.65	1.75	1.85	.380	41	615
21	1.85	2.55	1.85	2.55	2.50	.455	121	731
22	2.35	2.50	2.25	2.35B	2.35	.423	54	754
23	2.35	2.40	2.15	2.15	2.05	.395	23	776
26	Exchange Closed: Memorial Day							
27	2.25	2.40	2.15A	2.25A	2.27	.421	9	780
28	2.25	2.25	1.80	1.80	1.85	.378	41	807
29	2.00	2.20	2.00	2.15	2.12	.406	22	823
30	2.15	2.50B	2.15	2.35	2.45	.453	17	829

IN JUNE

2	2.65	2.95	2.55	2.85	2.87	.494	65	872
3	2.95	3.10	2.80A	3.10	2.92	.484	26	886
4	2.75	2.75	2.67	2.70	2.75	.466	40	886
5	2.47	2.50	2.45	2.45	2.30	.414	17	893
6	2.25	2.35	2.20	2.20	2.17	.402	44	910
9	2.05@1.95	2.55	1.95	2.55	2.50	.449	114	947
10	2.52	2.52	2.30	2.50	2.47	.445	51	986
11	2.70	2.80	2.65	2.65	2.75	.476	36	962
12	2.60	2.80	2.45	2.50	2.47	.445	35	968

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

OCTOBER 1986 50 PUTS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13	2.40	2.40	2.30	2.30	2.40	.434	110	1049
16	2.35	2.90	2.35	2.75	2.80	.474	44	1073
17	2.25	2.40	2.20A	2.25A	2.15	.393	228	1254
18	2.15	2.35	1.80	1.80	1.80	.327	379	1618
19	1.90	1.90	1.70	1.75	1.72	.334	72	1600
20	1.65	1.65	1.25	1.25	1.27	.284	94	1634
23	1.32	1.35	1.25	1.30	1.25	.281	38	1608
24	.70@.90	.90	.65	.70	.55	.217	179	1459
25	.65	.95	.65	.65	.70	.167	35	1464
26	.80	.85	.70	.75	.70	.176	30	1455
27	.75	.85	.70	.85	.70	.181	103	1444
30	.80	1.00	.80	.85	.77	.205	14	1475

IN JULY

1	.80	.95	.75	.75	.70	.191	52	1523
2	.80	.80	.60	.60	.65	.180	197	1613
3	.65	.70	.55	.70	.62	.182	53	1660
4	Exchange Closed: Independence Day							
7	.55	.55	.45	.55	.55	.156	88	1686
8	.55@.60	.75B	.55	.75B	.75	.208	139	1691
9	.85	.95	.70	.70	.62	.179	43	1720
10	.60	.80	.60	.65	.70	.178	11	1721
11	.75	.90	.70	.85A	.80	.207	888	1349
14	.80	.82	.75	.75	.70	.179	8	1350
15	.65	.65	.52	.55	.47	.130	50	1350
16	.35	.50	.35	.45	.40	.120	150	1297
17	.30	.45	.30	.42	.45	.132	10	1301
18	.37	.45	.30	.30	.30	.088	265	1249
21	.30	.30	.25	.25	.25	.064	77	1246
22	.30	.30	.22	.22	.22	.061	176	1303
23	.20@.22	.30	.20	.30	.22	.067	30	1182
24	.25	.25	.20	.25	.25	.073	74	1162
25	.25@.27	.27	.25	.25A	.15	.057	4	1159
28	.20	.20	.10	.10	.10	.031	12	1156
29	.10	.10	.05	.05	.07	.033	82	1139
30	.12	.12	.07	.10	.12	.052	21	1136
31	.17	.17	.10	.10	.10	.042	40	1159

IN AUGUST

1	....	....	....	.10N	.07	.028	....	1159
4	.02	.05	.02	.05	.05	.022	2	1156
5	.02	.02	.02	.02	.02	.028	20	1165
6	.05	.05	.05	.05	.05	.030	1	1152
7	.02	.02	.02	.02	.02	.016	54	1144
8	.05	.05	.05	.05	.02	.015	5	1141
11	CAB	CAB	CAB	CAB	CAB	.010	1	1140
12	CAB	CAB	CAB	CAB	CAB	.008	10	1140
13	CAB	CAB	CAB	CAB	CAB	.010	....	1140
14	CAB	CAB	CAB	CAB	CAB	.007	....	1130
15	.02	.02	.02	.02	....	.003	7	1124
18	CAB	CAB	CAB	CAB	CAB	.002	....	1124
19	.02	.02	.02	.02	....	.004	....	1124
20	CAB	CAB	CAB	CAB	CAB	.007	1	1124
21	CAB	CAB	CAB	CAB	CAB	.004	....	1124
22	CAB	CAB	CAB	CAB	CAB	.005	....	1124
25	CAB	CAB	CAB	CAB	CAB	.002	....	1124
26	CAB	CAB	CAB	CAB	CAB	.001	....	1124
27	CAB	CAB	CAB	CAB	CAB	.000	....	1124
28	.02	.02	.02	.02	....	.000	3	1121
29	CAB	CAB	CAB	CAB	CAB	.000	....	1121

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	1	1119
3	CAB	CAB	CAB	CAB	CAB	.000	....	1120
4	CAB	CAB	CAB	CAB	CAB	.000	....	1120
5	CAB	CAB	CAB	CAB	CAB	.000	....	1120
8	CAB	CAB	CAB	CAB	CAB	.000	....	1120
9	CAB	CAB	CAB	CAB	CAB	.000	....	1120
10	CAB	CAB	CAB	CAB	CAB	.000	2	1118
11	CAB	CAB	CAB	CAB	CAB	.000	....	1118
12	CAB	CAB	CAB	CAB	CAB	.000	....	1118
15	CAB	CAB	CAB	CAB	CAB	.000	....	1118
16	CAB	CAB	CAB	CAB	CAB	.000	....	1118
17	CAB	CAB	CAB	CAB	CAB	.000	....	1118
18	CAB	CAB	CAB	CAB	CAB	.000	....	1118

OCTOBER 1986 52 PUTS

IN APRIL 1986

4	2.10	2.10	2.10	2.10	2.42	.440	1	1
7	....	....	2.40A	2.40A	2.27	.419	....	1

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS
OCTOBER 1986 52 PUTS
IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	....	....	2.25A	2.25A	2.25	.419	....	1
9	2.10	2.10	2.10	2.10	2.17	.408	6	7
10	2.15	2.15	2.05	2.15	2.17	.401	10	17
11	1.75	1.75	1.75	1.75	1.75	.362	1	17
14	....	....	....	1.75N	1.80	.368	....	17
15	....	1.85B	....	1.85B	2.20	.427	....	17
16	2.60	2.60	2.55	2.55	2.77	.481	2	19
17	2.75	2.75	2.50	2.50	2.15	.425	42	61
18	2.10	2.40B	2.10	2.40B	2.45	.427	7	68
21	2.60	2.60	2.50	2.60	3.10	.493	38	98
22	3.20	3.40	3.00	3.00	3.02	.476	31	113
23	3.05	3.05	3.05	3.05	3.80	.535	1	109
24	3.30	3.30	3.30	3.30	3.42	.501	....	109
25	3.45	3.65	3.45	3.60	3.55	.512	10	113
28	....	....	....	3.55N	3.40	.499	....	114
29	2.90	2.90	2.80	2.80	2.65	.435	15	129
30	2.50	2.50	2.35	2.35	2.10	.380	33	155

IN MAY

1	2.40	2.65	2.40	2.65	2.67	.429	16	161
2	3.00	3.00	2.80A	2.90	2.85	.450	8	167
5	2.75	2.75	2.50	2.50	2.70	.439	200	365
6	2.65	2.65	2.55	2.65	2.67	.445	55	416
7	2.80	2.85	2.75	2.75	2.52	.428	11	425
8	2.15	2.25	2.15	2.20	2.25	.396	14	429
9	2.20	2.30	2.00	2.20A	2.05	.381	64	474
12	2.00@.15	2.15	2.00	2.10	1.92	.375	44	514
13	2.00	2.05	1.80	1.90	1.85	.363	27	534
14	1.75	1.85	1.70	1.80	1.77	.361	29	563
15	1.80	2.02	1.80	2.02	2.02	.389	24	586
16	2.65	2.75	2.65	2.65	2.60	.458	14	590
19	2.35	2.55	2.30	2.50	2.55	.454	57	596
20	2.55	2.65	2.55	2.65	2.80	.480	57	648
21	2.80	3.60	2.80	3.60	3.60	.557	96	572
22	3.45	3.45	2.75A	3.40A	3.37	.525	9	573
23	3.40	3.40	2.95	3.00B	3.05	.497	42	596
26	Exchange Closed: Memorial Day							
27	2.90	3.30	2.80A	3.30	3.35	.526	20	598
28	2.85	3.00	2.85	2.90	2.80	.482	17	606
29	2.95	3.10	2.95	3.10	3.15	.510	22	627
30	3.20	3.55B	3.20	3.50	3.57	.559	25	632

IN JUNE

2	3.75	3.80B	3.75	3.80B	4.10	.600	7	625
3	4.00	4.00	3.95	4.00	4.10	.591	36	610
4	3.80	3.95	3.75A	3.90	3.90	.573	7	617
5	3.60	3.60	3.45	3.45	3.32	.521	6	623
6	3.15	3.30	3.10	3.20	3.20	.509	47	653
9	2.90	3.55	2.90	3.55	3.57	.557	53	646
10	3.70	3.70	3.50	3.50	3.57	.553	14	660
11	4.00	4.00	3.91A	4.00	3.92	.584	2	659
12	3.90	3.90	3.70	3.70	3.57	.553	2	660
13	3.50	3.55	3.32	3.55	3.47	.542	22	657
16	3.55	3.85B	3.40A	3.85B	3.92	.582	70	682
17	3.40	3.40	3.10	3.30	3.15	.500	32	692
18	3.00	3.05	2.75	2.75	2.67	.430	65	681
19	2.70	2.85	2.50	2.70B	2.57	.438	79	757
20	2.45	2.45	2.15	2.15	2.05	.384	141	867
23	2.15	2.15	2.05	2.05	1.97	.384	135	962
24	1.25@.50	1.50	1.10	1.10	.90	.309	142	934
25	1.10	1.40B	1.05	1.25A	1.17	.248	43	946
26	1.15	1.45	1.10	1.27@.30	1.20	.259	166	934
27	1.30	1.35	1.10	1.35	1.20	.266	61	943
30	1.60	1.62B	1.50	1.50	1.32	.298	8	1008

IN JULY

1	1.35	1.50	1.35	1.35A	1.22	.282	54	1028
2	1.25	1.25	1.15A	1.15A	1.10	.269	15	1042
3	1.10	1.35	1.10	1.30A	1.10	.274	10	1040
4	Exchange Closed: Independence Day							
7	1.05@.10	1.10	.80	.95	.92	.243	57	1036
8	1.20	1.35	1.20	1.35	1.32	.311	51	1048
9	1.50	1.65	1.20A	1.37	1.12	.275	25	1059
10	1.30	1.30	1.15	1.20	1.22	.275	11	1070
11	1.25	1.47	1.20	1.40A	1.40	.313	208	916
14	1.50	1.50	1.30	1.30	1.25	.280	77	947
15	1.20	1.20	.95	.95	.90	.216	97	933
16	.80	.90	.75	.80	.77	.202	174	975
17	.62	.80	.62	.80	.85	.220	22	982
18	.65	.70	.55	.55	.60	.157	15	988
21	.50	.55	.45	.50	.45	.122	25	983
22	.50	.55B	.45	.45	.42	.117	153	1051
23	.40	.45	.40	.45	.47	.128	161	1174

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS
OCTOBER 1986 52 PUTS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	.55	.55	.47	.52	.47	.138	215	1118
25	.50	.50	.35	.35	.35	.112	61	1161
28	.32	.32	.15	.22	.22	.069	122	1138
29	.25	.27	.20	.22	.20	.072	30	1128
30	.25	.25	.20	.25	.27	.107	106	1162
31	.32	.32	.25	.25	.22	.092	50	1169

IN AUGUST

1	.20	.20	.15A	.15A	.12	.067	5	1160
4	.15	.15	.15	.15	.10	.055	14	1155
5	.10	.10	.07	.07	.07	.070	12	1123
6	.10	.12B	.10	.12B	.12	.076	12	1124
7	.07	.07	.07	.07	.05	.046	61	1147
8	.07	.10	.07	.10	.05	.044	123	1144
11	.05	.05	.05	.05	.02	.035	15	1133
12	.05	.05	.02	.02	.02	.030	149	1137
13	.05	.05	.05	.05	.02	.035	60	1145
14	.05	.05	.05	.05	.02	.028	32	1174
15	....	....	....	.02N	.02	.016	....	1173
18	....	.05B	....	.02N	.02	.013	....	1173
19	.02	.02	.02	.02	.02	.022	5	1173
20	.05	.05	.05	.05	.05	.032	32	1157
21	....	....	....	.05N	.02	.023	21	1110
22	....	....	....	.02N	.05	.028	....	1106
25	....	....	....	.05N	.02	.016	....	1106
26	....	....	....	.02N	.02	.008	....	1106
27	.02	.02	.02	.02	.02	.004	41	1090
28	.02	.02	.02	.02	....	.002	5	1090
29	CAB	CAB	CAB	CAB	CAB	.000	15	1085

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	.02	.02	.02	.02	....	.000	12	1070
3	CAB	CAB	CAB	CAB	CAB	.000	....	1070
4	CAB	CAB	CAB	CAB	CAB	.000	....	1070
5	CAB	CAB	CAB	CAB	CAB	.000	....	1070
8	CAB	CAB	CAB	CAB	CAB	.000	....	1070
9	CAB	CAB	CAB	CAB	CAB	.000	....	1070
10	CAB	CAB	CAB	CAB	CAB	.000	....	1070
11	CAB	CAB	CAB	CAB	CAB	.000	....	1070
12	CAB	CAB	CAB	CAB	CAB	.000	....	1070
15	CAB	CAB	CAB	CAB	CAB	.000	....	1070
16	CAB	CAB	CAB	CAB	CAB	.000	....	1071
17	CAB	CAB	CAB	CAB	CAB	.000	....	1071
18	CAB	CAB	CAB	CAB	CAB	.000	....	1071

OCTOBER 1986 54 PUTS
IN MARCH 1986

25	1.55	1.55	1.55	1.55	1.62	.340	1	1
26	....	....	....	1.62N	1.57	.343	....	1
27	....	....	....	1.57N	1.70	.354	....	1
28	Exchange Closed: Good Friday							
31	2.60	2.60	2.60	2.60	2.10	.417	1	2

IN APRIL

1	....	3.30	2.85	2.85	2.70	.472	15	17
2	2.20	2.20	2.20	2.20	2.30	.426	1	18
3	....	2.45B	....	2.45B	2.85	.485	....	18
4	2.85	3.40	2.85	3.40	3.50	.531	2	20
7	....	....	3.35A	3.35A	3.37	.509	....	20
8	3.10	3.10	3.10	3.10	3.25	.509	2	22
9	3.05	3.05	3.05	3.05	3.17	.497	....	22
10	....	....	3.00A	3.00A	3.10	.489	2	22
11	2.75	2.75	2.65A	2.65A	2.62	.449	1	22
14	2.55	2.55	2.55	2.55	2.70	.455	1	23
15	....	....	....	2.70N	3.25	.515	....	23
16	3.75	3.80	3.75	3.80	3.97	.570	4	23
17	....	....	3.75A	3.75A	3.22	.513	....	25
18	....	....	....	3.22N	3.42	.514	....	25
21	....	4.15B	....	4.15B	4.30	.579	....	25
22	....	4.40B	4.10A	4.10A	4.25	.562	....	25
23	4.20	4.20	4.15A	4.20	5.10	.619	1	26
24	....	....	....	5.10N	4.65	.585	1	26
25	....	....	....	4.65N	4.80	.595	....	26
28	....	....	....	4.80N	4.62	.583	....	26
29	....	....	4.35A	4.35A	3.72	.518	....	26
30	3.35	3.35	3.35	3.35	3.05	.461	6	28

LIVE CATTLE OPTION ON FUTURES — PUTS
OCTOBER 1986 54 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.75	3.75	3.65	3.65	3.75	.511	9	37
2	....	3.80B	....	3.80B	3.95	.532	....	37
5	4.05	4.05	3.75A	3.75A	3.75	.523	1	39
6	....	....	....	3.75N	3.75	.529	....	39
7	3.80	3.80	3.80	3.80	3.57	.514	1	40
8	....	....	3.30A	3.30A	3.20	.482	....	40
9	3.20	3.25	3.10	3.15	2.97	.468	25	63
12	3.05	3.10	2.80	2.80	2.82	.463	65	101
13	2.90	3.00	2.60A	2.65	2.75	.452	27	113
14	2.65@.70	2.90	2.65	2.90	2.65	.451	24	137
15	2.65	3.00	2.80	2.95	2.97	.482	135	266
16	3.65	3.70	3.65	3.70	3.75	.553	20	286
19	3.50	3.50	3.50	3.50	3.65	.551	13	274
20	3.60	3.60	3.60	3.60	4.00	.577	7	268
21	5.05	5.05	3.95A	5.00	4.92	.652	2	268
22	4.80	4.80	4.70	4.70	4.65	.622	7	262
23	4.30	4.30	4.30	4.30	4.25	.596	5	268
26	Exchange Closed: Memorial Day							
27	4.10	4.55B	4.10	4.55B	4.62	.624	1	267
28	4.37	4.37	3.95	3.95	3.97	.562	27	290
29	4.00	4.20B	4.00	4.20B	4.40	.611	5	290
30	....	....	....	4.40N	4.90	.657	....	290

IN JUNE

2	....	5.05B	....	5.05B	5.55	.696	....	290
3	....	....	5.30A	5.55N	5.50	.687	....	292
4	5.15	5.15	5.15	5.15	5.25	.671	2	294
5	4.80	4.80	4.80	4.80	4.57	.622	6	294
6	....	....	4.45A	4.45A	4.42	.611	....	294
9	4.10	4.75B	4.10	4.75B	4.90	.657	30	325
10	4.80	5.00	4.80	5.00	4.87	.654	6	325
11	....	5.20B	....	5.20B	5.30	.663	....	325
12	....	....	5.00A	5.00A	4.87	.653	....	325
13	4.70	4.70	4.70	4.70	4.77	.643	2	326
16	....	5.20B	4.65A	5.20B	5.30	.680	....	326
17	....	....	4.50A	4.50A	4.30	.603	....	326
18	....	4.40B	3.90A	3.90A	3.72	.534	....	326
19	3.70	3.75	3.65A	3.75	3.65	.542	20	336
20	3.35	3.35	3.10	3.10	3.02	.488	51	345
23	3.15	3.15	3.00A	3.10	2.92	.491	12	357
24	2.00	2.00	1.60	1.65@.60	1.47	.412	142	399
25	1.60@.55	2.00	1.55	1.90	1.85	.343	80	416
26	1.95	2.05	1.90	2.00	1.90	.356	100	448
27	2.10	2.15	1.72	2.05	2.00	.365	162	510
30	2.25	2.65	2.20	2.20	2.10	.403	38	556

IN JULY

1	2.25	2.25	2.00	2.00	1.95	.385	24	575
2	2.00	2.05	1.70A	1.75	1.80	.373	148	708
3	1.80	2.10	1.75	2.00	1.80	.379	70	776
4	Exchange Closed: Independence Day							
7	1.70	1.70	1.45	1.45	1.57	.348	113	814
8	1.80	2.15	1.80	2.15	2.15	.426	28	827
9	2.15	2.30B	1.95	1.95	1.85	.387	22	827
10	2.15	2.15	1.90	1.90	1.95	.389	65	892
11	2.15	2.40	2.00	2.20	2.22	.433	792	1331
14	2.45	2.45	2.00	2.00	2.00	.398	64	1360
15	1.90	1.90	1.52	1.52	1.50	.322	196	1409
16	1.50	1.50	1.20	1.40	1.35	.307	389	1260
17	1.30	1.55	1.25	1.45B	1.47	.330	71	1243
18	1.25	1.35	1.10	1.10	1.10	.250	123	1333
21	1.02	1.05	.90	.90	.85	.205	62	1354
22	.85	1.00	.80	.80	.82	.199	98	1383
23	.77	.85	.70	.85	.87	.215	282	1409
24	.90	.92	.82	.90	.87	.229	109	1468
25	.90	.95	.75	.75	.70	.195	94	1481
28	.50	.50	.35	.35	.45	.131	209	1455
29	.50	.50	.42	.42	.45	.137	93	1493
30	.45	.57	.40	.57	.60	.192	123	1485
31	.70	.70	.47	.55	.47	.172	28	1475

IN AUGUST

1	.45	.45	.35A	.35A	.32	.133	23	1484
4	.27	.30	.25	.30	.25	.117	150	1436
5	.22	.25	.15	.25	.25	.144	34	1410
6	.25	.37	.22	.25	.30	.157	62	1430
7	.20	.22	.15	.20	.17	.106	113	1467
8	.17	.17	.15	.17	.15	.104	294	1442
11	.15	.15	.12	.12	.12	.091	74	1390
12	.15	.15	.10	.12	.10	.083	104	1431
13	.15	.20	.15	.20	.15	.096	382	1636
14	.15	.15	.15	.15	.15	.081	85	1671
15	.10	.10	.10	.10	.10	.053	25	1674

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS
OCTOBER 1986 54 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	.20	.20	.12	.12	.07	.046	57	1679
19	.07	.15	.07	.15	.12	.074	13	1682
20	.12	.20	.12	.20	.17	.099	39	1666
21	.20	.22	.15A	.15A	.12	.078	23	1626
22	.17	.20	.17	.20	.17	.093	22	1614
25	.15	.15	.10	.12	.10	.066	84	1625
26	.07	.07	.07	.07	.07	.039	30	1625
27	.07	.07	.05	.05	.05	.024	35	1622
28	.05	.05	.05	.05	.02	.014	2	1619
29	.02	.02	CAB	CAB	.02	.006	22	1609

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	.02	.02	.02	.02	....	.003	41	1583
3	CAB	.02	CAB	.02	....	.001	30	1590
4	CAB	.02	CAB	CAB	CAB	.000	9	1584
5	CAB	CAB	CAB	CAB	CAB	.000	5	1584
8	CAB	CAB	CAB	CAB	CAB	.000	....	1584
9	CAB	CAB	CAB	CAB	CAB	.000	....	1585
10	CAB	.02	CAB	.02	....	.000	12	1570
11	.02	.02	.02	.02	....	.000	5	1566
12	CAB	CAB	CAB	CAB	CAB	.000	10	1558
15	CAB	CAB	CAB	CAB	CAB	.000	....	1558
16	CAB	CAB	CAB	CAB	CAB	.000	....	1556
17	CAB	CAB	CAB	CAB	CAB	.000	....	1556
18	CAB	CAB	CAB	CAB	CAB	.000	....	1556

OCTOBER 1986 56 PUTS

IN JANUARY 1986

7	2.00	2.00	2.00	2.00	2.25	.388	200	200
8	....	....	....	2.25N	2.55	.421	....	200
9	....	....	2.50A	2.50A	2.40	.399	....	200
10	....	....	....	2.40N	2.22	.370	....	200
13	....	....	....	2.22N	2.50	.406	....	200
14	....	....	....	2.50N	2.45	.402	....	200
15	2.15	2.15	2.15	2.15	2.20	.372	1	201
16	....	....	....	2.20N	2.27	.385	....	201
17	....	....	....	2.27N	2.37	.396	....	201
20	....	....	....	2.37N	2.30	.377	....	201
21	....	....	....	2.30N	2.52	.405	....	201
22	....	....	2.40A	2.40A	2.37	.387	....	201
23	....	....	....	2.37N	2.12	.358	....	201
24	....	....	....	2.12N	2.05	.350	....	201
27	....	....	....	2.05N	2.10	.357	....	201
28	....	....	....	2.10N	2.00	.356	....	201
29	....	....	....	2.00N	2.02	.363	....	201
30	....	....	....	2.02N	2.02	.364	....	201
31	....	....	....	2.02N	2.00	.365	....	201

IN FEBRUARY

3	....	....	....	2.00N	2.12	.376	....	201
4	....	....	....	2.12N	2.35	.406	....	201
5	....	....	....	2.35N	2.20	.406	....	201
6	....	....	....	2.20N	2.25	.387	....	201
7	....	....	....	2.25N	2.15	.369	....	201
10	....	....	....	2.15N	2.02	.365	....	201
11	....	....	....	2.02N	2.35	.407	....	201
12	....	....	....	2.35N	2.35	.408	....	201
13	2.55	2.55	2.55	2.55	2.55	.428	1	202
14	....	....	....	2.55N	2.50	.418	....	202
17	Exchange Closed: President's Day							
18	....	2.80B	....	2.80B	2.95	.480	....	202
19	2.80	2.80	2.80	2.80	2.70	.446	1	201
20	2.80	2.80	2.80	2.80	2.65	.456	....	201
21	....	....	....	2.85N	2.65	.425	100	201
24	....	....	....	2.65N	2.47	.420	....	201
25	....	....	....	2.47N	2.17	.372	....	201
26	....	....	....	2.17N	2.52	.403	....	201
27	....	....	....	2.52N	2.70	.428	....	201
28	....	....	2.50A	2.50A	2.75	.427	....	201

IN MARCH

3	....	....	....	2.75N	2.85	.437	....	201
4	....	....	2.65A	2.70A	2.67	.432	....	201
5	....	....	....	2.67N	2.75	.437	....	201
6	....	....	....	2.75N	2.75	.443	....	201
7	....	....	....	2.75N	2.85	.452	....	201
10	....	....	....	2.85N	2.60	.437	....	201
11	....	2.65B	....	2.65B	2.90	.457	....	201
12	2.80	2.80	2.80	2.80	2.77	.448	100	301
13	....	....	....	2.77N	2.77	.448	100	101

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS
OCTOBER 1986 56 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	2.65	2.75	2.65	2.75	2.62	.435	1	102
17	....	....	....	2.62N	2.70	.447	....	102
18	....	....	....	2.70N	2.85	.454	....	102
19	2.70	2.70	2.70	2.70	2.75	.461	2	102
20	2.75	2.75	2.75	2.75	2.60	.446	4	102
21	....	....	....	2.60N	2.45	.434	....	102
24	....	....	....	2.45N	2.65	.447	....	102
25	....	....	2.60A	2.60A	2.42	.422	....	102
26	....	....	2.40A	2.40A	2.37	.426	....	102
27	....	....	....	2.37N	2.52	.440	....	102
28	Exchange Closed: Good Friday							
31	3.10	3.80	3.10	3.80	3.10	.506	3	102

IN APRIL

1	....	4.00B	....	4.00B	3.85	.560	....	102
2	3.50	3.50	3.40A	3.40A	3.35	.515	2	103
3	....	3.52B	....	3.52B	4.02	.573	....	101
4	....	4.20B	....	4.20B	4.77	.617	....	101
7	....	....	4.55A	4.55A	4.72	.595	....	101
8	4.40	4.40	4.40	4.40	4.45	.595	2	100
9	....	....	....	4.45N	4.40	.582	....	100
10	....	....	4.20A	4.20A	4.22	.574	....	100
11	....	....	3.75A	3.75A	3.72	.534	....	100
14	....	....	3.65A	3.65A	3.80	.542	....	100
15	....	....	....	3.80N	4.52	.602	....	100
16	....	....	4.45A	4.25A	5.40	.652	....	100
17	....	....	5.05A	5.05A	4.55	.597	....	100
18	....	....	4.50A	4.50A	4.70	.597	....	100
21	....	4.85B	....	4.70N	5.70	.659	....	100
22	....	5.85B	5.50A	5.50A	5.65	.642	....	100
23	....	....	5.50A	5.65N	6.57	.695	....	102
24	....	....	....	6.57N	6.07	.662	....	102
25	....	....	....	6.07N	6.25	.671	....	102
28	....	....	....	6.25N	6.02	.660	....	102
29	....	....	5.70A	5.70A	5.00	.598	....	102
30	....	....	4.70A	4.70A	4.17	.541	....	102

IN MAY

1	....	4.95B	....	4.95B	5.00	.590	....	102
2	4.95	5.10B	4.95	4.95	5.25	.610	....	102
5	....	....	5.00A	5.00A	5.05	.602	1	102
6	....	....	....	5.05N	5.02	.609	....	102
7	....	5.10B	....	5.10B	4.82	.596	....	102
8	4.40	4.40	4.40	4.40	4.40	.566	5	107
9	4.30	4.30	4.10	4.10	4.10	.552	8	110
12	4.05	4.05	4.05	4.05	3.95	.549	10	120
13	....	....	....	3.95N	3.85	.540	....	120
14	3.70	3.70	3.70	3.70	3.75	.541	4	114
15	....	....	....	3.75N	4.17	.572	....	114
16	....	....	....	4.17N	5.10	.642	....	114
19	....	....	....	5.10N	4.95	.641	....	114
20	4.90	4.90	4.90	4.90	5.37	.667	9	114
21	....	....	....	5.37N	6.45	.735	....	114
22	....	....	....	6.45N	6.10	.709	....	114
23	....	....	....	6.10N	5.67	.685	....	114
26	Exchange Closed: Memorial Day							
27	....	....	....	5.67N	6.10	.713	....	114
28	....	....	5.55A	5.55A	5.37	.675	....	114
29	....	5.70B	....	5.50B	5.85	.701	....	114
30	6.00	6.00	6.00	6.00	6.45	.742	5	114

IN JUNE

2	....	6.60B	....	6.60B	7.15	.777	....	114
3	....	....	6.90A	7.15N	7.10	.769	....	114
4	....	....	6.80A	6.80A	6.75	.755	....	114
5	....	....	6.00A	6.00A	6.00	.712	....	114
6	....	....	5.85A	5.85A	5.85	.702	....	114
9	....	6.15B	5.30A	6.15B	6.37	.745	....	114
10	....	6.55B	....	6.37N	6.37	.742	....	114
11	....	6.60B	....	6.60B	6.87	.767	....	114
12	....	....	6.55A	6.55A	6.37	.741	....	114
13	....	....	6.10A	6.10A	6.27	.731	....	114
16	6.55	6.75B	6.15A	6.75B	6.82	.764	....	114
17	....	....	5.90A	5.90A	5.67	.696	....	114
18	....	5.90B	5.40A	5.40A	5.02	.632	....	114
19	....	....	....	5.02N	4.92	.640	....	114
20	4.70	4.70	4.25	4.25	4.17	.589	11	115
23	4.25	4.25	4.25	4.25	4.10	.595	2	117
24	2.50	2.80	2.40A	2.50	2.27	.516	213	308
25	2.30	2.85	2.30	2.80	2.70	.444	146	421
26	2.87	3.00	2.70	2.90	2.80	.458	242	622
27	3.05	3.10	2.60	2.90	2.80	.468	59	659
30	3.30	3.65B	3.00	3.00	3.12	.510	45	680

LIVE CATTLE OPTION ON FUTURES — PUTS
OCTOBER 1986 56 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.45	3.45	3.00	3.00	2.92	.493	31	682
2	3.05	3.05	2.65A	2.65A	2.75	.482	107	786
3	2.80	3.20	2.70	3.00A	2.75	.491	31	814
4	Exchange Closed: Independence Day							
7	2.65	2.70	2.20	2.35B	2.47	.460	271	982
8	2.80	3.15	2.75	3.15	3.17	.544	31	1005
9	3.35	3.65B	3.20A	3.20A	2.82	.505	20	1022
10	2.85	3.15	2.85	2.90	2.95	.508	78	975
11	3.15	3.40	3.15	3.40	3.30	.554	28	949
14	3.15	3.15	3.05	3.05	3.00	.521	7	948
15	2.60	2.60	2.35	2.35	2.35	.441	60	978
16	2.20	2.40B	1.95	2.40B	2.15	.426	81	985
17	1.95	2.45	1.95	2.30	2.35	.452	83	973
18	1.95@.90	2.10	1.80	1.85	1.80	.362	125	1115
21	1.65@.70	1.70	1.50	1.60	1.45	.311	140	1232
22	1.50	1.70	1.35	1.40	1.37	.303	86	1280
23	1.30	1.50	1.25	1.47A	1.47	.324	178	1410
24	1.65	1.65	1.47	1.60	1.52	.343	192	1511
25	1.55	1.65	1.30	1.30	1.25	.302	151	1549
28	.75@.80	.80	.70	.72@.75	.75	.220	335	1484
29	.95@.90	.95	.75	.90	.87	.230	368	1635
30	1.00	1.10	.87	1.10	1.12	.305	177	1735
31	1.15@.20	1.22	.95	.95	.95	.280	141	1783

IN AUGUST

1	1.00@.90	1.00	.60	.60	.72	.229	413	1832
4	.60	.65	.50	.55	.55	.211	303	1800
5	.52	.70	.40	.70	.65	.253	246	1957
6	.70	.85	.55	.77	.72	.275	345	1977
7	.60	.65	.45	.45	.45	.203	327	1921
8	.50	.50	.40	.40	.40	.205	340	1988
11	.35	.45	.30	.45	.37	.189	326	2032
12	.45	.45	.25	.30	.27	.150	74	1973
13	.35	.45	.35	.40	.42	.205	281	2189
14	.40	.45	.35	.40	.37	.182	34	2183
15	.42	.42	.27	.32	.30	.133	64	2166
18	.40	.40	.30	.30	.25	.124	71	2175
19	.27	.40	.27	.40	.40	.181	62	2155
20	.42	.52	.42	.50A	.52	.231	151	2102
21	.52@.50	.52	.40	.40	.42	.195	59	2073
22	.50	.50	.47	.50	.50	.225	100	2051
25	.40	.42	.40	.42	.40	.182	87	2081
26	.40	.42	.30	.30	.25	.125	91	2075
27	.25	.27	.20	.20	.15	.089	175	2079
28	.20@.17	.20	.10	.10	.10	.061	209	2194
29	.07	.07	.05	.05	.05	.033	103	2124

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	.05	.05	.02	.05	.02	.024	40	2122
3	.02	.02	CAB	CAB	CAB	.010	99	2029
4	.02	.05	.02	.02	....	.007	84	1996
5	.05	.05	.02A	.02A	....	.005	32	1999
8	.02	.02	.02	.02	....	.003	8	1986
9	.02	.02	CAB	CAB	CAB	.000	7	1971
10	.02	.02	CAB	CAB	CAB	.001	55	1895
11	CAB	CAB	CAB	CAB	CAB	.001	....	1891
12	CAB	CAB	CAB	CAB	CAB	.002	2	1891
15	.02	.02	CAB	CAB	CAB	.000	9	1889
16	CAB	CAB	CAB	CAB	CAB	.000	9	1888
17	CAB	CAB	CAB	CAB	CAB	.000	3	1878
18	CAB	CAB	CAB	CAB	CAB	.000	....	1878

OCTOBER 1986 58 PUTS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	....	....	....	2.65N	3.20	.484	....	169
3	....	....	....	3.20N	3.20	.479	....	169
6	....	....	....	3.20N	3.22	.484	....	169
7	3.00	3.00	3.00	3.00	3.12	.474	....	169
8	....	....	....	3.12N	3.50	.508	100	124
9	....	....	3.45A	3.45A	3.35	.486	....	124
10	....	....	....	3.35N	3.10	.456	....	124
13	....	....	....	3.10N	3.45	.495	....	124
14	....	....	....	3.45N	3.40	.490	....	124
15	....	....	....	3.40N	3.07	.460	....	124
16	....	....	....	3.07N	3.20	.473	....	124
17	....	....	....	3.20N	3.35	.485	....	124
20	3.15	3.15	3.15	3.15	3.20	.465	....	124
21	....	....	....	3.20N	3.50	.494	49	141
22	....	....	3.35A	3.35A	3.30	.477	....	141
23	3.02	3.02	3.02	3.02	3.00	.446	31	141
24	....	....	....	3.00N	2.90	.438	....	141

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS
OCTOBER 1986 58 PUTS
IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	....	....	2.75A	2.75A	2.95	.446	....	141
28	....	....	....	2.95N	2.85	.445	....	141
29	....	....	....	2.85N	2.90	.452	....	141
30	....	....	....	2.90N	2.87	.454	....	141
31	....	....	....	2.87N	2.85	.455	....	141
IN FEBRUARY								
3	2.80	2.80	2.80	2.80	3.00	.467	1	141
4	....	....	....	3.00N	3.32	.501	....	141
5	....	....	3.30A	3.30A	3.15	.501	....	141
6	....	....	....	3.15N	3.17	.479	....	141
7	....	....	....	3.17N	3.02	.461	....	141
10	....	....	....	3.02N	2.90	.457	....	141
11	....	....	....	2.90N	3.35	.501	....	141
12	....	....	....	3.35N	3.35	.502	....	141
13	....	....	....	3.35N	3.50	.523	....	141
14	....	....	....	3.50N	3.45	.513	....	141
17	Exchange Closed; President's Day							
18	....	3.80B	....	3.80B	4.10	.576	....	141
19	3.80	3.80	3.80	3.80	3.80	.543	1	141
20	....	....	....	3.80N	3.95	.553	....	141
21	4.00	4.00	3.75	3.75	3.65	.521	60	141
24	....	....	....	3.65N	3.55	.517	....	141
25	....	....	....	3.55N	3.15	.467	....	141
26	3.25	3.25	3.25	3.25	3.50	.500	42	157
27	....	3.55B	....	3.55B	3.82	.526	....	157
28	....	....	3.55A	3.55A	3.77	.498	3	157
IN MARCH								
3	....	....	....	3.77N	3.90	.508	....	154
4	....	....	....	3.90N	3.77	.503	....	154
5	....	....	....	3.77N	3.85	.508	....	154
6	....	....	....	3.85N	3.90	.514	....	154
7	....	....	3.80A	3.80A	3.90	.524	....	154
10	....	....	....	3.90N	3.70	.510	....	154
11	....	....	....	3.70N	4.05	.530	....	154
12	3.80	3.80	3.80	3.80	3.87	.522	40	194
13	3.80	3.80	3.80	3.80	3.87	.523	41	115
14	....	....	....	3.87N	3.70	.511	....	35
17	....	....	....	3.70N	3.75	.524	....	35
18	....	....	....	3.75N	3.92	.532	....	35
19	....	....	3.85A	3.85A	3.87	.540	....	35
20	....	....	....	3.87N	3.70	.526	....	35
21	....	....	....	3.70N	3.50	.514	....	35
24	....	....	....	3.50N	3.70	.529	....	35
25	....	....	3.60A	3.60A	3.40	.505	....	35
26	....	....	....	3.40N	3.40	.510	....	35
27	....	....	....	3.40N	3.57	.526	....	35
28	Exchange Closed; Good Friday							
31	....	....	....	3.57N	4.30	.591	....	35
IN APRIL								
1	....	5.50B	....	5.50B	5.20	.643	....	35
2	....	....	4.60A	4.60A	4.62	.599	....	35
3	5.20	5.20	5.20	5.20	5.42	.655	....	35
4	....	5.90B	....	5.90B	6.27	.695	1	36
7	....	....	5.90A	5.90A	6.15	.675	....	36
8	....	....	5.75A	5.75A	5.85	.675	....	36
9	6.05	6.05	6.05	6.05	5.80	.661	6	36
10	....	....	5.55A	5.55A	5.55	.654	....	36
11	....	....	5.00A	5.00A	5.02	.616	....	36
14	....	....	4.95A	4.95A	5.12	.623	....	36
15	....	....	....	5.12N	5.97	.681	....	36
16	6.55	6.55	5.85A	6.55	6.97	.725	1	35
17	....	....	6.50A	6.50A	6.05	.674	....	35
18	....	....	5.90A	5.90A	6.15	.674	....	35
21	....	6.30B	....	6.30B	7.27	.730	....	35
22	....	7.40B	7.00A	7.00A	7.25	.715	....	34
23	....	...	7.05A	7.25N	6.20	.761	....	34
24	....	....	....	6.20N	7.65	.731	....	40
25	....	....	....	7.65N	7.82	.739	....	34
28	7.40	7.40	7.40	7.40	7.57	.728	....	34
29	....	....	7.20A	7.20A	6.40	.671	1	35
30	5.95	5.95	5.95	5.95	5.50	.616	1	34
IN MAY								
1	....	6.15B	....	6.15B	6.45	.662	....	34
2	....	....	....	6.45N	6.70	.682	....	34
5	....	....	6.45A	6.45A	6.50	.675	....	34
6	....	....	....	6.50N	6.47	.662	....	34
7	....	6.55B	6.30A	6.30A	6.25	.671	....	34
8	....	....	5.85A	5.85A	5.75	.644	....	34

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS
OCTOBER 1986 58 PUTS
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	....	....	....	5.75N	5.42	.632	....	34
12	....	....	....	5.42N	5.27	.631	....	34
13	....	....	....	5.27N	5.15	.623	....	34
14	....	....	5.05A	5.05A	5.02	.625	....	34
15	....	....	....	5.02N	5.55	.656	....	34
16	....	....	....	5.55N	6.62	.721	....	34
19	....	....	....	6.62N	6.42	.721	....	34
20	6.30	6.30	6.30	6.30	6.95	.745	2	34
21	....	....	....	6.95N	6.12	.804	....	34
22	....	....	....	8.12N	7.70	.783	....	34
23	....	7.75B	....	7.75B	7.25	.762	....	34
26	Exchange Closed; Memorial Day							
27	....	....	....	7.25N	7.72	.787	....	34
28	....	....	7.05A	7.05A	6.95	.754	....	34
29	....	7.20B	....	7.20B	7.45	.777	....	34
30	....	....	....	7.45N	8.12	.813	....	34
IN JUNE								
2	....	8.30B	....	8.30B	8.87	.842	....	34
3	....	....	8.55A	8.85A	8.80	.836	....	34
4	....	....	8.50A	8.50A	8.40	.824	....	34
5	....	....	7.60A	7.60A	7.57	.788	....	34
6	7.35	7.35	7.35	7.35	7.45	.780	2	36
9	....	7.90B	....	7.90B	8.02	.816	....	36
10	....	....	....	8.02N	8.02	.814	....	36
11	....	8.30B	....	8.30B	8.57	.834	....	36
12	....	....	8.20A	8.20A	8.02	.813	....	36
13	....	....	7.75A	7.75A	7.92	.805	....	36
16	....	8.45B	7.90A	8.45B	8.52	.832	....	36
17	....	....	7.55A	7.55A	7.20	.775	....	36
18	....	7.40B	6.95A	6.95A	6.45	.718	....	36
19	....	....	....	6.45N	6.37	.726	....	36
20	5.75	5.75	5.75	5.75	5.55	.682	2	36
23	....	5.75B	....	5.60B	5.50	.689	....	36
24	....	....	4.10A	4.10A	3.27	.616	....	36
25	....	3.80B	....	3.65B	3.77	.545	....	36
26	....	3.80B	....	3.80B	3.90	.559	....	36
27	3.80	4.00B	3.70	4.00B	3.92	.571	4	40
30	4.70	4.70	4.70	4.70	4.35	.614	5	45
IN JULY								
1	4.10	4.55B	4.10	4.10	4.12	.598	1	44
2	....	4.25B	3.80A	3.80A	3.90	.588	....	44
3	....	....	....	3.90N	3.92	.599	....	44
4	Exchange Closed; Independence Day							
7	3.30	3.30	3.30	3.30	3.60	.573	....	44
8	....	4.35B	....	4.35B	4.50	.653	....	44
9	....	....	4.25A	4.25A	4.05	.618	....	44
10	....	4.10B	....	4.05N	4.17	.623	....	44
11	....	4.35B	....	4.30B	4.60	.667	....	44
14	....	....	....	4.60N	4.22	.638	....	44
15	3.90	3.90	3.40	3.40	3.45	.562	49	80
16	3.00	3.50	2.90A	3.35	3.17	.548	117	187
17	3.45	3.45	3.00A	3.30	3.45	.575	61	226
18	2.95	3.00B	2.40	2.50B	2.75	.483	20	226
21	2.50	2.50	2.20	2.25	2.27	.430	20	242
22	2.27	2.50	2.20A	2.30	2.17	.422	23	251
23	2.10	2.25B	2.00	2.25B	2.30	.447	41	280
24	2.35@.45	2.50	2.35	2.50	2.42	.468	248	502
25	2.50	2.50	2.10	2.12	2.05	.424	91	555
28	1.30	1.40	1.20	1.20	1.30	.332	120	566
29	1.50	1.60	1.35	1.55	1.50	.345	119	634
30	1.70	1.90	1.50	1.90	1.95	.434	177	746
31	2.00	2.00	1.55	1.70	1.67	.409	153	801
IN AUGUST								
1	1.60	1.60	1.20	1.20	1.32	.351	14	806
4	1.15	1.20	1.00	1.15	1.10	.334	188	878
5	1.15	1.35	.80	1.35	1.27	.390	143	968
6	1.20@.30	1.60B	1.10	1.45A	1.42	.419	163	1047
7	1.15	1.25	.95	.95	1.00	.335	167	1047
8	.97	1.00	.95	.95	.95	.341	154	1199
11	.80	.90	.75	.90	.85	.329	115	1250
12	1.00	1.00	.62	.75	.75	.321	160	1350
13	.85	.90	.85	.90	.95	.360	79	1395
14	.90	.90	.82	.90	.90	.332	67	1385
15	.85@.90	.90	.67	.75	.70	.264	192	1448
18	.95	.97	.70	.70	.62	.259	96	1443
19	.67@.70	1.00	.67	.95A	.92	.347	187	1391
20	1.05@.10	1.20	.95	1.20	1.20	.417	100	1380
21	1.20@.25	1.25	.95	1.00	1.00	.374	128	1415
22	1.05@.10	1.20	1.05	1.20	1.17	.418	184	1418
25	1.15	1.15	.95	1.02	1.00	.372	64	1428

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

OCTOBER 1986 58 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26..	1.00	1.00	.70	.70	.72	.288	53	1453
27..	.65	.67	.45	.45	.45	.229	265	1398
28..	.50	.50	.30	.30	.32	.179	98	1426
29..	.32	.32	.12	.12	.15	.117	211	1467

IN SEPTEMBER

1..	Exchange Closed: Labor Day							
2..	.15	.15	.10	.10	.12	.107	116	1475
3..	.15	.15	.07	.07	.05	.060	52	1459
4..	.07	.07	.07	.07	.05	.050	131	1548
5..	.07	.07	.05	.07	.05	.041	182	1606
8..	.02	.05	.02	.05	.05	.038	55	1600
9..	.05	.05	.02	.02	.02	.016	32	1585
10..	.05	.05	.02	.02	.02	.023	25	1579
11..	.02	.02	.02	.02	.02	.030	6	1573
12..	.02	.05	.02	.05	.02	.048	95	1541
15..	.05	.05	.05	.05	.02	.004	15	1554
16..	.02	.02	CAB	CAB	CAB	.000	74	1503
17..	CAB	CAB	CAB	CAB	CAB	.000	55	1449
18..	CAB	CAB	CAB	CAB	CAB	.000	....	1449

OCTOBER 1986 60 PUTS

IN APRIL 1986

30..	6.95	6.95	6.95	6.95	7.00	.685	....	....

IN MAY

1..	....	7.70B	....	7.70B	8.02	.727	1	1
2..	....	....	....	8.02N	8.30	.745	....	1
5..	....	....	8.00A	8.00A	8.12	.740	....	1
6..	....	....	....	8.12N	8.07	.747	....	1
7..	....	8.15B	7.90A	7.90A	7.82	.738	....	1
8..	....	....	7.30A	7.30A	7.27	.714	....	1
9..	....	....	....	7.27N	6.90	.703	....	1
12..	....	....	....	6.90N	6.75	.704	....	1
13..	....	....	....	6.75N	6.62	.698	....	1
14..	....	....	6.50A	6.50A	6.50	.701	....	1
15..	....	6.95B	....	6.95B	7.07	.730	....	1
16..	....	....	....	7.07N	8.30	.788	....	1
19..	....	....	....	8.30N	8.05	.790	....	1
20..	....	....	....	8.05N	8.65	.811	....	1
21..	....	....	....	8.65N	10.00	.860	....	1
22..	9.20	9.25B	9.20	9.25B	9.45	.842	5	6
23..	....	....	....	9.45N	8.97	.826	....	6
26..	Exchange Closed: Memorial Day							
27..	9.10	9.20	9.10	9.20	9.42	.847	7	8
28..	....	....	8.60A	8.60A	8.65	.820	....	8
29..	....	8.75B	....	8.75B	9.20	.839	....	8
30..	9.25	9.25	9.25	9.25	9.90	.868	....	8

IN JUNE

2..	....	10.00B	....	10.00B	10.72	.891	....	8
3..	....	....	10.40A	10.60A	10.62	.887	....	8
4..	....	....	10.20A	10.20A	10.15	.878	....	8
5..	....	....	9.20A	9.20A	9.30	.848	....	8
6..	....	....	9.10A	9.10A	9.17	.842	....	8
9..	....	9.65B	8.90A	9.65B	9.80	.872	....	8
10..	....	....	....	9.80N	9.80	.870	....	8
11..	....	....	....	9.80N	10.37	.886	....	8
12..	....	....	10.00A	10.00A	9.77	.869	....	8
13..	....	....	9.60A	9.60A	9.67	.863	....	8
16..	....	....	....	9.67N	10.30	.885	....	8
17..	....	....	9.40A	9.40A	8.87	.839	....	8
18..	....	....	8.25A	8.25A	8.05	.792	....	8
19..	....	....	....	8.05N	8.00	.798	....	8
20..	7.50	7.50	7.50	7.50	7.10	.762	1	8
23..	....	....	....	7.10N	7.05	.770	....	8
24..	....	....	....	7.05N	4.47	.705	....	8
25..	....	5.15B	....	5.15B	5.05	.641	....	8
26..	....	....	....	5.05N	5.22	.654	....	8
27..	....	....	....	5.22N	5.27	.665	....	8
30..	....	6.10B	....	6.10B	5.80	.706	....	8

IN JULY

1..	....	6.00B	....	6.00B	5.52	.693	....	8
2..	....	5.60B	5.10A	5.10A	5.30	.685	....	8
3..	....	....	....	5.30N	5.35	.696	....	8
4..	Exchange Closed: Independence Day							
7..	4.75@.70	4.75	4.70	4.70	4.95	.676	11	13
8..	....	5.45B	....	5.45B	5.97	.749	....	13
9..	....	....	....	5.97N	5.47	.718	....	13
10..	5.80	5.80	5.50A	5.50A	5.62	.724	....	13

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

OCTOBER 1986 60 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	....	5.75B	....	5.75B	6.12	.763	....	13
14..	6.00	6.15B	6.00	6.00	5.67	.740	6	18
15..	....	....	5.20A	5.20A	4.75	.673	....	18
16..	4.55	4.60	4.10A	4.60	4.47	.661	5	23
17..	4.60	4.70	4.60	4.70	4.77	.687	2	19
18..	4.00	4.00	4.00	4.00	3.95	.601	5	19
21..	....	....	3.30A	3.30B	3.32	.552	....	19
22..	3.30	3.55B	3.25A	3.25A	3.22	.545	7	22
23..	3.00	3.40	3.00	3.40	3.40	.570	240	230
24..	3.60	3.80B	3.50A	3.50A	3.55	.593	3	231
25..	....	....	....	3.55N	3.10	.550	....	231
28..	2.10@.15	2.35	2.00	2.15	2.20	.457	373	511
29..	2.35	2.45	2.15	2.35	2.40	.473	147	607
30..	2.60@.65	3.00	2.40	3.00	3.00	.567	119	637
31..	2.95	2.95	2.60	2.75B	2.67	.543	64	697

IN AUGUST

1..	2.50	2.50	2.15	2.15	2.22	.485	76	733
4..	1.75	2.10	1.75	1.80	1.95	.474	166	837
5..	1.90	2.40B	1.60A	2.25B	2.27	.536	42	865
6..	2.25	2.60	2.05	2.50	2.47	.570	211	903
7..	2.00	2.00	1.85	1.90B	1.85	.486	119	969
8..	1.87	1.95	1.82	1.85	1.85	.496	253	1102
11..	1.50	1.70	1.50	1.70	1.70	.492	228	1151
12..	1.70	1.70	1.40	1.50B	1.60	.488	90	1048
13..	1.60	1.90	1.60	1.90	1.87	.535	222	1160
14..	1.60	1.95	1.60	1.90	1.80	.509	136	1207
15..	1.70	1.70	1.40A	1.50	1.45	.435	156	1274
18..	1.65	1.75	1.55	1.55	1.40	.438	45	1254
19..	1.35@.40	2.05	1.35	1.90	1.90	.542	43	1271
20..	2.10	2.25	1.80	2.25B	2.27	.618	74	1278
21..	2.40	2.40	1.95	1.95	2.05	.578	97	1336
22..	2.15	2.35	2.15	2.35	2.30	.626	53	1300
25..	....	....	2.00A	2.10A	1.95	.592	11	1300
26..	1.70	1.75B	1.60A	1.60A	1.55	.504	7	1303
27..	1.40	1.50	1.10	1.10@.20	1.12	.437	316	1405
28..	1.12	1.15	.85	1.00A	.87	.376	170	1337
29..	.75	.75	.45	.45	.47	.286	204	1392

IN SEPTEMBER

1..	Exchange Closed: Labor Day							
2..	.50	.50	.35	.45	.50	.293	282	1443
3..	.50	.50	.30	.30	.27	.205	466	1437
4..	.30	.40	.25	.25	.27	.187	213	1514
5..	.25	.32	.22	.22	.22	.172	133	1531
8..	.22	.30	.20	.22	.22	.191	334	1434
9..	.25	.30	.15	.15	.15	.121	119	1452
10..	.17	.22	.12	.20	.20	.167	167	1464
11..	.25	.37	.22	.25	.30	.214	179	1444
12..	.32	.45	.30	.45	.42	.305	98	1453
15..	.40	.45	.35	.35	.35	.134	302	1526
16..	.30	.40	.07	.07	.07	.081	239	1665
17..	.02	.05	.02	.02	.02	.012	180	1603
18..	.02	.02	.02	.02	....	.002	21	1596
19..	CAB	CAB	CAB	CAB	CAB	.004	2	....

OCTOBER 1986 62 PUTS

IN JUNE 1986

26..	6.55	6.55	6.55	6.55	6.72	.737	....	....
27..	....	....	....	6.72N	6.77	.748	....	....
30..	....	7.60B	....	7.60B	7.40	.785	....	....

IN JULY

1..	....	....	....	7.40N	7.07	.774	....	....
2..	....	7.20B	6.60A	6.60A	6.87	.769	....	....
3..	....	....	....	6.87N	6.92	.779	....	....
4..	Exchange Closed: Independence Day							
7..	....	....	....	6.92N	6.50	.764	....	....
8..	....	7.30B	....	7.30B	7.65	.825	....	....
9..	....	....	....	7.65N	7.07	.801	....	....
10..	....	7.15B	....	7.07N	7.25	.807	....	....
11..	....	7.40B	....	7.40B	7.60	.839	....	....
14..	....	....	....	7.60N	7.30	.822	....	....
15..	....	....	6.75A	6.75A	6.25	.767	....	....
16..	....	....	5.65A	6.10A	5.95	.758	....	....
17..	....	....	....	5.95N	6.32	.781	....	....
18..	....	....	5.45A	5.45A	5.35	.708	....	....
21..	....	....	5.00A	5.00A	4.62	.665	....	....
22..	....	4.80B	....	4.62N	4.50	.659	....	....
23..	....	....	4.30A	4.50N	4.72	.683	....	....
24..	4.90	5.00B	4.90	4.90	4.90	.705	1	1

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

OCTOBER 1986 62 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	....	....	....	4.90N	4.37	.668	....	1
28	3.20	3.35	3.20	3.35	3.30	.581	83	78
29	3.30	3.50B	3.30	3.35B	3.55	.598	2	78
30	4.00	4.60B	3.70A	4.60B	4.35	.688	13	91
31	4.40	4.40	4.05A	4.10	3.97	.669	4	94

IN AUGUST

1	....	....	3.40A	3.40A	3.42	.617	....	94
4	3.00	3.10B	3.00	3.05	3.12	.612	25	113
5	3.00	3.30B	2.65A	3.30B	3.62	.673	33	143
6	4.05	4.05	3.45A	4.05	3.85	.707	1	142
7	3.10	3.10	3.00	3.00	3.02	.634	26	167
8	....	3.10B	....	3.02N	3.10	.648	....	167
11	2.65	2.90	2.65	2.90	2.90	.651	96	259
12	2.60	2.70B	2.55	2.70B	2.82	.652	21	278
13	....	....	....	2.82N	3.20	.699	....	278
14	....	....	3.10A	3.10A	3.05	.680	....	278
15	3.00	3.00	2.50	2.50	2.50	.613	16	271
18	2.90	3.05	2.70	2.70	2.45	.625	50	311
19	2.75	3.15B	2.75	3.15B	3.20	.722	3	313
20	3.35	3.55	3.15	3.55	3.75	.786	29	341
21	3.90	3.90	3.30A	3.30A	3.40	.758	38	331
22	3.80	3.80	3.80	3.80	3.77	.797	4	327
25	....	....	3.55A	3.55A	3.35	.780	....	327
26	3.00	3.40B	2.95A	3.00	2.77	.713	1	295
27	2.70	2.70	2.20A	2.20A	2.27	.658	44	278
28	2.15	2.25	1.90	2.25	1.85	.605	29	255
29	1.70@.65	1.90B	1.15	1.25	1.27	.515	52	260

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	1.20	1.50	.97	1.50	1.37	.553	206	286
3	1.35	1.35	.90	.92	.92	.452	209	378
4	1.00	1.15	.85	.85	.85	.437	85	418
5	.75	1.00B	.72	.75	.75	.428	47	420
8	.85@.90	.95	.77	.90	.90	.501	66	416
9	.95	1.05	.65A	.65A	.60	.403	26	412
10	.60	.87	.55	.85A	.85	.507	128	426
11	1.00	1.20	.95	1.10	1.07	.600	38	429
12	1.20	1.55	1.20	1.50A	1.50	.728	30	434
15	1.60	1.60	1.15	1.15	1.22	.644	133	504
16	1.45	1.45	.70	.70	.87	.619	176	463
17	.50	.50	.30	.35	.35	.435	124	527
18	.45	.45	.30	.35	.32	.541	78	527
19	.35	.35	.20	.20	.27	.640	201	490
22	....	....	....	....	....	.964	....	....

OCTOBER 1986 64 PUTS

IN FEBRUARY 1986

17	Exchange Closed; President's Day							
18	7.90	8.35B	7.90	8.15B	8.30	.808	....	....
19	....	....	....	8.30N	8.07	.784	40	40
20	7.90	7.90	7.80A	7.90	8.25	.792	2	42
21	....	....	....	8.25N	7.77	.769	....	42
24	....	....	....	7.77N	7.65	.767	....	42
25	....	....	....	7.65N	7.00	.720	....	42
26	....	....	....	7.00N	7.50	.755	....	42
27	....	....	....	7.50N	5.02	.776	....	42
28	....	....	....	5.02N	5.00	.688	....	42

IN MARCH

3	....	7.90B	....	7.90B	8.12	.698	....	42
4	....	....	....	8.12N	7.95	.694	....	42
5	....	....	....	7.95N	8.17	.700	....	42
6	....	....	....	8.17N	8.25	.706	....	42
7	....	....	....	8.25N	8.15	.715	....	42
10	....	....	....	8.15N	7.85	.704	....	42
11	....	....	....	7.85N	8.37	.723	....	42
12	....	....	....	8.37N	8.12	.718	....	42
13	....	....	....	8.12N	8.12	.721	....	42
14	....	....	....	8.12N	7.90	.713	....	42
17	....	....	....	7.90N	8.00	.727	....	42
18	....	....	....	8.00N	8.25	.736	....	42
19	....	....	8.15A	8.15A	8.35	.744	....	42
20	....	....	....	8.35N	8.10	.734	....	42
21	....	....	....	8.10N	7.80	.726	....	42
24	....	....	7.75A	7.75A	8.00	.741	....	42
25	....	....	7.60A	7.60A	7.52	.725	....	42
26	....	....	....	7.52N	7.57	.732	....	42
27	....	....	....	7.57N	7.90	.748	....	42
28	Exchange Closed; Good Friday							
31	....	....	....	7.90N	9.05	.798	....	42

LIVE CATTLE OPTION ON FUTURES — PUTS

OCTOBER 1986 64 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	10.30B	....	10.30B	6.75	.834	....	42
2	....	....	....	6.75N	9.45	.804	....	42
3	....	....	....	9.45N	10.52	.842	....	42
4	....	....	....	10.52N	11.50	.865	....	42
7	....	....	....	11.50N	11.25	.852	....	42
8	....	....	10.75A	10.75A	10.90	.852	....	42
9	....	....	....	10.90N	10.87	.841	....	42
10	....	....	10.45A	10.45A	10.37	.836	....	42
11	....	....	9.70A	9.70A	9.95	.810	....	42
14	....	....	....	9.95N	10.05	.816	....	42
15	....	....	....	10.05N	11.20	.855	....	42
16	....	....	11.10A	11.10A	12.45	.881	....	42
17	....	....	....	12.45N	11.30	.849	....	42
18	....	....	10.90A	10.90A	11.32	.847	....	42
21	....	11.55B	....	11.55B	12.67	.881	....	42
22	....	12.95B	12.40A	12.40A	12.65	.871	....	42
23	....	....	....	12.65N	13.70	.898	....	42
24	....	....	....	13.70N	13.05	.879	....	42
25	....	13.10B	....	13.10B	13.27	.882	....	42
28	....	....	....	13.27N	13.05	.876	....	42
29	....	....	....	13.05N	11.60	.838	....	42
30	....	....	....	11.60N	10.40	.799	....	42

IN MAY

1	....	....	....	10.40N	11.50	.831	....	42
2	....	....	....	11.50N	11.90	.844	....	42
5	....	....	....	11.90N	11.47	.841	....	42
6	....	....	....	11.47N	11.50	.847	....	42
7	....	....	....	11.50N	11.35	.842	....	42
8	....	....	....	11.35N	10.60	.826	....	42
9	....	....	....	10.60N	10.30	.819	....	42
12	....	....	....	10.30N	10.30	.822	....	42
13	....	....	....	10.30N	10.05	.819	....	42
14	....	....	9.80A	9.80A	10.00	.822	....	42
15	....	....	....	10.00N	10.55	.845	....	42
16	....	....	....	10.55N	12.00	.886	....	42
19	....	....	....	12.00N	11.60	.889	....	42
20	....	....	....	11.60N	12.27	.903	....	42
21	....	....	....	12.27N	13.50	.933	....	42
22	....	....	....	13.50N	13.15	.923	....	42
23	....	....	....	13.15N	12.65	.913	....	42
26	Exchange Closed; Memorial Day							
27	....	....	....	12.65N	13.20	.927	....	42
28	....	....	....	13.20N	12.30	.911	....	42
29	....	....	....	12.30N	12.80	.923	....	42
30	....	13.00B	....	13.00B	13.60	.940	....	42

IN JUNE

2	....	....	....	13.60N	12.55	.953	....	42
3	....	14.35B	12.25A	14.35B	14.50	.950	....	42
4	....	....	....	14.50N	13.97	.946	....	42
5	....	....	....	13.97N	13.07	.929	....	42
6	....	....	....	13.07N	12.85	.926	....	42
9	....	....	....	12.85N	13.52	.943	....	42
10	....	....	....	13.52N	13.50	.942	....	42
11	....	....	....	13.50N	14.27	.951	....	42
12	....	....	....	14.27N	13.57	.942	....	42
13	....	....	13.45A	13.45A	13.45	.938	....	42
16	....	....	....	13.45N	14.20	.950	....	42
17	....	....	13.20A	13.20A	12.75	.924	....	42
18	....	13.70B	12.10A	12.10A	11.70	.896	....	42
19	....	....	....	11.70N	11.60	.900	....	42
20	....	....	11.00A	11.00A	10.60	.878	....	42
23	....	....	....	10.60N	10.55	.886	....	42
24	....	....	....	10.55N	7.45	.844	....	42
25	....	....	....	7.45N	8.10	.796	....	42
26	....	....	....	8.10N	8.32	.806	....	42
27	....	....	....	8.32N	8.45	.816	....	42
30	....	9.50B	....	9.50B	9.10	.847	....	42

IN JULY

1	....	....	....	9.10N	8.80	.840	....	42
2	....	9.00B	8.30A	8.30A	8.57	.836	....	42
3	....	....	....	8.57N	8.65	.845	....	42
4	Exchange Closed; Independence Day							
7	....	....	....	8.65N	8.20	.835	....	42
8	....	8.50B	....	8.50B	9.45	.884	....	42
9	....	....	....	9.45N	8.85	.866	....	42
10	....	8.90B	8.80A	8.80A	9.00	.871	....	42
11	....	9.15B	....	9.15B	9.57	.895	....	42
14	....	....	9.55A	9.55A	9.10	.884	....	42
15	....	....	8.45A	8.45A	7.90	.842	....	42
16	....	....	7.25A	7.80A	7.57	.836	....	42

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

OCTOBER 1986 64 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	....	....	....	7.57N	8.00	.854	....	42
18	....	....	7.50A	7.50A	6.92	.796	....	42
21	....	....	....	6.92N	6.10	.762	....	42
22	....	6.30B	....	6.10N	5.97	.758	....	42
23	....	....	5.77A	5.97N	6.22	.779	....	42
24	....	6.50B	....	6.50B	6.47	.797	....	42
25	....	....	....	6.47N	5.87	.767	....	42
28	4.50	4.50	4.45A	4.45A	4.50	.695	1	43
29	4.85	4.85	4.45	4.45	4.92	.711	44	87
30	5.90	6.00B	5.90	5.90	5.90	.789	1	88
31	....	5.95B	5.60A	5.60A	5.52	.775	....	88

IN AUGUST

1	5.10	5.10	5.00A	5.00A	4.85	.733	1	89
4	....	....	....	4.85N	4.55	.733	....	88
5	....	....	....	4.55N	5.20	.787	....	88
6	5.30	5.70B	5.00A	5.70B	5.47	.816	24	65
7	4.60	4.60	4.60	4.60	4.52	.760	25	88
8	....	....	....	4.52N	4.62	.775	....	88
11	....	....	4.15A	4.62N	4.45	.783	....	88
12	....	....	4.30A	4.30A	4.40	.788	....	88
13	....	....	....	4.40N	4.85	.826	....	88
14	....	....	4.65A	4.65A	4.62	.814	....	88
15	....	....	4.20A	4.20A	3.97	.766	....	88
18	....	4.50B	....	3.97N	3.95	.762	....	88
19	....	4.70B	....	4.70B	4.87	.855	....	88
20	5.40	5.40	4.85A	5.40	5.52	.898	1	89
21	....	....	5.10A	5.10A	5.10	.882	....	89
22	....	5.25B	....	5.25B	5.50	.907	....	89
25	....	....	5.20A	5.20A	5.07	.902	....	89
26	4.80	5.10B	4.55A	4.55A	4.32	.863	....	89
27	....	....	4.05A	4.05A	3.82	.829	1	89
28	3.80	3.80	3.65A	3.80	3.35	.797	25	84
29	....	....	2.80A	2.80A	2.65	.733	....	84

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	2.30	2.30	2.30	2.30	2.77	.785	1	84
3	2.15	2.15	2.15	2.15	2.15	.713	7	89
4	2.17	2.17	2.10A	2.17	2.05	.709	8	92
5	2.10	2.40	2.05	2.05	1.95	.712	91	161
8	2.05	2.30	2.05	2.30	2.25	.801	3	161
9	2.45	2.45	2.40A	2.45	1.75	.742	2	161
10	1.87	2.20B	1.87	2.20B	2.22	.834	3	162
11	2.80	2.80	2.40A	2.60	2.62	.897	2	156
12	2.75	2.77B	2.75	2.75	3.17	.954	8	154
15	3.40@.35	3.40	3.35	3.35	2.60	.964	94	141
16	....	2.90B	2.40A	2.40A	2.40	.974	....	135
17	1.85	1.85	1.85	1.85	1.87	.968	2	134
18	....	1.90B	....	1.90B	2.07	.998	....	134
19	....	2.10B	....	2.10B	2.25	.999	....	133
22	....	....	....	....	....	.999	....	....

OCTOBER 1986 66 PUTS

IN AUGUST 1986

7	6.20	6.20	6.20	6.20	6.25	.856	30	30
8	....	....	....	6.25N	6.37	.868	....	30
11	6.00	6.15B	5.90A	6.15B	6.22	.878	75	105
12	6.20	6.20	6.05A	6.05A	6.20	.884	20	125
13	....	....	....	6.20N	6.67	.911	....	125
14	....	....	6.45A	6.45A	6.42	.905	....	125
15	6.30	6.30	6.00A	6.00A	5.67	.874	3	128
18	....	6.20B	....	5.67N	5.65	.889	....	128
19	....	6.40B	....	6.40B	6.70	.934	....	128
20	....	....	....	6.70N	7.37	.958	....	128
21	....	....	....	7.37N	7.00	.951	....	128
22	....	....	....	7.00N	7.42	.964	....	128
25	....	....	7.20A	7.20A	7.00	.964	....	128
26	....	....	6.50A	6.50A	6.22	.946	....	128
27	....	....	5.85A	5.85A	5.67	.931	....	128
28	....	....	5.45A	5.45A	5.15	.915	....	128
29	....	....	4.70A	4.70A	4.45	.883	....	128

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	....	....	4.20A	4.45N	4.57	.922	....	128
3	....	....	3.95A	3.95A	3.85	.889	....	153
4	....	3.90B	....	3.85N	3.75	.892	....	178
5	....	4.05B	....	3.75N	3.67	.899	....	178
8	....	4.20B	....	4.20B	4.07	.952	....	178
9	....	4.25B	....	4.07N	3.52	.935	....	178

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

OCTOBER 1986 66 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	....	....	....	3.52N	4.10	.970	....	153
11	....	4.55B	....	4.55B	4.55	.987	....	153
12	....	4.70B	....	4.70B	5.12	.996	....	153
15	....	5.35B	....	5.12N	4.52	.999	....	153
16	....	4.80B	4.30A	4.30A	4.37	.999	....	153
17	....	....	3.90A	3.90A	3.85	.999	....	123
18	....	3.90B	....	3.90B	4.07	.999	....	23
19	4.20	4.20	4.20	4.20	4.25	.990	3	23
22	....	....	....	....	....	.999	....	....

DECEMBER 1986 46 PUTS

IN MAY 1986

23	.75	.75	.70	.70	.75	.199	20	20
26	Exchange Closed; Memorial Day							
27	.80	.80	.80	.80	.75	.206	9	29
28	.65	.65	.65	.65	.70	.183	29	58
29	.80	.80	.70	.70	.70	.191	4	62
30	.75	.75	.75	.75	.85	.214	3	65

IN JUNE

2	....	....	....	.85N	.90	.231	....	65
3	....	....	....	.90N	.92	.228	....	65
4	....	....	....	.92N	.87	.214	....	65
5	.80	.80	.75	.75	.75	.193	4	67
6	....	....	.70A	.70A	.75	.191	....	67
9	....	....	....	.75N	.90	.213	....	67
10	.80	.80	.75	.75	.80	.210	9	76
11	.90	.92	.90	.90	.87	.215	26	101
12	....	....	....	.87N	.77	.195	2	103
13	....	....	.72A	.72A	.72	.195	....	103
16	.75	.75	.75	.75	.80	.207	7	100
17	.70	.70	.70	.70	.67	.168	26	126
18	.70	.80	.65	.80	.62	.155	14	140
19	....	....	....	.62N	.62	.162	....	134
20	....	....	.60A	.60A	.52	.147	....	134
23	.50	.50	.50	.50	.52	.143	6	140
24	....	....	.40A	.40A	.40	.112	....	140
25	....	....	....	.40N	.40	.102	....	140
26	....	....	....	.40N	.40	.108	....	140
27	.40	.40	.40	.40	.37	.111	33	107
30	....	....	....	.37N	.45	.119	....	107

IN JULY

1	....	....	....	.45N	.45	.112	....	107
2	.45	.45	.45	.45	.40	.103	1	106
3	....	....	....	.40N	.42	.108	....	106
4	Exchange Closed; Independence Day							
7	....	....	....	.42N	.37	.095	....	106
8	....	....	....	.37N	.45	.117	....	106
9	....	....	....	.45N	.37	.098	....	106
10	....	....	....	.37N	.37	.094	....	106
11	....	....	....	.37N	.42	.102	....	106
14	....	....	....	.42N	.37	.083	....	106
15	....	....	....	.37N	.30	.069	....	106
16	.30	.30	.30	.30	.30	.070	25	91
17	....	....	....	.30N	.27	.077	....	91
18	....	....	....	.27N	.22	.057	....	91
21	....	....	....	.22N	.17	.051	....	91
22	....	....	....	.17N	.20	.054	....	91
23	....	....	....	.20N	.20	.057	....	91
24	....	....	....	.20N	.20	.062	....	91
25	....	....	....	.20N	.17	.053	....	91
28	.15	.15	.10A	.15	.10	.036	....	91
29	....	....	....	.10N	.12	.041	54	91
30	....	....	....	.12N	.17	.057	....	91
31	....	....	....	.17N	.15	.049	....	91

IN AUGUST

1	....	....	....	.15N	.12	.040	....	91
4	....	....	....	.12N	.07	.036	....	91
5	.05	.05	.05	.05	.10	.039	1	92
6	....	....	....	.10N	.07	.042	....	91
7	....	....	....	.07N	.07	.032	....	91
8	....	....	....	.07N	.07	.034	....	91
11	....	....	....	.07N	.07	.035	....	91
12	....	....	....	.07N	.07	.031	....	91
13	....	....	....	.07N	.07	.032	....	91
14	....	....	....	.07N	.07	.029	....	91
15	....	....	....	.07N	.07	.023	....	91
18	....	....	....	.07N	.07	.019	....	91
19	....	....	....	.07N	.05	.023	....	91

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS
DECEMBER 1986 46 PUTS
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	....	....	....	.05N	.07	.025	....	91
21	....	....	....	.07N	.07	.022	....	91
22	....	....	....	.07N	.07	.025	....	91
25	....	....	....	.07N	.07	.023	....	91
26	....	....	....	.07N	.07	.018	....	91
27	....	....	....	.07N	.05	.013	....	91
28	....	....	....	.05N	.02	.011	....	91
29	....	....	....	.02N	.02	.007	....	91

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	....	....	....	.02N	.02	.008	....	91
3	....	....	....	.02N	.02	.004	....	91
4	....	....	....	.02N	.02	.004	....	91
5	....	....	....	.02N	.02	.004	....	91
8	....	....	....	.02N	.02	.005	....	91
9	....	....	....	.02N	.02	.003	....	91
10	....	....	....	.02N	.02	.004	....	91
11	....	....	....	.02N	.05	.007	....	91
12	....	....	....	.05N	.05	.008	....	92
15	....	....	....	.05N	.05	.006	....	91
16	....	....	....	.05N	.05	.004	....	91
17	.02	.02	.02	.02	.02	.002	1	91
18	....	....	....	.02N	.02	.003	....	90
19	....	....	....	.02N	.02	.002	....	90
22	....	....	....	.02N	.02	.005	....	90
23	....	....	....	.02N	.02	.005	....	90
24	....	....	....	.02N	.02	.008	....	90
25	....	....	....	.02N	.02	.006	....	90
26	....	....	....	.02N	.02	.004	....	90
29	....	....	....	.02N	.02	.002	....	90
30	....	....	....	.02N	.02	.004	....	90

IN OCTOBER

1	....	....	....	.02N	.02	.003	....	90
2	....	....	....	.02N	.02	.007	....	90
3	....	....	....	.02N	.02	.005	....	90
6	....	....	....	.02N	.02	.004	....	90
7	....	....	....	.02N	.02	.001	....	90
8	....	....	....	.02N	.02	.002	....	90
9	....	....	....	.02N	.02	.000	....	90
10	....	....	....	.02N	....	.000	....	90
13	CAB	CAB	CAB	CAB	CAB	.000	....	90
14	CAB	CAB	CAB	CAB	CAB	.000	....	90
15	CAB	CAB	CAB	CAB	CAB	.000	....	90
16	CAB	CAB	CAB	CAB	CAB	.000	....	90
17	CAB	CAB	CAB	CAB	CAB	.000	....	90
20	CAB	CAB	CAB	CAB	CAB	.000	....	90
21	CAB	CAB	CAB	CAB	CAB	.000	....	90
22	CAB	CAB	CAB	CAB	CAB	.000	....	90
23	CAB	CAB	CAB	CAB	CAB	.000	....	90
24	CAB	CAB	CAB	CAB	CAB	.000	....	90
27	CAB	CAB	CAB	CAB	CAB	.000	....	90
28	CAB	CAB	CAB	CAB	CAB	.000	....	90
29	CAB	CAB	CAB	CAB	CAB	.000	....	90
30	CAB	CAB	CAB	CAB	CAB	.000	....	90
31	CAB	CAB	CAB	CAB	CAB	.000	....	90

IN NOVEMBER

3	CAB	CAB	CAB	CAB	CAB	.000	....	90
4	CAB	CAB	CAB	CAB	CAB	.000	....	90
5	CAB	CAB	CAB	CAB	CAB	.000	....	90
6	CAB	CAB	CAB	CAB	CAB	.000	....	90
7	CAB	CAB	CAB	CAB	CAB	.000	....	90
10	CAB	CAB	CAB	CAB	CAB	.000	....	90
11	CAB	CAB	CAB	CAB	CAB	.000	....	90
12	CAB	CAB	CAB	CAB	CAB	.000	....	90
13	CAB	CAB	CAB	CAB	CAB	.000	....	90
14	CAB	CAB	CAB	CAB	CAB	.000	....	90
17	CAB	CAB	CAB	CAB	CAB	.000	....	90
18	CAB	CAB	CAB	CAB	CAB	.000	....	90
19	CAB	CAB	CAB	CAB	CAB	.000	....	90
20	CAB	CAB	CAB	CAB	CAB	.000	....	90

DECEMBER 1986 48 PUTS
IN MAY 1986

19	.90	.90	.90	.90	.92	.235	4	4
20	....	....	....	.92N	1.00	.245	....	4
21	....	....	....	1.00N	1.40	.289	....	4
22	....	....	1.35A	1.35A	1.27	.272	....	4

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS
DECEMBER 1986 48 PUTS
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	....	....	....	1.27N	1.17	.268	....	4
26	Exchange Closed: Memorial Day							
27	....	....	....	1.17N	1.25	.278	....	4
28	....	....	....	1.25N	1.10	.251	....	4
29	....	....	....	1.10N	1.15	.260	....	4
30	1.20	1.25	1.20	1.25	1.30	.287	11	15

IN JUNE

2	1.35	1.50	1.35	1.50	1.45	.307	8	20
3	....	1.50B	....	1.50B	1.50	.304	2	22
4	1.50	1.50	1.45	1.45	1.37	.288	12	32
5	1.25	1.35	1.25	1.25	1.22	.262	11	42
6	1.30	1.30	1.25	1.25	1.20	.261	4	46
9	1.35	1.35	1.35	1.35	1.40	.286	1	47
10	1.50	1.50	1.35A	1.35A	1.32	.283	1	47
11	1.40	1.40	1.40	1.40	1.37	.288	2	49
12	1.30	1.35	1.30	1.35	1.22	.264	11	60
13	1.35	1.35	1.20	1.20	1.20	.265	16	76
16	1.35	1.35	1.35	1.35	1.30	.279	1	76
17	....	....	1.20A	1.20A	1.10	.231	....	75
18	1.05	1.05	1.00	1.00	1.02	.215	42	115
19	1.00	1.05	1.00	1.00	1.02	.224	11	121
20	1.00	1.00	.60A	.90	.90	.206	15	129
23	.80	.85	.80	.85	.85	.203	9	137
24	.55	.55	.35A	.50	.92	.163	8	131
25	.65	.65	.65	.65	.75	.150	12	142
26	....	....	....	.75N	.72	.158	....	142
27	.65	.65	.65	.65	.67	.162	21	163
30	....	....	....	.67N	.77	.173	....	163

IN JULY

1	....	....	....	.77N	.70	.165	....	163
2	....	....	....	.70N	.62	.154	....	163
3	.60	.60	.60	.60	.65	.161	3	166
4	Exchange Closed: Independence Day							
7	....	....	.60A	.60A	.57	.146	....	166
8	.70	.70	.70	.70	.72	.175	1	166
9	....	....	....	.72N	.60	.149	....	166
10	.70	.70	.70	.70	.60	.145	1	167
11	....	....	....	.60N	.65	.156	....	167
14	....	....	....	.65N	.52	.131	....	167
15	....	....	.50A	.50A	.42	.111	....	167
16	.40	.45B	.40	.40	.42	.113	26	172
17	.40	.40	.40	.40	.45	.123	2	172
18	....	....	....	.45N	.35	.094	....	172
21	....	....	....	.35N	.30	.086	....	172
22	....	....	....	.30N	.32	.090	....	172
23	....	....	....	.32N	.35	.096	....	172
24	....	....	....	.35N	.37	.102	....	172
25	.45	.45	.25	.25	.30	.089	21	192
28	.25	.25	.25	.25	.20	.064	8	192
29	.20	.20	.20	.20	.22	.073	37	187
30	....	....	....	.22N	.30	.097	....	186
31	....	....	....	.30N	.25	.085	....	186

IN AUGUST

1	....	....	....	.25N	.17	.071	....	186
4	....	....	....	.17N	.15	.066	....	186
5	.10	.10	.10	.10	.17	.073	22	206
6	...	.20B	....	.20B	.17	.078	....	184
7	.12	.15B	.12	.12	.15	.062	....	184
8	.20	.20	.20	.20	.15	.066	4	184
11	.15	.15	.12	.12	.15	.070	1	185
12	.15	.15	.15	.15	.15	.063	1	185
13	....	....	....	.15N	.15	.066	....	185
14	....	....	....	.15N	.15	.061	....	185
15	....	....	....	.15N	.15	.051	....	185
18	.20	.20	.20	.20	.12	.043	100	285
19	....	....	....	.12N	.12	.051	....	285
20	....	....	....	.12N	.15	.056	....	285
21	....	....	....	.15N	.12	.051	....	285
22	.12	.12	.12	.12	.15	.057	11	284
25	....	....	....	.15N	.12	.054	....	289
26	....	....	....	.12N	.12	.043	....	289
27	.12	.12	.12	.12	.07	.033	1	289
28	....	....	....	.07N	.05	.028	....	289
29	....	....	....	.05N	.02	.021	....	289

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	....	....	....	.02N	.02	.022	....	289
3	....	....	....	.02N	.02	.014	....	289
4	....	....	....	.02N	.02	.013	....	289

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

DECEMBER 1986 48 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5	....	....	....	.02N	.02	.014	....	289
8	....	....	....	.02N	.05	.016	....	289
9	....	....	....	.05N	.02	.013	....	289
10	.05	.05	.05	.05	.05	.015	1	283
11	....	....	....	.05N	.07	.022	....	283
12	....	....	....	.07N	.10	.025	....	284
15	....	....	....	.10N	.10	.020	....	283
16	....	....	.07A	.07A	.07	.016	....	283
17	.05	.05	.05	.05	.05	.011	....	283
18	....	....	....	.05N	.05	.011	2	281
19	.02	.02	.02	.02	.02	.010	2	281
22	....	....	....	.02N	.07	.020	....	281
23	.05	.05	.05	.05	.07	.019	....	281
24	....	....	....	.07N	.07	.029	....	281
25	....	....	....	.07N	.05	.023	....	281
26	....	....	....	.05N	.05	.016	....	281
29	.05	.05	.02	.05	.05	.011	4	285
30	.05	.05	.05	.05	.05	.020	1	284

IN OCTOBER

1	....	....	....	.05N	.05	.015	....	284
2	....	....	....	.05N	.07	.031	....	281
3	.10	.10	.05	.05	.07	.025	206	357
6	.05	.05	.05	.05	.05	.021	30	357
7	....	....	....	.05N	.05	.009	....	257
8	....	....	....	.05N	.02	.012	....	257
9	....	....	....	.02N	.02	.005	....	257
10	.02	.02	.02	.02	.02	.003	5	257
13	....	....	....	.02N	.02	.001	....	257
14	....	....	....	.02N	.02	.001	....	257
15	....	....	....	.02N	....	.000	....	257
16	CAB	CAB	CAB	CAB	CAB	.000	....	257
17	CAB	CAB	CAB	CAB	CAB	.000	....	257
20	CAB	CAB	CAB	CAB	CAB	.000	....	257
21	CAB	CAB	CAB	CAB	CAB	.000	....	257
22	CAB	CAB	CAB	CAB	CAB	.000	....	257
23	CAB	CAB	CAB	CAB	CAB	.000	....	257
24	CAB	CAB	CAB	CAB	CAB	.000	....	257
27	CAB	CAB	CAB	CAB	CAB	.000	....	257
28	CAB	CAB	CAB	CAB	CAB	.000	....	257
29	CAB	CAB	CAB	CAB	CAB	.000	....	257
30	CAB	CAB	CAB	CAB	CAB	.000	....	252
31	CAB	CAB	CAB	CAB	CAB	.000	....	252

IN NOVEMBER

3	CAB	CAB	CAB	CAB	CAB	.000	....	252
4	CAB	CAB	CAB	CAB	CAB	.000	....	252
5	CAB	CAB	CAB	CAB	CAB	.000	....	252
6	CAB	CAB	CAB	CAB	CAB	.000	....	252
7	CAB	CAB	CAB	CAB	CAB	.000	....	252
10	CAB	CAB	CAB	CAB	CAB	.000	....	252
11	CAB	CAB	CAB	CAB	CAB	.000	....	252
12	CAB	CAB	CAB	CAB	CAB	.000	....	252
13	CAB	CAB	CAB	CAB	CAB	.000	....	252
14	CAB	CAB	CAB	CAB	CAB	.000	....	252
17	CAB	CAB	CAB	CAB	CAB	.000	....	252
18	CAB	CAB	CAB	CAB	CAB	.000	....	252
19	CAB	CAB	CAB	CAB	CAB	.000	....	252
20	CAB	CAB	CAB	CAB	CAB	.000	....	252

DECEMBER 1986 50 PUTS

IN APRIL 1986

23	1.85	1.85	1.85	1.85	2.27	.375	7	7
24	2.20	2.35	2.00	2.35	2.07	.359	26	33
25	2.10	2.35	2.10	2.35	2.22	.365	16	49
28	....	....	....	2.22N	2.07	.364	2	51
29	....	....	1.90A	1.90A	1.65	.316	....	51
30	....	....	....	1.65N	1.25	.274	....	51

IN MAY

1	....	....	....	1.25N	1.65	.313	....	51
2	1.70	1.85	1.70	1.85	1.85	.335	7	52
5	....	....	1.75A	1.75A	1.72	.323	....	52
6	....	....	....	1.72N	1.75	.331	....	52
7	1.70	1.70	1.70	1.70	1.47	.318	2	52
8	....	....	1.30A	1.30A	1.30	.296	....	52
9	....	....	....	1.30N	1.27	.286	....	52
12	....	....	....	1.27N	1.15	.278	....	52
13	....	....	....	1.15N	1.15	.267	....	52

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

DECEMBER 1986 50 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	1.07	1.07	1.07	1.07	1.10	.258	29	37
15	....	....	....	1.10N	1.35	.276	....	37
16	1.50	1.60	1.50	1.60	1.57	.319	7	43
19	1.45	1.45	1.45	1.45	1.50	.305	2	45
20	....	....	....	1.50N	1.60	.318	....	45
21	1.55@.50	1.55	1.50	1.50	2.10	.367	30	70
22	....	....	....	2.10N	1.95	.348	....	70
23	1.75	1.90	1.75	1.90	1.82	.344	9	77
26	Exchange Closed; Memorial Day							
27	2.00	2.00	2.00	2.00	1.92	.356	....	77
28	1.80	1.80	1.80	1.80	1.70	.326	9	86
29	1.80	1.80	1.80	1.80	1.77	.337	6	92
30	1.95	2.00	1.95	2.00	2.00	.367	10	99

IN JUNE

2	2.20	2.20	2.10	2.15B	2.20	.389	6	99
3	2.30	2.30	2.20	2.25	2.25	.386	21	100
4	2.02	2.25	2.00	2.15A	2.10	.368	28	110
5	2.00	2.00	2.00	2.00	1.87	.339	11	114
6	....	....	1.85A	1.85A	1.85	.337	....	114
9	1.85	1.85	1.85	1.85	2.12	.367	2	114
10	2.00	2.00	2.00	2.00	2.02	.363	4	117
11	2.30	2.30	2.25A	2.30	2.10	.369	25	137
12	2.10	2.20B	1.90	2.00	1.85	.341	15	150
13	1.80	1.95	1.75A	1.90	1.85	.341	40	189
16	2.00	2.15	2.00	2.15	1.97	.357	5	191
17	1.70	1.70	1.70	1.70	1.67	.303	4	195
18	1.75	1.75	1.70A	1.70A	1.57	.285	30	225
19	1.55	1.80	1.55	1.60B	1.57	.294	9	228
20	....	....	....	1.57N	1.40	.274	....	228
23	1.40	1.45B	1.30	1.30	1.40	.272	24	253
24	.75@.70	.75	.70	.75	1.35	.225	12	248
25	1.35	1.35	.90	.90	1.17	.209	28	252
26	1.05	1.05	1.05	1.05	1.15	.218	10	253
27	1.10	1.10	.90	.90	1.10	.224	7	256
30	....	1.30B	....	1.10N	1.22	.238	3	259

IN JULY

1	....	....	....	1.22N	1.15	.228	....	259
2	1.05	1.05	.90	.90	1.02	.216	81	290
3	1.00	1.25	1.00	1.25	1.05	.225	17	305
4	Exchange Closed; Independence Day							
7	.95	.95	.75	.85	.95	.208	35	309
8	1.15	1.15	1.10	1.10	1.20	.245	14	320
9	1.25	1.25	1.15	1.15	1.00	.214	63	382
10	1.05	1.05	.90	.90	1.00	.209	24	400
11	1.00	1.00	1.00	1.00	1.07	.223	22	422
14	1.00	1.00	1.00	1.00	.90	.193	7	429
15	.90	.90	.65	.70B	.75	.166	15	439
16	.70	.75	.55	.65	.72	.169	139	442
17	.60	.70	.60	.70	.80	.183	101	541
18	.70	.75	.70	.70A	.60	.145	7	551
21	....	....	....	.60N	.55	.134	10	517
22	.50	.50	.50	.50	.57	.140	4	482
23	....	....	....	.57N	.60	.148	....	481
24	....	....	....	.60N	.65	.157	....	481
25	.60	.60	.60	.60	.55	.139	10	491
28	.47	.47	.35	.40B	.40	.104	6	490
29	.40	.40	.40	.40	.40	.117	4	494
30	....	....	....	.40N	.55	.152	....	494
31	....	....	....	.55N	.47	.136	....	494

IN AUGUST

1	....	....	.32A	.32A	.35	.117	....	494
4	....	....	....	.35N	.30	.111	....	494
5	.25	.25	.20	.20	.35	.122	171	404
6	.40	.40	.40	.40	.37	.130	38	431
7	.30	.30	.30	.30	.30	.108	10	434
8	....	....	....	.30N	.30	.115	....	434
11	.25	.35	.25	.35	.32	.123	233	639
12	....	....	.30A	.30A	.30	.113	20	659
13	.25	.25	.25	.25	.32	.120	1	658
14	.35	.37	.35	.35	.35	.112	18	652
15	....	....	....	.35N	.32	.097	....	652
18	....	.35B	.30A	.30A	.30	.086	....	653
19	.30	.30	.30	.30	.30	.099	....	653
20	....	....	....	.30N	.35	.108	15	653
21	....	....	....	.35N	.30	.099	....	638
22	....	....	....	.30N	.32	.109	....	638
25	....	....	....	.32N	.30	.106	....	643
26	.30	.30	.30	.30	.25	.087	10	653
27	.25	.25	.25	.25	.20	.071	2	628
28	.17	.17	.15	.15	.15	.062	108	629

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS
DECEMBER 1986 50 PUTS
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	.12	.12	.12	.12	.10	.050	21	629
				IN SEPTEMBER				
1	Exchange Closed; Labor Day							
2	.10	.10	.10	.10	.07	.053	29	607
3	.07	.07	.07	.07	.05	.037	22	607
4	.15	.15	.07	.07	.05	.034	13	609
5	....	....	....	.05N	.05	.036	....	609
8	....	....	....	.05N	.07	.042	....	607
9	....	....	....	.07N	.05	.036	....	607
10	....	....	....	.05N	.07	.042	....	574
11	.10	.15B	.10	.15B	.15	.058	100	664
12	....	....	....	.15N	.15	.065	....	666
15	.17	.17	.17	.17	.20	.056	21	686
16	.12	.12	.12	.12	.15	.047	19	685
17	.10	.10	.10	.10	.10	.034	4	685
18	....	....	....	.10N	.07	.035	....	685
19	....	....	....	.07N	.07	.032	....	685
22	....	....	....	.07N	.12	.056	....	685
23	.17	.17	.15	.15	.12	.055	274	591
24	....	....	....	.12N	.17	.078	10	596
25	....	....	....	.17N	.15	.067	....	596
26	....	....	....	.15N	.12	.050	....	596
29	.10	.10	.10	.10	.10	.038	2	596
30	....	....	....	.10N	.10	.063	....	596
				IN OCTOBER				
1	.12	.12	.12	.12	.10	.051	1	596
2	.10	.12B	.10	.12B	.15	.093	1	596
3	....	....	....	.15N	.12	.079	....	596
6	....	....	....	.12N	.12	.070	....	596
7	.12	.12	.10	.10	.07	.039	35	616
8	.07	.07	.07	.07	.07	.046	40	603
9	.05	.05	.05	.05	.05	.026	10	611
10	....	....	....	.05N	.02	.015	5	611
13	....	....	....	.02N	.02	.006	....	612
14	.02	.02	.02	.02	.02	.008	109	612
15	....	....	....	.02N	....	.006	....	611
16	.02	.02	.02	.02	....	.005	....	611
17	CAB	CAB	CAB	CAB	CAB	.006	2	611
20	.02	.02	.02	.02	....	.004	1	610
21	CAB	CAB	CAB	CAB	.02	.008	1	609
22	.05	.05	.05	.05	.02	.005	71	578
23	....	....	....	.02N	.02	.005	....	578
24	.02	.02	.02	.02	.02	.004	1	577
27	....	....	....	.02N	....	.000	....	577
28	CAB	CAB	CAB	CAB	CAB	.000	....	577
29	CAB	CAB	CAB	CAB	CAB	.000	....	577
30	.02	.02	.02	.02	....	.000	14	559
31	CAB	CAB	CAB	CAB	CAB	.000	....	559
				IN NOVEMBER				
3	CAB	CAB	CAB	CAB	CAB	.000	....	559
4	CAB	CAB	CAB	CAB	CAB	.000	....	559
5	CAB	CAB	CAB	CAB	CAB	.000	....	559
6	CAB	CAB	CAB	CAB	CAB	.000	....	559
7	CAB	CAB	CAB	CAB	CAB	.000	....	559
10	CAB	CAB	CAB	CAB	CAB	.000	....	559
11	CAB	CAB	CAB	CAB	CAB	.000	....	559
12	CAB	CAB	CAB	CAB	CAB	.000	....	559
13	CAB	CAB	CAB	CAB	CAB	.000	....	559
14	CAB	CAB	CAB	CAB	CAB	.000	....	559
17	CAB	CAB	CAB	CAB	CAB	.000	....	559
18	CAB	CAB	CAB	CAB	CAB	.000	....	559
19	CAB	CAB	CAB	CAB	CAB	.000	....	559
20	CAB	CAB	CAB	CAB	CAB	.000	....	559
				DECEMBER 1986 52 PUTS				
				IN MARCH 1986				
24	1.10	1.10	1.10	1.10	1.10	.265	1	1
25	....	....	....	1.10N	1.05	.246	....	1
26	....	....	....	1.05N	1.05	.245	....	1
27	....	....	....	1.05N	1.15	.258	....	1
28	Exchange Closed; Good Friday							
31	....	....	....	1.15N	1.60	.304	....	1
				IN APRIL				
1	1.70	1.80B	1.70	1.80B	2.00	.339	13	14
2	....	....	1.80A	1.80A	1.25	.297	....	14
3	....	....	....	1.25N	1.50	.341	....	14

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS
DECEMBER 1986 52 PUTS
IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4	....	....	....	1.50N	2.00	.374	....	14
7	....	....	....	2.00N	1.95	.357	....	14
8	....	2.05B	....	2.05B	2.15	.357	....	14
9	....	....	....	2.15N	2.15	.361	....	14
10	....	....	2.10A	2.10A	1.92	.356	....	14
11	1.60@.55	1.60	1.55	1.55	1.60	.325	20	34
14	....	....	....	1.60N	1.67	.332	....	34
15	....	1.70B	....	1.70B	1.90	.373	....	34
16	....	....	....	1.90N	2.22	.398	....	34
17	2.35	2.35	2.35	2.35	1.80	.357	1	35
18	....	1.85B	....	1.80N	1.92	.363	....	35
21	....	2.40B	....	2.40B	2.40	.413	....	35
22	....	....	....	2.40N	2.55	.402	....	35
23	2.50	2.55	2.50	2.55	3.15	.448	3	38
24	3.05	3.30	3.00A	3.15	2.95	.430	77	104
25	3.30	3.30	3.30	3.30	3.10	.436	2	106
28	....	....	....	3.10N	2.95	.434	2	106
29	2.65	2.65	2.50	2.50	2.40	.383	13	119
30	2.10	2.10	2.10	2.10	1.85	.337	2	121
				IN MAY				
1	....	2.00B	....	2.00B	2.40	.379	....	121
2	2.50	2.50	2.50	2.50	2.65	.402	58	148
5	2.65	2.75B	2.65	2.65	2.47	.390	2	150
6	....	....	....	2.47N	2.55	.399	....	150
7	2.60	2.65	2.60	2.65	2.22	.387	14	158
8	....	....	....	2.22N	1.97	.364	....	158
9	....	....	....	1.97N	1.95	.353	....	158
12	2.10	2.10	2.05A	2.05A	1.97	.346	17	172
13	1.70	1.70	1.70	1.70	1.75	.335	6	178
14	1.75	1.75	1.75	1.75	1.70	.326	10	168
15	....	....	....	1.70N	2.00	.347	10	163
16	....	....	....	2.00N	2.35	.395	....	163
19	2.05	2.05	2.05	2.05	2.25	.381	30	164
20	....	....	....	2.20A	2.40	.395	....	164
21	2.40	3.05	2.40	3.50	3.00	.448	5	168
22	....	....	....	3.00N	2.80	.428	....	168
23	....	....	....	2.80N	2.67	.424	....	168
26	Exchange Closed; Memorial Day							
27	2.80	2.90	2.80	2.90	2.80	.437	7	175
28	2.60	2.60	2.45	2.50B	2.50	.405	32	207
29	2.55	2.70	2.55	2.65A	2.62	.417	13	220
30	2.85	2.85	2.85	2.85	2.90	.449	15	231
				IN JUNE				
2	2.90	3.05B	2.90	3.05B	3.17	.474	....	231
3	....	....	....	3.17N	3.20	.469	4	235
4	....	....	3.05A	3.05A	3.00	.450	....	235
5	2.90	2.90	2.60	2.60	2.70	.420	3	236
6	2.60	2.60	2.60	2.60	2.67	.418	3	239
9	2.55	2.90	2.55	2.90	3.02	.450	25	247
10	3.00	3.10	2.90	3.10	2.92	.445	33	275
11	3.35	3.35	3.05	3.10	3.00	.452	6	279
12	2.65@.60	2.75	2.60	2.75	2.70	.422	39	318
13	2.55	2.70	2.55	2.70	2.70	.422	42	324
16	2.80	3.05	2.80	3.00	2.85	.438	21	341
17	2.50	2.50	2.50	2.50	2.42	.380	15	356
18	2.45	2.45	2.30	2.30	2.30	.359	52	386
19	2.55	2.55	2.40	2.50	2.30	.370	19	401
20	2.30	2.35	2.20A	2.20A	2.15	.349	22	404
23	2.05	2.15	2.05	2.10	2.10	.349	59	459
24	1.10	1.50	1.10	1.30	1.95	.295	38	471
25	1.80	2.00B	1.50	1.50	1.72	.276	25	485
26	1.75	1.75	1.70A	1.75	1.70	.287	5	486
27	1.65	1.65	1.30	1.60	1.70	.295	33	468
30	1.82@.80	1.97	1.80	1.97	1.85	.312	14	483
				IN JULY				
1	1.95	1.95	1.80	1.85	1.75	.301	44	502
2	1.60	1.70	1.50	1.50	1.55	.287	20	512
3	1.50	1.50	1.45	1.45	1.60	.299	7	523
4	Exchange Closed; Independence Day							
7	1.30@.35	1.45	1.30	1.45	1.50	.280	44	538
8	1.60@.65	1.70	1.60	1.70	1.82	.324	25	563
9	1.80	1.90	1.70A	1.70A	1.57	.288	31	564
10	1.60	1.60	1.45	1.50	1.55	.284	13	572
11	1.65	1.65	1.55	1.55	1.65	.300	5	558
14	1.80	1.80	1.50	1.50	1.40	.266	75	582
15	1.20	1.20	1.17A	1.17A	1.20	.234	21	566
16	1.20	1.20	1.02	1.10	1.17	.238	97	573
17	1.05	1.15	1.05	1.15	1.30	.254	32	561
18	1.10	1.10	.95	.95	1.00	.208	30	589
21	1.00	1.00	1.00	1.00	.92	.195	9	590

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS
DECEMBER 1986 52 PUTS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	1.00	1.00	.80	.95	.97	.203	72	631
23	.85	.85	.85	.85	1.02	.213	10	634
24	1.00	1.10	1.00	1.10	1.07	.224	11	641
25	1.07	1.07	.95	.95	.92	.203	27	645
28	.50	.60	.50	.60	.70	.158	10	645
29	.80	.80	.65	.70	.72	.176	58	645
30	.77	.90	.75	.90	.95	.220	42	683
31	.95	.95	.70	.75B	.82	.201	17	691
IN AUGUST								
1	.70	.70	.60	.65	.65	.178	18	692
4	.60	.60	.50	.52	.57	.171	86	731
5	.55	.60B	.42	.60B	.62	.187	39	760
6	.65	.80	.65	.80	.67	.200	112	730
7	....	....	.65A	.65A	.57	.171	....	730
8	.60	.70	.60	.65	.60	.182	66	783
11	.50	.60	.50	.60	.65	.195	113	876
12	.60	.60	.50	.50	.62	.184	64	876
13	.65	.70	.60	.60	.65	.195	37	874
14	.65	.67	.65	.65	.67	.185	24	861
15	.62	.62	.62	.62	.62	.165	2	848
18	.70	.70	.65A	.65A	.57	.150	24	872
19	....	....	....	.57N	.60	.170	....	872
20	.60	.62	.60	.62	.67	.183	33	897
21	.55	.65	.55	.65	.60	.172	44	932
22	....	....	....	.60N	.65	.187	11	939
25	....	....	....	.65N	.60	.183	....	944
26	.55	.55	.55	.55	.52	.156	17	959
27	.50	.50	.40	.47A	.45	.132	15	957
28	.50	.50	.35	.40	.35	.119	17	959
29	.25	.25	.20	.20	.22	.099	74	934
IN SEPTEMBER								
1	Exchange Closed; Labor Day							
2	.22	.22	.20	.22	.22	.107	189	877
3	.20	.22	.20	.20	.15	.080	71	862
4	.15	.17	.15	.17	.15	.076	95	909
5	.17	.17	.17	.17	.15	.080	50	909
8	.15	.15	.15	.15	.17	.094	51	937
9	.20	.20	.17	.17	.15	.083	32	932
10	....	.17B	....	.17B	.20	.096	....	891
11	.20	.30	.20	.30	.35	.126	20	903
12	.45	.45	.40	.40	.40	.139	13	892
15	.45	.45	.45	.45	.37	.123	9	891
16	.45	.45	.30	.30	.30	.107	55	902
17	....	....	.20A	.20A	.22	.083	4	898
18	.20	.20	.20	.20	.20	.086	5	893
19	.22	.22	.20	.20	.20	.080	60	894
22	.30	.37	.30	.37	.37	.129	162	1028
23	.45	.47B	.32	.32	.35	.126	302	869
24	.32	.45	.30	.45	.45	.170	153	995
25	.45	.47	.40	.45	.40	.152	194	1129
26	....	....	.32A	.32A	.32	.121	6	1123
29	....	....	.25A	.25A	.25	.101	....	1123
30	.25	.25	.25	.25	.30	.152	26	1127
IN OCTOBER								
1	.27	.30B	.27	.27	.27	.131	7	1120
2	.30	.45	.25A	.45	.45	.210	22	1125
3	.40	.45	.40	.42	.40	.186	45	1136
6	.35	.40	.35	.40	.40	.175	12	1137
7	.27	.27	.27	.27	.25	.111	21	1141
8	.17	.25	.17	.25	.27	.130	36	1120
9	.22	.22	.15	.15	.15	.084	41	1129
10	.15	.15	.10	.12	.12	.057	10	1121
13	.10	.10	.07	.07	.07	.031	39	1099
14	.05	.10	.05	.05	.07	.038	61	1082
15	.07	.07	.07	.07	.07	.031	15	1067
16	....	....	....	.07N	.07	.027	....	1067
17	.10	.10	.10	.10	.10	.033	4	1063
20	....	....	.07A	.07A	.05	.027	....	1063
21	.07	.10	.07	.10	.10	.043	95	1068
22	.07	.07	.07	.07	.07	.033	16	1064
23	....	....	....	.07N	.07	.032	....	1064
24	.07	.10	.07	.10	.07	.029	12	1057
27	.05	.07	.02	.02	.02	.006	12	1047
28	.02	.02	.02	.02	....	.005	40	1017
29	.02	.02	CAB	.02	....	.002	4	1016
30	CAB	CAB	CAB	CAB	CAB	.001	1	1000
31	.02	.02	.02	.02	....	.001	27	1000

LIVE CATTLE OPTION ON FUTURES — PUTS
DECEMBER 1986 52 PUTS
IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.02	.02	.02	.02	....	.000	9	1000
4	CAB	CAB	CAB	CAB	CAB	.000	....	1001
5	CAB	.02	CAB	.02	...	.000	6	994
6	CAB	CAB	CAB	CAB	CAB	.000	2	992
7	CAB	CAB	CAB	CAB	CAB	.000	....	992
10	CAB	CAB	CAB	CAB	CAB	.000	....	992
11	CAB	CAB	CAB	CAB	CAB	.000	1	992
12	CAB	CAB	CAB	CAB	CAB	.000	....	992
13	.02	.02	.02	.02	....	.000	3	992
14	CAB	CAB	CAB	CAB	CAB	.000	1	992
17	CAB	CAB	CAB	CAB	CAB	.000	....	992
18	CAB	CAB	CAB	CAB	CAB	.000	....	992
19	CAB	CAB	CAB	CAB	CAB	.000	....	991
20	CAB	CAB	CAB	CAB	CAB	.000	....	991
DECEMBER 1986 54 PUTS								
IN APRIL 1986								
8	2.85	2.90B	2.85	2.90B	3.02	.432	4	4
9	....	....	3.00A	3.02N	3.02	.434	....	4
10	....	....	2.95A	2.95A	2.77	.429	....	4
11	....	....	2.60A	2.60A	2.37	.396	....	4
14	....	2.40B	...	2.37N	2.47	.404	....	4
15	2.50	2.50	2.50	2.50	2.77	.447	1	4
16	3.10	3.10	3.10	3.10	3.20	.473	36	40
17	....	....	....	3.20N	2.60	.429	....	40
18	....	....	....	2.60N	2.80	.434	....	40
21	3.20	3.20	3.20	3.20	3.40	.486	2	42
22	3.80	3.85B	3.80	3.80	3.50	.473	1	43
23	3.50	3.50	3.50	3.50	4.25	.519	36	45
24	....	....	....	4.25N	4.02	.500	2	47
25	....	....	....	4.02N	4.20	.506	....	45
28	....	....	4.10A	4.10A	4.02	.504	....	45
29	3.55	3.55	3.55	3.55	3.32	.451	1	46
30	....	....	3.00A	3.00A	2.62	.402	....	46
IN MAY								
1	....	....	....	2.62N	3.30	.446	....	46
2	....	....	....	3.30N	3.62	.470	....	50
5	....	....	3.50A	3.50A	3.40	.458	....	50
6	....	....	....	3.40N	3.50	.468	....	46
7	3.55	3.55	3.55	3.55	3.17	.456	3	49
8	....	....	....	3.17N	2.85	.433	....	49
9	2.80	2.80	2.80	2.80	2.80	.422	8	57
12	2.80	2.80	2.80	2.80	2.60	.416	11	65
13	2.60	2.60	2.60	2.60	2.55	.406	8	73
14	2.55	2.55	2.55	2.55	2.47	.397	37	110
15	....	....	....	2.47N	2.85	.421	....	110
16	....	....	....	2.85N	3.30	.471	....	110
19	....	....	....	3.30N	3.15	.458	....	110
20	....	....	....	3.15N	3.35	.473	....	110
21	....	....	....	3.35N	4.10	.528	....	110
22	....	....	....	4.10N	3.85	.508	....	110
23	....	....	....	3.85N	3.72	.504	....	110
26	Exchange Closed; Memorial Day							
27	3.80	3.90	3.70A	3.90	3.87	.518	12	116
28	3.50	3.50	3.50	3.50	3.47	.486	29	116
29	3.55	3.55	3.55	3.55	3.65	.498	2	118
30	....	....	....	3.65N	4.00	.531	....	118
IN JUNE								
2	4.00	4.10B	4.00	4.10B	4.32	.556	....	118
3	4.30	4.30	4.30	4.30	4.35	.551	4	118
4	4.00	4.00	4.00	4.00	4.10	.532	1	118
5	3.90@ 85	3.90	3.75	3.75	3.75	.501	3	121
6	3.60	3.70	3.60	3.70	3.72	.499	5	126
9	....	....	....	3.72N	4.10	.532	....	126
10	4.05	4.05	3.90	3.90	4.02	.527	17	139
11	4.20	4.20	4.10	4.10	4.10	.533	15	154
12	3.90	3.90	3.80A	3.80A	3.72	.503	1	155
13	3.75	3.75	3.62	3.62	3.72	.503	9	156
16	....	3.80B	....	3.80B	3.95	.519	....	156
17	3.45	3.45	3.45	3.45	3.35	.458	1	157
18	3.35	3.35	3.35	3.35	3.20	.437	13	170
19	....	3.40B	....	3.20N	3.22	.449	....	170
20	3.25	3.25	3.02	3.02	2.95	.427	21	181
23	2.95	2.95	2.85	2.90	2.95	.428	123	258
24	2.47	2.47	1.85	1.85	2.70	.371	116	370
25	2.70	2.70	2.05	2.30	2.45	.350	71	415
26	2.55	2.55	2.30	2.45	2.45	.362	36	430
27	2.60	2.60	2.20	2.20	2.40	.371	23	429
30	2.57	2.90	2.57	2.90	2.62	.390	119	519

LIVE CATTLE OPTION ON FUTURES — PUTS

DECEMBER 1986 54 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.65	2.70B	2.65	2.65	2.50	.379	2	520
2	2.60	2.60	2.20	2.20	2.30	.365	77	539
3	2.35	2.35	2.10	2.25	2.40	.379	20	555
4	Exchange Closed; Independence Day							
7	2.10	2.10	1.80	2.10B	2.20	.360	71	589
8	2.20	2.70	2.20	2.60@.70	2.65	.408	74	610
9	2.60	2.80	2.60	2.60A	2.30	.370	14	624
10	2.20	2.20	2.20	2.20	2.30	.366	3	624
11	2.30	2.50	2.25	2.50	2.42	.384	13	627
14	2.35	2.35	2.15	2.15	2.10	.347	66	672
15	2.00	2.00	1.75	1.80A	1.82	.311	496	1064
16	1.75	1.90	1.55	1.90	1.80	.316	132	1082
17	1.75	1.80	1.60	1.80	1.95	.336	37	1088
18	1.65	1.80B	1.50	1.50	1.55	.281	88	1127
21	1.60	1.60	1.40	1.40	1.45	.267	10	1123
22	1.55	1.60	1.40	1.40	1.50	.277	71	1141
23	1.40	1.50	1.30	1.50	1.55	.289	80	1200
24	1.65@.60	1.65	1.50	1.60	1.65	.303	36	1228
25	1.70	1.70	1.45	1.45	1.55	.278	14	1235
28	.85	1.05	.85	1.00	1.00	.225	40	1262
29	1.25	1.30	1.05	1.20	1.17	.246	83	1292
30	1.25	1.50	1.15	1.50	1.50	.301	19	1326
31	1.50	1.50	1.20	1.35B	1.32	.279	25	1334

IN AUGUST

1	1.20	1.20	1.07A	1.07A	1.12	.252	8	1330
4	1.05	1.05	.95	1.00	1.00	.246	112	1388
5	.90	1.00	.80	1.00	1.07	.267	57	1389
6	1.07	1.25	1.07	1.25	1.22	.284	28	1384
7	1.00	1.05	1.00	1.00	1.02	.251	216	1362
8	1.10	1.12	1.07	1.12	1.07	.266	28	1370
11	1.00	1.12B	.95	1.12B	1.17	.285	126	1382
12	1.00	1.05	1.00	1.00	1.10	.274	50	1282
13	1.10	1.15	1.00	1.15	1.17	.288	99	1315
14	1.00	1.15	1.00	1.15	1.20	.278	28	1326
15	1.05	1.15	1.05	1.10	1.10	.253	36	1341
18	1.30	1.32	1.02	1.05	1.02	.236	34	1344
19	1.00	1.10	1.00	1.10	1.07	.262	60	1353
20	1.10	1.10	1.05	1.10	1.20	.280	79	1387
21	1.15	1.15	1.05	1.05	1.10	.267	17	1393
22	1.15	1.20	1.10	1.20	1.17	.286	24	1405
25	1.00	1.10B	1.00	1.05B	1.10	.284	1	1409
26	1.05	1.05	1.00	1.00	.97	.249	15	1423
27	.90	.90	.80	.80	.85	.218	25	1440
28	.85	.85	.65	.65	.67	.201	56	1483
29	.50	.57	.50	.50	.50	.174	40	1441

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	.60	.60	.40	.50	.50	.188	79	1464
3	.50	.50	.40	.40	.37	.149	155	1533
4	.40	.40	.35	.35	.35	.144	102	1487
5	.40	.40	.35	.35	.37	.153	7	1477
8	....	.40B	....	.40B	.42	.176	....	1477
9	.50	.50	.45	.45	.40	.162	37	1462
10	.35	.42	.35	.40	.50	.183	18	1452
11	.60	.72	.60	.65	.72	.229	16	1445
12	.77	.80	.75	.80	.82	.249	47	1451
15	.85	.90	.80	.80	.80	.229	72	1452
16	.90	.90	.70	.70	.67	.205	35	1469
17	.60	.60	.50	.50	.50	.168	3	1467
18	.50	.55	.47	.50	.50	.173	79	1425
19	.50	.50	.40	.40	.47	.165	24	1403
22	.65	.80	.65	.80	.80	.245	26	1424
23	.80	1.00	.60	.60	.70	.243	86	1375
24	.75	1.00	.65	1.00	1.00	.305	132	1422
25	.95	.95	.85	.90	.85	.282	106	1450
26	.80	.80	.55	.60B	.65	.238	54	1444
29	.55	.55	.55	.55	.55	.211	95	1493
30	.50	.75	.50	.75	.75	.292	157	1535

IN OCTOBER

1	.65	.82	.55	.65	.65	.262	168	1592
2	.60	1.10	.55	1.00	1.02	.378	117	1655
3	1.00@.02	1.25	.95	.97A	.97	.348	219	1713
6	.90	.90	.85	.87	.95	.338	81	1754
7	.75	.75	.60	.60	.65	.242	84	1733
8	.55@.60	.67	.55	.62B	.67	.275	118	1683
9	.57	.57	.40	.40	.42	.200	94	1563
10	.40	.40	.35	.35@.30	.30	.152	102	1551
13	.30	32	.15	.15	.15	.099	333	1510
14	.17	.25	.15	.25	.25	.120	532	1255
15	.25	.25	.17	.17	.17	.103	178	1192

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

DECEMBER 1986 54 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	.17	.20	.17	.20	.15	.096	45	1182
17	.20	.20	.20	.20	.17	.113	18	1190
20	.17	.20	.17	.20B	.17	.103	42	1216
21	.17	.32	.17	.27	.25	.146	271	1278
22	.30	.30	.22	.25	.25	.122	368	1365
23	.22	.27	.22	.25	.22	.120	186	1489
24	.25	.27	.22	.25	.27	.115	48	1488
27	.17	.17	.07	.10	.07	.039	87	1500
28	.07	.10	.05	.05	.05	.036	133	1500
29	.05	.05	.02	.02	.05	.022	175	1615
30	.05	.05	.02	.05	.02	.016	108	1564
31	.02	.05	.02	.05	.02	.018	123	1568

IN NOVEMBER

3	.02	.02	.02	.02	....	.005	106	1562
4	.02	.02	.02	.02	....	.005	27	1554
5	CAB	CAB	CAB	CAB	CAB	.005	5	1552
6	.02	.02	.02	.02	....	.002	6	1552
7	CAB	CAB	CAB	CAB	CAB	.003	3	1552
10	CAB	CAB	CAB	CAB	CAB	.000	2	1561
11	CAB	CAB	CAB	CAB	CAB	.000	7	1559
12	CAB	CAB	CAB	CAB	CAB	.000	1	1551
13	CAB	CAB	CAB	CAB	CAB	.000	....	1551
14	.02	.02	.02	.02	....	.000	2	1551
17	.02	.02	.02	.02	....	.000	100	1551
18	CAB	CAB	CAB	CAB	CAB	.000	2	1551
19	CAB	CAB	CAB	CAB	CAB	.000	....	1550
20	CAB	CAB	CAB	CAB	CAB	.000	....	1550

DECEMBER 1986 56 PUTS

IN FEBRUARY 1986

21	2.20	2.20	2.20	2.20	2.10	.361	1	1
24	2.20	2.20	2.20	2.20	2.20	.359	2	3
25	2.00	2.00	2.00	2.00	1.92	.319	2	5
26	....	....	....	1.92N	2.25	.343	....	5
27	....	....	....	2.25N	2.25	.357	....	5
28	....	....	....	2.25N	2.30	.379	....	5

IN MARCH

3	....	....	....	2.30N	2.30	.386	....	5
4	....	....	....	2.30N	2.10	.372	....	5
5	....	....	....	2.10N	2.20	.383	....	5
6	....	....	....	2.20N	2.42	.383	....	5
7	2.60	2.60	2.60	2.60	2.22	.379	4	5
10	....	....	....	2.22N	2.22	.379	....	5
11	2.55	2.55	2.55	2.55	2.25	.395	4	9
12	....	....	....	2.25N	2.27	.396	....	9
13	....	....	....	2.27N	2.27	.395	....	9
14	....	2.40B	....	2.40B	2.17	.388	....	9
17	....	....	....	2.17N	2.22	.391	....	9
18	....	....	....	2.22N	2.27	.397	....	9
19	....	2.45B	....	2.45B	2.30	.400	....	9
20	....	2.55B	....	2.55B	2.50	.395	....	9
21	2.60	2.60	2.60	2.60	2.37	.393	4	13
24	....	....	....	2.37N	2.45	.400	....	13
25	....	....	....	2.45N	2.20	.379	....	13
26	....	....	....	2.20N	2.20	.380	....	13
27	2.55	2.55	2.55	2.55	2.45	.397	2	15
28	Exchange Closed; Good Friday							
31	....	3.00B	....	3.00B	2.80	.451	....	15

IN APRIL

1	3.50	3.90	3.50	3.90	3.70	.490	36	51
2	....	....	3.40A	3.40A	2.80	.443	....	51
3	....	3.20B	....	3.20B	3.40	.491	....	51
4	....	....	....	3.40N	4.02	.524	....	51
7	....	....	4.00A	4.00A	3.80	.506	....	51
8	3.85	3.95B	3.85	3.95B	4.07	.506	4	51
9	....	....	....	4.07N	4.07	.507	....	51
10	....	....	3.95A	3.95A	3.82	.501	....	51
11	....	....	3.40A	3.40A	3.32	.468	....	51
14	....	....	....	3.32N	3.45	.476	....	51
15	....	....	....	3.45N	3.95	.520	....	51
16	4.20	4.20	4.20	4.20	4.40	.545	36	51
17	....	....	....	4.40N	3.60	.500	....	51
18	....	....	....	3.60N	3.87	.505	....	51
21	....	4.20B	....	4.20B	4.60	.556	....	51
22	....	5.15B	....	5.15B	4.65	.543	....	51
23	....	....	....	4.65N	5.55	.588	....	51
24	....	....	....	5.55N	5.27	.568	....	51

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS
DECEMBER 1986 56 PUTS
IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	....	....	....	5.27N	5.45	.573	....	51
28	....	....	....	5.45N	5.27	.571	....	51
29	....	....	5.20A	5.20A	4.45	.518	....	51
30	....	....	....	4.45N	3.57	.467	....	51
IN MAY								
1	....	....	....	3.57N	4.40	.512	....	51
2	....	....	....	4.40N	4.77	.536	....	51
5	....	....	....	4.77N	4.50	.524	....	51
6	....	....	....	4.50N	4.67	.535	....	51
7	....	....	....	4.67N	4.32	.525	....	51
8	....	....	....	4.32N	3.95	.502	....	51
9	....	....	....	3.95N	3.82	.492	....	51
12	....	....	....	3.82N	3.62	.487	....	51
13	....	....	....	3.62N	3.52	.477	....	51
14	....	....	....	3.52N	3.45	.469	....	51
15	....	....	....	3.45N	3.87	.495	....	51
16	....	....	....	3.87N	4.50	.546	....	51
19	....	....	....	4.50N	4.27	.533	....	51
20	....	....	....	4.27N	4.52	.550	....	51
21	4.45	4.45	4.45	4.45	5.37	.603	5	52
22	....	....	....	5.37N	5.10	.584	....	52
23	....	....	....	5.10N	4.97	.581	....	52
26	Exchange Closed; Memorial Day							
27	....	....	....	4.97N	5.15	.595	....	52
28	....	....	4.75A	4.75A	4.67	.564	....	52
29	....	....	....	4.67N	4.87	.576	....	52
30	....	....	....	4.87N	5.30	.608	....	52
IN JUNE								
2	....	....	....	5.30N	5.70	.632	....	52
3	....	....	....	5.70N	5.70	.628	....	52
4	....	....	5.45A	5.45A	5.40	.610	....	52
5	....	....	5.10A	5.10A	4.97	.579	....	52
6	....	....	4.90A	4.90A	4.95	.577	....	52
9	....	....	....	4.95N	5.37	.609	....	52
10	....	....	5.35A	5.37N	5.27	.605	....	52
11	....	5.45B	....	5.45B	5.42	.611	....	52
12	....	....	5.00A	5.00A	4.95	.581	....	52
13	....	....	....	4.95N	4.95	.580	....	52
16	....	5.10B	....	5.10B	5.17	.596	....	52
17	4.35	4.35	4.35	4.35	4.45	.536	2	54
18	....	....	....	4.45N	4.27	.514	....	52
19	....	4.45B	....	4.45B	4.32	.526	....	52
20	....	....	....	4.32N	3.97	.505	....	52
23	....	....	....	3.97N	4.00	.508	....	52
24	....	....	....	4.00N	3.60	.449	....	52
25	3.40	3.40	3.10	3.15	3.32	.427	27	79
26	3.40	3.40	3.30	3.30	3.35	.439	43	119
27	3.55	3.55	3.00	3.00	3.32	.449	44	161
30	3.50	3.95	3.50	3.70A	3.60	.470	7	162
IN JULY								
1	3.90	3.90	3.37	3.37	3.45	.459	12	174
2	3.45	3.45	3.15	3.15	3.20	.446	30	204
3	3.25	3.40	3.10	3.25	3.32	.461	63	248
4	Exchange Closed; Independence Day							
7	3.15	3.15	2.70	2.90	3.10	.443	131	352
8	3.25	3.50	3.25	3.50	3.65	.494	41	381
9	3.60	3.60	3.20A	3.20A	3.22	.455	11	392
10	3.15@.20	3.35	3.00	3.20	3.20	.452	63	445
11	3.27	3.40	3.15	3.30A	3.37	.471	63	485
14	3.20	3.25	3.05	3.05	2.97	.433	109	587
15	2.55	2.85	2.55	2.60	2.60	.394	142	672
16	2.60	2.60	2.35	2.60	2.60	.401	113	766
17	2.50@.47	2.70	2.47	2.70	2.80	.422	67	816
18	2.50	2.60	2.17	2.30	2.30	.363	153	933
21	2.30@.40	2.40	2.10	2.20	2.15	.348	168	1051
22	2.15	2.35	2.15	2.20	2.22	.359	67	1073
23	2.10@.15	2.25	2.00	2.25	2.30	.373	91	1114
24	2.40	2.40	2.25	2.40	2.42	.388	26	1121
25	2.50	2.50	2.30	2.30	2.20	.362	65	1172
28	1.60	1.70	1.25	1.50	1.60	.301	50	1195
29	1.70	1.85	1.70	1.75	1.82	.327	45	1191
30	1.95	2.10B	1.80	2.10B	2.27	.389	68	1170
31	2.30	2.30	2.10A	2.10A	2.02	.366	107	1242
IN AUGUST								
1	2.00	2.00	1.75	1.75	1.75	.336	11	1251
4	1.60	1.65	1.52	1.55	1.60	.332	18	1260
5	1.60	1.70	1.40	1.70	1.72	.357	88	1303
6	1.75	2.10	1.70A	2.00A	2.00	.379	65	1317

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS
DECEMBER 1986 56 PUTS
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	1.65	1.70	1.65	1.65	1.67	.343	79	1296
8	1.75	1.80	1.75	1.80	1.75	.362	12	1296
11	1.60@.55	1.70	1.55	1.70	1.90	.387	70	1304
12	1.80	1.82	1.60	1.65	1.80	.377	27	1311
13	1.75	2.00	1.70	1.85	1.90	.395	26	1309
14	1.70	1.85	1.65	1.85	1.92	.385	53	1303
15	1.80	1.90	1.75	1.75	1.77	.358	111	1312
18	2.05	2.10B	1.65	1.65	1.67	.340	72	1345
19	1.65	1.75	1.60	1.70	1.75	.371	73	1370
20	1.75	1.75	1.65	1.67	1.90	.393	84	1390
21	1.90	1.90	1.80A	1.80A	1.82	.379	10	1399
22	1.80	1.97	1.80	1.97	1.92	.401	27	1416
25	1.80	1.85	1.75	1.85	1.85	.400	30	1426
26	1.75	1.90B	1.70	1.75A	1.65	.361	15	1431
27	1.55	1.55	1.37	1.37	1.45	.325	42	1465
28	1.40	1.45	1.20	1.20	1.22	.305	154	1471
29	1.20	1.20	.90	1.00	.95	.273	80	1477
IN SEPTEMBER								
1	Exchange Closed; Labor Day							
2	1.05	1.05	.87	.92	1.00	.295	132	1469
3	1.00	1.00	.75	.80	.77	.245	184	1402
4	.80@.77	.82	.75	.75	.72	.240	190	1389
5	.75	.90	.75	.80	.80	.254	145	1436
8	.75	.92	.75	.85	.92	.289	52	1424
9	.95	1.00	.80	.80	.85	.272	53	1467
10	.82	1.05	.80	.95	1.00	.301	58	1447
11	1.10	1.40	1.10	1.30	1.35	.362	26	1458
12	1.37	1.50	1.30	1.50	1.52	.388	44	1469
15	1.60	1.67	1.45	1.45	1.45	.366	71	1474
16	1.60@.65	1.65	1.25	1.25	1.27	.337	212	1430
17	1.25@.22	1.25	1.02	1.05@.02	1.02	.289	64	1414
18	.97	1.05	.95	1.00	1.00	.297	131	1430
19	.97	1.05	.92	.95	.97	.287	129	1496
22	1.15	1.50	1.10	1.50	1.50	.394	137	1515
23	1.50	1.82	1.22	1.40B	1.40	.393	196	1536
24	1.40	1.80	1.25	1.70	1.77	.468	158	1532
25	1.75	1.80	1.55	1.62B	1.62	.443	209	1556
26	1.50@.45	1.50	1.15	1.35	1.35	.393	201	1622
29	1.20	1.20	1.02	1.02	1.10	.363	221	1611
30	1.10@.05	1.45	1.05	1.45	1.50	.466	62	1577
IN OCTOBER								
1	1.40	1.70	1.30A	1.50	1.40	.434	258	1615
2	1.30	2.05	1.20	2.00	2.07	.566	244	1738
3	2.10	2.10	1.90	1.95	1.95	.537	135	1773
6	1.95	2.00	1.75	1.85	1.90	.531	112	1817
7	1.60@.55	1.60	1.30A	1.35	1.30	.422	173	1871
8	1.30@.25	1.45	1.20	1.40B	1.45	.465	204	1890
9	1.25	1.25	.97	1.00	1.00	.374	120	1877
10	1.00	1.00	.85	.85	.80	.309	183	1878
13	.70	.70	.45	.45	.47	.233	286	1859
14	.50	.60	.45	.60	.60	.272	682	2086
15	.55	.70	.45	.55	.52	.247	256	2141
16	.45	.60	.45	.52	.50	.237	140	2152
17	.55@.57	.65	.55	.65	.57	.271	59	2146
20	.60	.60	.50	.55	.55	.262	73	2167
21	.57	.87	.57	.80	.77	.339	262	2179
22	.82@.80	.82	.67	.67	.67	.301	223	2210
23	.67	.75	.65	.70	.67	.302	35	2206
24	.65	.75	.65	.67	.70	.295	487	2447
27	.50	.50	.25	.30	.27	.145	837	2211
28	.25	.27	.25	.25	.25	.139	168	2213
29	.22	.22	.15	.15	.17	.099	574	2647
30	.12	.20	.12	.12	.12	.084	206	2521
31	.12	.15	.07	.15	.12	.092	426	2497
IN NOVEMBER								
3	.10	.10	.07	.07	.05	.043	110	2507
4	.05	.05	.02	.05	.05	.043	93	2486
5	.10	.10	.07	.07A	.07	.050	96	2418
6	.05	.07	.05	.05	.05	.032	194	2557
7	.05	.05	.05	.05	.02	.039	15	2523
10	.05	.05	.02	.02	....	.006	98	2403
11	CAB	.02	CAB	.02	....	.004	23	2401
12	CAB	.02	CAB	.02	....	.002	14	2374
13	.02	.02	.02	.02	....	.001	27	2360
14	.02	.02	CAB	.02	....	.000	4	2358
17	.02	.02	CAB	CAB	CAB	.000	2	2356
18	.02	.02	.02	.02	....	.000	5	2353
19	.02	.02	.02	.02	....	.000	1	2351
20	.02	.02	CAB	CAB	CAB	.000	3	2348

LIVE CATTLE OPTION ON FUTURES — PUTS
DECEMBER 1986 58 PUTS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13	3.00	3.10B	3.00	3.10B	3.15	.443	5	5
14	....	....	....	3.15N	3.10	.423	....	5
17	Exchange Closed: President's Day							
18	....	3.20B	....	3.20B	3.60	.477	....	5
19	....	....	3.55A	3.55A	3.37	.460	....	5
20	....	....	....	3.37N	3.40	.466	....	5
21	....	....	....	3.40N	3.30	.444	....	5
24	....	....	3.20A	3.20A	3.20	.442	....	5
25	3.00	3.00	3.00	3.00	2.67	.399	5	10
26	2.90	2.90	2.90	2.90	3.10	.426	5	15
27	....	....	....	3.10N	3.07	.440	....	15
28	3.00	3.00	3.00	3.00	3.12	.439	15	30

IN MARCH

3	....	....	....	3.12N	3.20	.447	....	30
4	....	....	....	3.20N	2.95	.432	....	30
5	....	....	....	2.95N	3.05	.443	....	30
6	....	....	....	3.05N	3.30	.444	....	30
7	....	....	....	3.30N	3.07	.440	....	30
10	....	3.20B	....	3.20B	3.10	.440	....	30
11	....	....	....	3.10N	3.17	.457	....	30
12	....	....	....	3.17N	3.20	.459	....	30
13	....	....	....	3.20N	3.20	.459	....	30
14	....	3.30B	....	3.30B	3.07	.452	....	30
17	....	3.35B	....	3.35B	3.12	.456	....	30
18	....	3.30B	....	3.30B	3.20	.463	....	30
19	....	3.40B	....	3.40B	3.22	.467	....	30
20	....	....	....	3.22N	3.17	.462	....	30
21	....	3.20B	....	3.20B	3.30	.461	....	30
24	....	....	....	3.30N	3.37	.469	....	30
25	....	....	....	3.37N	3.10	.448	....	30
26	....	3.15B	....	3.15B	3.10	.450	....	30
27	....	3.15B	....	3.15B	3.35	.470	....	30
28	Exchange Closed: Good Friday							
31	....	3.95B	....	3.95B	3.95	.525	....	30

IN APRIL

1	4.80	4.95B	4.65	4.95B	5.05	.563	43	13
2	....	....	4.50A	4.50A	3.87	.516	....	13
3	....	....	....	3.87N	4.60	.564	....	13
4	....	....	....	4.60N	5.32	.596	....	13
7	4.75	4.75	4.75	4.75	5.00	.577	13	8
8	....	5.15B	....	5.15B	5.30	.577	....	8
9	....	....	....	5.30N	5.32	.577	....	8
10	....	....	5.10A	5.10A	5.05	.571	....	8
11	....	....	4.55A	4.55A	4.45	.538	....	8
14	....	....	....	4.45N	4.62	.547	....	8
15	....	....	....	4.62N	5.25	.590	....	8
16	....	....	....	5.25N	5.77	.614	....	8
17	....	....	....	5.77N	5.00	.569	....	8
18	....	....	....	5.00N	5.12	.573	....	8
21	....	5.45B	....	5.45B	6.00	.622	....	8
22	....	6.55B	....	6.55B	5.95	.609	....	8
23	....	....	....	5.95N	6.95	.652	....	8
24	....	....	....	6.95N	6.70	.632	....	8
25	....	....	....	6.70N	6.87	.636	....	8
28	....	....	....	6.87N	6.67	.633	....	8
29	....	....	5.95A	5.95A	5.75	.582	....	8
30	....	....	....	5.75N	4.75	.531	....	8

IN MAY

1	....	....	....	4.75N	5.67	.575	....	8
2	....	....	....	5.67N	6.12	.599	....	8
5	....	....	....	6.12N	5.77	.588	....	8
6	....	....	....	5.77N	6.00	.599	....	8
7	....	....	....	6.00N	5.62	.590	....	8
8	5.00	5.00	5.00	5.00	5.12	.569	130	108
9	....	....	....	5.12N	5.07	.559	....	108
12	....	....	....	5.07N	4.85	.556	....	108
13	....	....	....	4.85N	4.72	.547	....	108
14	....	....	....	4.72N	4.60	.540	....	108
15	....	....	....	4.60N	5.07	.566	....	108
16	....	....	....	5.07N	5.82	.617	....	108
19	....	....	....	5.82N	5.82	.606	....	108
20	....	....	....	5.82N	5.85	.622	....	108
21	....	....	....	5.85N	6.80	.673	....	108
22	....	....	....	6.80N	6.50	.655	....	108
23	....	....	....	6.50N	6.37	.652	....	108
26	Exchange Closed: Memorial Day							
27	....	....	....	6.37N	6.55	.666	....	108
28	5.85	5.85	5.85	5.85	6.05	.637	3	110
29	....	....	....	6.05N	6.27	.649	....	110
30	....	....	....	6.27N	6.77	.679	....	110

LIVE CATTLE OPTION ON FUTURES — PUTS
DECEMBER 1986 58 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	....	6.77N	7.20	.702	....	110
3	....	....	....	7.20N	7.20	.698	....	111
4	....	....	6.90A	6.90A	6.85	.680	....	111
5	....	....	6.60A	6.60A	6.35	.652	....	111
6	....	....	....	6.35N	6.32	.650	....	111
9	....	....	....	6.32N	6.80	.680	....	111
10	....	....	....	6.80N	6.72	.677	....	111
11	....	6.90B	....	6.90B	6.90	.682	....	111
12	....	....	6.75A	6.75A	6.35	.653	....	111
13	....	....	6.30A	6.30A	6.35	.653	....	111
16	6.55	6.55	6.55	6.55	6.62	.667	1	112
17	....	....	6.00A	6.00A	5.72	.609	....	112
18	....	....	....	5.72N	5.52	.588	....	112
19	....	5.75B	....	5.75B	5.60	.600	....	112
20	....	....	....	5.60N	5.20	.581	....	112
23	....	....	5.10A	5.10A	5.10	.585	....	112
24	....	....	....	5.10N	5.87	.526	....	112
25	....	....	4.70A	4.70A	4.37	.504	....	112
26	....	....	....	4.37N	4.42	.516	....	112
27	....	4.55B	....	4.55B	4.45	.526	....	112
30	5.00	5.00	5.00	5.00	4.72	.548	5	117

IN JULY

1	....	4.75B	4.55A	4.55A	4.57	.538	....	117
2	....	....	....	4.57N	4.30	.525	....	117
3	4.40	4.40	4.15A	4.35A	4.40	.542	2	118
4	Exchange Closed: Independence Day							
7	3.90	3.90	3.85	3.85	4.20	.525	....	118
8	4.50	4.50	4.50	4.50	4.82	.577	3	121
9	....	....	4.40A	4.40A	4.32	.538	....	121
10	....	4.35B	....	4.35B	4.30	.536	....	138
11	4.40	4.45	4.30A	4.45	4.52	.556	7	123
14	....	....	....	4.52N	4.02	.518	....	123
15	3.75	3.75	3.45	3.50	3.57	.479	58	178
16	3.55	3.55	3.20A	3.25	3.60	.487	69	199
17	3.50	3.65	3.45A	3.65	3.85	.509	81	261
18	3.50	3.55	3.15	3.15	3.20	.447	66	315
21	3.20	3.30	2.85	3.00	3.02	.433	130	315
22	3.00	3.20	3.00	3.20	3.12	.444	136	513
23	3.10	3.10	2.85	3.10	3.20	.459	36	545
24	3.20	3.30	3.20	3.25	3.40	.476	123	628
25	3.25	3.25	3.05	3.05	3.10	.449	53	681
28	2.25	2.50	1.90	2.50	2.50	.385	177	773
29	2.75	2.75	2.50	2.70	2.65	.413	107	837
30	2.77	3.25	2.65	3.25	3.22	.479	63	860
31	3.20	3.20	2.75	3.00	2.90	.457	65	902

IN AUGUST

1	2.80	2.80	2.45	2.50	2.57	.427	120	909
4	2.40	2.50	2.37A	2.40A	2.42	.424	107	969
5	2.40	2.55B	2.20	2.55B	2.60	.453	85	1087
6	2.60	2.95	2.60	2.95	2.85	.478	96	1161
7	2.45	2.65	2.40	2.55	2.52	.441	194	1206
8	2.65	2.65	2.65	2.65	2.65	.464	3	1209
11	2.45	2.65B	2.45	2.60B	2.85	.494	57	1260
12	2.70	2.70	2.55	2.60	2.72	.485	41	1291
13	2.75	2.90	2.60	2.75	2.90	.507	69	1350
14	2.65	2.90	2.65	2.90	2.90	.497	131	1467
15	2.85	2.85	2.60	2.65	2.67	.470	73	1539
18	3.05	3.15B	2.50	2.50	2.52	.453	35	1556
19	2.65	2.70	2.60	2.70	2.72	.488	20	1566
20	2.70	2.80	2.60	2.80	2.90	.512	95	1638
21	2.85	2.85	2.85	2.85	2.77	.497	....	1639
22	2.80	3.00	2.80	2.90	2.92	.521	50	1644
25	2.90	2.90	2.90	2.90	2.87	.522	13	1654
26	2.70	2.90B	2.60	2.60	2.57	.481	36	1674
27	2.50	2.50	2.35	2.35	2.27	.444	58	1681
28	2.40	2.40	1.95	1.95	2.00	.424	48	1707
29	1.90	1.90	1.70	1.70	1.67	.390	76	1735

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	1.70	1.70	1.50	1.65	1.75	.419	169	1851
3	1.75	1.75	1.40	1.40	1.40	.362	99	1910
4	1.40	1.50	1.40	1.40	1.35	.358	90	1938
5	1.40	1.70	1.40	1.40A	1.42	.377	237	1978
8	1.50	1.70	1.45	1.70	1.67	.423	112	1996
9	1.70	1.80	1.60	1.60	1.55	.405	106	1994
10	1.55	1.85	1.50	1.80	1.80	.441	55	2013
11	2.00	2.45	2.00	2.15@.20	2.27	.509	247	1951
12	2.35	2.50	2.35	2.50	2.50	.537	43	1961
15	2.65	2.65	2.40	2.50	2.37	.517	156	1990
16	2.65@.70	2.70	2.05	2.10	2.15	.487	29	1998

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

DECEMBER 1986 58 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	2.05	2.05	1.70	1.75B	1.80	.434	65	1964
18	1.75	1.85	1.70	1.75	1.80	.445	187	2055
19	1.85	1.85	1.70	1.70A	1.75	.436	38	2063
22	1.95	2.50	1.95	2.45	2.50	.554	283	2066
23	2.60	2.80	2.25A	2.40	2.47	.555	151	2038
24	2.45	2.95	2.22	2.90@.95	2.97	.630	135	2044
25	3.00	3.00	2.65	2.80	2.72	.608	133	2041
26	2.30	2.35B	2.15	2.15	2.27	.560	13	2034
29	2.15	2.15	1.95	2.00	2.05	.535	229	2062
30	2.00	2.60B	2.00	2.60B	2.72	.640	255	2108

IN OCTOBER

1	2.60	2.90	2.40	2.40	2.50	.613	74	2112
2	2.30@.25	3.40B	2.25	3.35	3.47	.735	146	2065
3	3.55	3.60	3.15	3.15	3.27	.711	50	2039
6	2.95	3.10	2.95	3.00	3.22	.712	50	2018
7	2.75	2.75	2.50	2.50	2.40	.613	9	2104
8	2.35	2.55B	2.30	2.50	2.62	.657	48	2113
9	2.10	2.10	1.95	2.00	1.97	.572	55	2112
10	1.95	1.95	1.62	1.70@.62	1.50	.506	158	2092
13	1.50	1.55	1.10	1.10	1.10	.424	215	2167
14	1.15	1.40	1.10	1.40B	1.35	.476	414	2357
15	1.27	1.50	1.05	1.25	1.27	.449	339	2374
16	1.20	1.45	1.15	1.25	1.20	.440	227	2371
17	1.35	1.40	1.32	1.35	1.35	.487	49	2368
20	1.35	1.35	1.20	1.25	1.30	.488	60	2409
21	1.35	1.80	1.35	1.70	1.75	.578	103	2413
22	1.80	1.80	1.55	1.55	1.55	.540	105	2415
23	1.40@.45	1.67	1.40	1.60	1.57	.544	51	2414
24	1.55	1.60	1.50	1.57	1.57	.539	69	2405
27	1.15	1.15	.75	.75	.75	.349	928	2567
28	.75	.82	.72	.72	.75	.344	379	2594
29	.67	.67	.42	.52	.50	.279	673	2665
30	.50	.55	.42	.45	.42	.254	457	2584
31	.40	.50	.25	.50	.45	.278	160	2640

IN NOVEMBER

3	.40	.50	.30	.30	.30	.181	415	2721
4	.25	.30	.20	.30	.27	.187	323	2748
5	.37	.45	.30	.30	.32	.216	191	2685
6	.30	.32	.25	.25	.22	.168	76	2522
7	.22	.25	.17	.25	.20	.203	195	2622
10	.20	.22	.10	.10	.10	.079	108	2602
11	.10	.12B	.07	.07	.07	.064	83	2594
12	.07	.07	.05	.05	.07	.055	58	2559
13	.05	.07	.05	.05	.05	.034	56	2523
14	.05	.07	.02	.07	.05	.038	162	2518
17	.02	.02	.02	.02	.02	.012	54	2538
18	.05	.05	.02	.02	....	.001	15	2531
19	CAB	CAB	CAB	CAB	CAB	.000	24	2521
20	CAB	CAB	CAB	CAB	CAB	.000	7	2524

DECEMBER 1986 60 PUTS

IN JUNE 1986

30	6.35	6.35	6.35	6.35	6.02	.623	5	5

IN JULY

1	....	....	....	6.02N	5.85	.613	....	5
2	....	....	5.75A	5.85N	5.55	.602	....	5
3	5.65	5.65	5.40A	5.65	5.75	.619	7	12
4	Exchange Closed; Independence Day							
7	....	....	5.00A	5.00A	5.45	.604	....	12
8	....	5.80B	....	5.80B	6.20	.654	....	12
9	....	....	6.15A	6.15A	5.62	.618	....	12
10	....	5.65B	....	5.65B	5.57	.617	....	12
11	....	....	....	5.57N	5.85	.636	....	12
14	....	....	....	5.85N	5.27	.601	....	12
15	....	....	5.10A	5.10A	4.75	.562	....	12
16	4.60	4.60	4.60	4.60	4.77	.570	1	13
17	4.75	4.75	4.75	4.75	5.07	.592	5	13
18	....	....	....	5.07N	4.30	.532	....	13
21	....	3.90	3.90	3.90	4.07	.518	25	38
22	....	4.25B	....	4.25B	4.22	.530	....	38
23	4.00	4.00	4.00	4.00	4.32	.545	4	40
24	....	....	....	4.32N	4.55	.562	....	40
25	....	....	....	4.55N	4.22	.535	....	40
28	3.35	3.60	3.35	3.50A	3.40	.471	42	73
29	3.55	3.60B	3.55	3.60B	3.65	.501	523	436
30	3.80	4.25B	3.80	4.25B	4.40	.568	8	440
31	....	....	4.00A	4.00A	4.00	.547	....	511

LIVE CATTLE OPTION ON FUTURES — PUTS

DECEMBER 1986 60 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.55	3.55	3.55	3.55	3.62	.518	1	512
4	3.40	3.40	3.40	3.40	3.45	.517	25	532
5	3.30	3.50B	3.10	3.50B	3.70	.548	34	527
6	3.90	3.90	3.90	3.90	4.00	.575	75	489
7	....	....	3.60A	3.60A	3.60	.540	....	489
8	3.65	3.70B	3.65	3.70B	3.77	.565	1	489
11	3.60	3.70B	3.60	3.70B	4.05	.597	1	489
12	3.80	3.80	3.70A	3.80	3.90	.591	5	489
13	3.85	3.90B	3.85	3.90B	4.12	.614	4	493
14	3.85	3.85	3.85	3.85	4.07	.606	100	493
15	3.90	3.90	3.70	3.70	3.82	.580	2	494
18	....	4.25B	....	3.82N	3.65	.566	....	494
19	3.70	3.85B	3.70	3.85B	3.90	.601	31	486
20	....	....	....	3.90N	4.15	.625	....	486
21	....	....	....	4.15N	3.97	.612	....	486
22	....	4.00B	....	4.00B	4.15	.635	....	486
25	....	....	....	4.15N	4.12	.638	....	486
26	4.00	4.15B	3.85	3.85	3.75	.600	12	496
27	3.50	3.50	3.30	3.30	3.35	.564	26	510
28	3.00	3.00	3.00	3.00	3.00	.545	87	541
29	2.90	2.95	2.70A	2.70A	2.65	.513	24	548

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	2.45	2.70B	2.35	2.70B	2.80	.547	57	584
3	2.80	2.80	2.30A	2.30A	2.32	.490	7	586
4	2.32	2.50	2.20	2.20	2.25	.487	34	617
5	2.30	2.55	2.30	2.45	2.40	.509	219	701
8	2.32	2.70	2.32	2.70	2.72	.561	142	744
9	2.70	2.85	2.40	2.40	2.57	.545	79	804
10	2.55@.60	2.85B	2.55	2.85B	2.87	.583	99	867
11	3.10	3.40	3.10	3.40	3.55	.649	100	873
12	3.70	3.70	3.45	3.70B	3.77	.677	15	866
15	3.90	3.90	3.70	3.70	3.62	.662	5	855
16	....	3.60B	....	3.62N	3.35	.634	....	846
17	3.05	3.05	2.85	2.85	2.90	.584	28	860
18	2.82	2.82	2.82	2.82	2.90	.596	4	856
19	....	....	2.70A	2.70A	2.82	.588	....	856
22	4.00	4.00	4.00	4.00	3.90	.702	2	855
23	3.70	4.00	3.65	3.65	3.80	.703	30	863
24	3.57	4.35B	3.55A	4.35B	4.42	.768	7	862
25	4.30	4.50	4.20A	4.30	4.17	.751	43	866
26	3.45	3.45	3.45	3.45	3.70	.713	13	872
29	3.35	3.35	3.35	3.35	3.37	.696	4	872
30	3.50	4.00B	3.50	4.00B	4.22	.785	108	873

IN OCTOBER

1	4.15	4.52	3.90	4.05B	3.92	.766	61	859
2	3.85	5.30	3.65A	5.30	5.17	.858	10	869
3	5.40	5.40	5.00	5.00	4.90	.843	13	877
6	4.70	4.95B	4.55A	4.55A	4.82	.846	1	867
7	....	....	4.35A	4.35A	3.87	.775	....	867
8	3.95	4.05	3.82	4.05	.17	.811	108	904
9	3.40	3.40	3.40	3.40	3.40	.747	9	880
10	3.35	3.35	3.10	3.10	2.82	.695	13	880
13	2.75	2.75	2.30	2.30	2.20	.628	30	891
14	2.35	2.65	2.35	2.65	2.55	.680	39	885
15	2.45	2.60	2.30A	2.50	2.40	.659	13	888
16	2.42	2.50B	2.42	2.42	2.32	.654	1	889
17	2.55	2.70	2.55	2.60A	2.57	.701	25	880
20	2.70	2.70	2.50	2.50	2.57	.710	23	895
21	2.75	3.05	2.75	3.05	3.15	.785	12	900
22	2.95	3.10B	2.95	2.95	2.90	.759	5	895
23	....	....	2.85A	2.90N	2.90	.764	....	895
24	2.80	2.80	2.80	2.80	2.90	.761	4	891
27	2.00	2.00	1.80	1.80	1.72	.603	127	853
28	1.75	1.90	1.70	1.70A	1.72	.602	25	849
29	1.50	1.50	1.25	1.40	1.35	.536	374	1134
30	1.35	1.50	1.17	1.17	1.22	.514	191	1019
31	1.15	1.27	.87	1.27B	1.32	.550	323	1056

IN NOVEMBER

3	1.25	1.37	.87	.87	.90	.446	253	1156
4	.70	.97	.70	.90	.90	.464	634	1470
5	1.05	1.30	1.00	1.00	1.00	.516	285	1417
6	1.02	1.10	.85A	.85A	.77	.458	66	1426
7	.72	.95	.67	.92	.90	.527	352	1493
10	.90	.90	.50	.50	.50	.348	223	1640
11	.45	.55	.40	.40	.40	.327	147	1659
12	.30	.35	.25	.35	.35	.323	253	1787
13	.30	.37	.27	.32	.32	.269	604	2020
14	.30@.35	.60	.30	.60	.57	.314	1271	2997

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

DECEMBER 1986 60 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	.30	.30	.17	.22	.22	.298	937	2367
18	.27	.40	.15	.15	.15	.166	819	2322
19	.05	.07	.02	.02	.05	.046	85	2196
20	....	....	.02A	.02A	.02	.002	6	2187
21	.02	.02	CAB	CAB	CAB	.012	20	....

DECEMBER 1986 62 PUTS

IN JULY 1986

1	7.35	7.35	7.35	7.35	7.30	.682	5	5
2	7.10	7.10	7.10	7.10	6.95	.672	1	6
3	....	....	....	6.95N	7.20	.686	....	6
4	Exchange Closed: Independence Day							
7	....	....	....	7.20N	6.87	.676	....	6
8	....	6.95B	....	6.95B	7.70	.722	....	6
9	....	....	7.60A	7.60A	7.07	.690	....	6
10	....	....	....	7.07N	7.00	.690	....	6
11	....	....	....	7.00N	7.30	.706	....	6
14	....	....	....	7.30N	6.67	.676	....	6
15	....	....	6.50A	6.50A	6.07	.640	....	6
16	....	....	....	6.07N	6.12	.648	....	6
17	6.15	6.15	6.15	6.15	6.45	.669	5	4
18	....	....	5.90A	5.90A	5.55	.612	....	4
21	....	....	....	5.55N	5.30	.599	....	4
22	....	....	....	5.30N	5.47	.611	....	4
23	....	....	....	5.47N	5.60	.626	....	4
24	....	....	....	5.60N	5.87	.642	....	4
25	....	....	....	5.87N	5.35	.618	....	4
28	4.15	4.50	4.15	4.50	4.50	.556	5	9
29	4.70	4.80	4.70	4.80	4.87	.585	5	14
30	....	5.40B	....	5.40B	5.72	.651	....	14
31	5.85	5.85	5.30A	5.35A	5.30	.632	1	14

IN AUGUST

1	....	....	4.95A	4.95A	4.85	.605	....	14
4	....	....	4.55A	4.55A	4.70	.606	....	14
5	....	....	....	4.70N	5.00	.638	....	14
6	5.00	5.00	5.00	5.00	5.37	.665	1	15
7	....	....	4.95A	5.15A	4.90	.633	....	15
8	....	....	....	4.90N	5.12	.658	....	15
11	....	....	4.90A	5.12N	5.45	.691	....	15
12	....	....	5.40A	5.40A	5.30	.687	....	15
13	....	....	....	5.30N	5.57	.710	....	15
14	....	....	5.30A	5.30A	5.47	.704	....	15
15	5.40	5.40	5.40	5.40	5.20	.682	1	16
18	....	5.50B	....	5.20N	4.95	.671	....	16
19	....	5.20B	....	5.20B	5.27	.703	....	16
20	....	....	....	5.27N	5.57	.725	....	16
21	5.60	5.60	5.60	5.60	5.40	.714	1	17
22	5.55	5.55	5.55	5.55	5.60	.735	4	16
25	....	....	....	5.60N	5.60	.740	....	16
26	....	....	5.20A	5.20A	5.12	.706	....	16
27	4.80	4.80	4.75	4.75	4.67	.675	6	21
28	....	4.70B	4.50A	4.50A	4.20	.659	....	21
29	....	....	....	4.20N	3.87	.631	....	21

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	3.80	3.80	3.70	3.70	4.12	.666	6	25
3	3.40	3.40	3.40	3.40	3.50	.615	25	49
4	....	3.55B	....	3.50N	3.42	.614	....	49
5	....	3.60B	....	3.60B	3.65	.637	....	49
8	....	3.80B	....	3.80B	4.02	.688	....	48
9	4.15	4.15	4.15	4.15	3.87	.675	2	50
10	3.85	3.85	3.85	3.85	4.27	.711	2	52
11	4.45	4.70	4.45	4.60	5.02	.769	5	56
12	....	5.10B	....	5.10B	5.32	.791	....	56
15	5.42	5.45B	5.42	5.42	5.12	.781	3	56
16	....	5.40B	....	5.12N	4.80	.760	....	54
17	....	....	4.25A	4.25A	4.25	.718	....	54
18	....	....	4.20A	4.20A	4.30	.730	....	54
19	4.30	4.30	4.30	4.30	4.20	.724	....	54
22	....	5.00B	....	5.00B	5.40	.818	....	54
23	5.50	5.50	5.00A	5.30	5.37	.820	15	68
24	5.60∝ 65	6.05	5.15A	6.05	6.12	.868	2	68
25	....	....	6.00A	6.00A	5.85	.857	....	68
26	....	....	5.15A	5.15A	5.30	.631	....	68
29	....	....	5.10A	5.10A	4.97	.821	....	68
30	....	5.60B	....	5.60B	5.90	.886	....	68

LIVE CATTLE OPTION ON FUTURES — PUTS

DECEMBER 1986 62 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	6.15B	5.70A	5.70A	5.67	.674	....	68
2	6.80	7.05	5.45A	7.05	7.00	.933	11	78
3	7.20	7.20	6.80	6.90	6.70	.925	4	79
6	....	6.80B	6.50A	6.50A	6.62	.929	....	77
7	6.10	6.10	5.80A	5.80A	5.60	.887	1	77
8	....	5.75B	....	5.75B	5.92	.910	....	77
9	....	....	5.45A	5.45A	5.10	.871	....	77
10	....	....	5.00A	5.00A	4.50	.838	....	77
13	....	....	4.20A	4.20A	3.75	.796	....	77
14	....	4.15B	....	4.15B	4.17	.836	....	77
15	3.80	4.20B	3.80	3.80	3.97	.824	....	77
16	3.92	4.05	3.92	4.05	3.90	.823	2	76
17	....	4.15B	....	4.15B	4.22	.857	....	76
20	....	4.25B	4.10A	4.22N	4.20	.868	....	76
21	....	4.75B	....	4.75B	4.87	.913	....	76
22	....	....	4.70A	4.70A	4.60	.900	....	76
23	....	....	....	4.60N	4.60	.904	....	76
24	....	....	....	4.60N	4.60	.904	....	76
27	....	....	3.70A	3.70A	3.12	.813	....	76
28	....	3.20B	....	3.20B	3.17	.816	....	76
29	2.90	2.90	2.70A	2.90	2.72	.772	100	176
30	2.70	2.70	2.70	2.70	2.55	.760	1	176
31	2.40	2.60B	2.05	2.60B	2.75	.792	85	227

IN NOVEMBER

3	2.65	2.65	2.35A	2.35A	2.10	.729	5	226
4	1.85	1.90B	1.85	1.85	2.17	.752	4	228
5	2.65	2.65	2.40	2.40	2.40	.799	4	226
6	2.42	2.42	2.42	2.42	2.10	.765	1	227
7	....	2.35B	....	2.35B	2.37	.825	....	227
10	2.00	2.00	1.85	1.85	1.57	.723	94	252
11	1.60	1.75	1.40	1.40	1.47	.722	181	417
12	1.25	1.45	1.20	1.45	1.50	.738	304	696
13	1.42	1.55	1.30	1.40	1.32	.708	60	714
14	1.35	1.60	1.35	1.60	1.62	.776	283	556
17	1.15	1.45	1.10	1.45	1.52	.867	53	530
18	1.75	1.85	1.45A	1.60	1.15	.825	17	516
19	.75	.90	.60	.80∝ 85	.82	.743	174	513
20	.60	.80	.40A	.55	.47	.670	56	420
21	.50	.75	.32	.75	.65	.853	194	....
24	....	....	....	....	....	.664	....	....

DECEMBER 1986 64 PUTS

IN JULY 1986

23	6.60	6.60	6.60	6.60	7.00	.700	5	5
24	....	....	....	7.00N	7.35	.715	....	5
25	....	....	....	7.35N	6.95	.693	....	5
28	5.75	5.75	5.75	5.75	6.00	.635	10	15
29	6.05	6.15B	6.05	6.15B	6.22	.664	119	134
30	....	6.80B	....	6.80B	7.22	.724	....	134
31	....	....	6.75A	6.75A	6.75	.708	....	134

IN AUGUST

1	....	....	....	6.75N	6.25	.684	....	134
4	....	....	6.05A	6.05A	6.12	.688	....	134
5	....	....	....	6.12N	6.50	.718	....	134
6	6.80	6.80	6.80	6.80	6.90	.743	75	71
7	6.40	6.40	6.40	6.40	6.40	.717	3	72
8	....	....	....	6.40N	6.65	.741	2	72
11	....	6.75B	6.35A	6.75B	7.02	.771	....	72
12	....	....	6.65A	6.65A	6.75	.770	....	72
13	7.05	7.05	7.05	7.05	7.17	.790	10	82
14	....	....	....	7.17N	7.05	.787	....	82
15	....	....	....	7.05N	6.70	.768	....	82
18	....	7.10B	....	6.70N	6.45	.760	....	82
19	....	6.75B	....	6.75B	6.85	.789	....	82
20	....	....	....	6.85N	7.17	.808	....	82
21	....	....	....	7.17N	7.00	.799	....	82
22	....	....	....	7.00N	7.22	.817	....	82
25	....	....	....	7.22N	7.25	.822	....	82
26	....	....	....	7.25N	6.70	.794	....	82
27	....	....	6.30A	6.30A	6.17	.769	....	82
28	....	6.20B	6.00A	6.00A	5.70	.757	....	82
29	....	....	5.40A	5.70N	5.35	.735	....	82

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	....	....	5.15A	5.35N	5.65	.768	....	82
3	....	....	....	5.65N	4.95	.725	....	82
4	5.10	5.10	5.10	5.10	4.87	.725	5	87

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

DECEMBER 1986 64 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5	....	5.05B	....	5.05B	5.15	.747	....	87
8	....	....	....	5.15N	5.62	.793	....	87
9	5.75	5.75	5.75	5.75	5.42	.784	1	88
10	....	....	5.40A	5.40A	5.87	.814	....	88
11	....	....	....	5.87N	6.72	.858	....	88
12	....	6.75B	....	6.75B	7.02	.876	....	88
15	....	....	....	7.02N	6.80	.870	....	88
16	....	....	....	6.80N	6.45	.855	....	88
17	....	....	6.00A	6.00A	5.85	.824	....	87
18	....	....	5.70A	5.70A	5.90	.834	....	87
19	5.60	5.60	5.60	5.60	5.80	.830	6	87
22	6.80	7.00	6.80	7.00	7.12	.899	25	103
23	....	....	6.70A	7.12N	7.12	.901	....	98
24	....	8.00B	6.90A	8.00B	7.97	.932	....	98
25	....	....	7.85A	7.85A	7.70	.926	....	98
26	....	....	6.90A	6.90A	7.12	.910	....	98
29	....	....	6.85A	6.85A	6.77	.906	....	98
30	....	7.45B	....	7.45B	7.80	.946	....	98

IN OCTOBER

1	....	8.00B	7.70A	7.70A	7.52	.940	....	98
2	....	....	....	7.52N	8.92	.972	....	98
3	8.50	9.00B	8.50	8.50	8.62	.968	1	99
6	....	8.80B	8.40A	8.40A	8.55	.971	....	99
7	....	....	....	8.55N	7.45	.950	....	99
8	....	7.65B	7.30A	7.65B	7.87	.963	....	99
9	....	....	7.30A	7.30A	6.97	.943	....	98
10	....	....	6.80A	6.80A	6.30	.926	....	98
13	5.70	5.75	5.70	5.75	5.52	.905	3	98
14	....	6.00B	....	6.00B	6.00	.930	2	97
15	5.80	6.10B	5.80	5.80	5.77	.924	5	97
16	....	5.85B	5.70A	5.85B	5.67	.925	....	97
17	....	5.90B	....	5.90B	6.07	.944	....	97
20	....	6.10B	5.95A	6.07N	6.07	.952	....	97
21	....	6.62B	....	6.62B	6.80	.972	....	97
22	....	....	6.70A	6.70A	6.50	.967	....	97
23	....	....	....	6.50N	6.52	.969	....	97
24	....	....	6.50A	6.52N	6.47	.970	....	97
27	....	....	5.90A	5.90A	4.90	.933	....	97
28	5.00	5.00	5.00	5.00	4.97	.935	5	97
29	4.60	4.60	4.50A	4.50A	4.47	.916	5	97
30	....	....	....	4.47N	4.27	.912	....	97
31	....	4.35B	3.80A	4.35B	4.50	.930	....	97

IN NOVEMBER

3	....	....	4.05A	4.05A	3.80	.909	....	97
4	....	....	3.50A	3.80N	3.90	.923	....	97
5	....	4.40B	....	4.25A	4.20	.946	....	97
6	....	....	....	4.20N	3.85	.936	....	97
7	....	....	....	3.85N	4.22	.962	....	97
10	....	4.25B	3.75A	3.75A	3.30	.939	....	97
11	....	3.40B	3.10A	3.30N	3.22	.944	....	97
12	....	....	3.00A	3.22N	3.25	.955	....	97
13	....	....	3.00A	3.25N	3.02	.953	....	97
14	....	3.30B	....	3.30B	3.30	.975	....	97
17	....	....	3.10A	3.30N	3.37	.996	....	97
18	....	3.70B	3.20A	3.20A	3.00	.997	....	97
19	....	....	2.80A	2.80A	2.57	.998	....	42
20	....	....	2.20A	2.20A	2.27	.999	....	42
21	....	2.55B	....	2.55B	2.65	.999	....	....
24	....	....	....	....	....	.996	....	....

DECEMBER 1986 66 PUTS

IN SEPTEMBER 1986

1	Exchange Closed: Labor Day							
2	6.70	6.70	6.70	6.70	7.30	.847	2	2
3	6.80	6.80	6.80	6.80	6.55	.814	1	3
4	....	....	....	6.55N	6.47	.816	....	3
5	....	....	....	6.47N	6.85	.834	....	3
8	....	....	....	6.85N	7.37	.871	....	3
9	....	....	....	7.37N	7.15	.866	....	3
10	....	....	....	7.15N	7.65	.888	....	3
11	....	....	....	7.65N	8.55	.919	....	3
12	8.60	8.60	8.60	8.60	8.85	.931	3	3
15	....	....	....	8.85N	8.62	.928	....	3
16	....	....	....	8.62N	8.25	.919	....	3
17	....	....	7.70A	7.70A	7.60	.898	....	3
18	....	....	....	7.60N	7.67	.906	....	3
19	....	....	....	7.67N	7.57	.904	....	3
22	....	8.90B	....	8.90B	9.00	.948	....	3
23	....	....	8.55A	9.00N	9.00	.950	....	3

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

DECEMBER 1986 66 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	....	9.90B	8.75A	9.90B	9.90	.968	....	3
25	....	....	....	9.90N	9.60	.965	....	3
26	....	....	....	9.60N	9.02	.956	....	3
29	....	....	8.75A	8.75A	8.70	.955	....	3
30	....	9.40B	....	9.40B	9.75	.977	....	3

IN OCTOBER

1	....	10.00B	9.70A	9.70A	9.50	.974	....	3
2	....	....	....	9.50N	10.90	.989	....	3
3	10.47	11.05B	10.47	10.47	10.60	.988	1	3
6	....	....	....	10.60N	10.52	.989	....	3
7	....	....	....	10.52N	9.42	.981	....	3
8	....	9.62B	....	9.62B	9.82	.986	....	3
9	....	....	9.30A	9.30A	8.92	.978	....	2
10	....	....	8.75A	8.75A	8.22	.971	....	2
13	....	....	7.90A	7.90A	7.45	.963	....	2
14	....	....	....	7.45N	7.92	.974	....	2
15	....	8.00B	7.70A	7.70A	7.70	.972	....	2
16	....	....	....	7.70N	7.62	.973	....	2
17	....	....	....	7.62N	8.02	.981	....	2
20	....	....	....	8.02N	8.02	.986	....	2
21	....	8.60B	....	8.60B	8.82	.993	....	2
22	....	....	8.70A	8.70A	8.45	.991	....	2
23	....	8.50B	....	8.45N	8.47	.992	....	2
24	....	....	....	8.47N	8.42	.992	....	2
27	....	....	....	8.42N	6.85	.981	....	2
28	....	....	....	6.85N	6.90	.982	....	2
29	....	....	6.50A	6.50A	6.37	.977	....	2
30	....	....	....	6.37N	6.20	.976	....	2
31	....	....	....	6.20N	6.45	.983	....	2

IN NOVEMBER

3	....	....	....	6.45N	5.72	.979	....	2
4	....	....	....	5.72N	5.85	.984	....	2
5	....	....	....	5.85N	6.15	.990	....	2
6	....	....	....	6.15N	5.80	.989	....	2
7	....	....	....	5.80N	6.20	.995	....	2
10	....	6.25B	5.75A	5.75A	5.25	.993	....	2
11	....	5.40B	5.10A	5.25N	5.17	.994	....	2
12	....	....	4.90A	5.17N	5.20	.996	....	2
13	....	....	....	5.20N	4.97	.997	....	2
14	....	....	....	4.97N	5.25	.999	....	2
17	....	....	5.10A	5.25N	5.37	.999	....	2
18	....	5.75B	5.20A	5.20A	5.00	.999	....	2
19	....	....	4.80A	4.80A	4.57	.999	....	2
20	....	....	4.20A	4.20A	4.27	1.000	....	2
21	....	4.55B	....	4.55B	4.65	1.000	....	....
24	....	....	....	....	....	.999	....	....

FEBRUARY 1987 48 PUTS

IN AUGUST 1986

27	.20	.20	.20	.20	.17	.093	5	5
28	....	....	....	.17N	.15	.086	....	5
29	....	....	....	.15N	.12	.075	....	5

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	....	....	....	.12N	.10	.079	....	5
3	....	....	....	.10N	.10	.065	....	5
4	....	....	....	.10N	.10	.064	....	5
5	....	....	....	.10N	.12	.065	....	5
8	....	....	....	.12N	.12	.068	....	5
9	....	....	....	.12N	.10	.059	....	5
10	....	....	....	.10N	.10	.064	....	5
11	.12	.12	.12	.12	.15	.071	100	105
12	....	....	....	.15N	.17	.079	....	105
15	....	....	....	.17N	.17	.076	....	105
16	....	....	....	.17N	.17	.075	....	105
17	....	....	....	.17N	.17	.071	....	105
18	....	....	....	.17N	.15	.073	....	105
19	....	....	....	.15N	.15	.073	....	105
22	.25	.25	.25	.25	.27	.100	1	106
23	....	....	....	.27N	.20	.085	....	106
24	....	....	....	.20N	.20	.099	....	106
25	....	....	....	.20N	.17	.091	....	106
26	....	....	....	.17N	.15	.078	....	106
29	....	....	....	.15N	.10	.072	....	106
30	....	....	....	.10N	.10	.090	....	106

LIVE CATTLE OPTION ON FUTURES — PUTS

FEBRUARY 1987 48 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	.15B	....	.10N	.12	.084	....	106
2	.15	.15	.15	.15	.20	.121	3	106
3	.25	.25	.25	.25	.25	.112	2	108
6	.15	.15	.15	.15	.20	.106	1	109
7	....	....	....	.20N	.20	.083	....	108
8	....	....	....	.20N	.20	.090	....	108
9	....	....	....	.20N	.15	.075	....	108
10	.15	.15	.15	.15	.15	.066	5	108
13	....	....	....	.15N	.10	.054	....	108
14	....	....	....	.10N	.10	.056	....	108
15	....	....	....	.10N	.12	.053	....	108
16	....	....	....	.12N	.12	.053	....	108
17	....	....	....	.12N	.12	.058	....	108
20	.10	.10	.10	.10	.12	.052	22	108
21	....	....	....	.12N	.15	.064	....	108
22	....	....	....	.15N	.12	.056	....	108
23	....	....	....	.12N	.12	.057	....	108
24	....	....	....	.12N	.15	.063	....	108
27	....	....	....	.15N	.10	.034	....	108
28	....	....	....	.10N	.07	.039	....	108
29	....	....	....	.07N	.05	.035	....	108
30	.05	.05	.05	.05	.06	.033	5	108
31	....	....	....	.05N	.07	.032	....	108

IN NOVEMBER

3	....	....	....	.07N	.05	.024	....	108
4	....	....	....	.05N	.05	.023	....	108
5	....	....	....	.05N	.07	.025	....	108
6	....	....	....	.07N	.05	.023	....	108
7	....	....	....	.05N	.05	.024	....	108
10	....	....	....	.05N	.02	.014	....	108
11	....	....	....	.02N	.02	.012	....	108
12	....	....	....	.02N	.02	.011	....	108
13	....	....	....	.02N	.02	.009	....	108
14	....	....	....	.02N	.02	.011	....	108
17	....	....	....	.02N	.02	.008	....	108
18	....	....	....	.02N	.02	.007	....	108
19	....	....	....	.02N	.02	.005	....	108
20	....	....	....	.02N	.02	.003	....	108
21	....	....	....	.02N	.02	.004	....	108
24	....	....	....	.02N	.02	.003	....	108
25	....	....	....	.02N	.02	.003	....	108
26	....	....	....	.02N	.02	.002	....	108
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.02N	.02	.001	....	108

IN DECEMBER

1	....	....	....	.02N	.02	.001	....	108
2	....	....	....	.02N	.02	.002	....	108
3	....	....	....	.02N	.02	.005	....	108
4	....	....	....	.02N	.02	.003	....	108
5	....	....	....	.02N	.02	.004	....	108
8	....	....	....	.02N	.02	.006	....	108
9	....	....	....	.02N	.02	.004	....	108
10	....	....	....	.02N	.02	.004	....	108
11	....	....	....	.02N	.02	.003	....	108
12	....	....	....	.02N	.02	.004	....	108
15	....	....	....	.02N	.02	.004	....	108
16	....	....	....	.02N	.02	.002	....	108
17	....	....	....	.02N	.02	.003	....	108
18	....	....	....	.02N	.02	.004	....	108
19	....	....	....	.02N	.02	.003	....	108
22	....	....	....	.02N	.02	.004	....	108
23	....	....	....	.02N	.02	.001	....	108
24	....	....	....	.02N	.02	.001	....	108
25	Exchange Closed; Christmas							
26	....	....	....	.02N	.02	.000	....	110
29	....	....	....	.02N	.02	.000	....	110
30	....	....	....	.02N	.02	.000	....	110
31	....	....	....	.02N	.02	.000	....	110

FEBRUARY 1987 50 PUTS

IN APRIL 1986

29	2.32	2.32	2.10A	2.10A	1.82	.318	3	3
30	....	....	....	1.82N	1.40	.294	....	3

IN MAY

1	....	....	....	1.40N	1.97	.322	....	3
2	....	....	....	1.97N	2.30	.342	....	3
5	....	....	....	2.30N	2.10	.329	....	3
6	....	....	....	2.10N	2.10	.331	....	3

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

FEBRUARY 1987 50 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	....	....	....	2.10N	1.67	.323	....	3
8	....	....	....	1.67N	1.42	.300	....	3
9	....	....	....	1.42N	1.50	.296	....	3
12	....	....	....	1.50N	1.37	.289	....	3
13	....	....	....	1.37N	1.67	.277	....	3
14	....	....	....	1.67N	1.25	.273	....	3
15	1.30	1.30	1.30	1.30	1.37	.283	15	18
16	....	....	....	1.37N	1.67	.316	....	18
19	....	....	....	1.67N	1.50	.304	....	18
20	....	....	....	1.50N	1.65	.309	....	18
21	....	....	....	1.65N	2.07	.355	....	18
22	....	....	....	2.07N	1.92	.331	....	18
23	....	....	....	1.92N	2.05	.343	....	18
26	Exchange Closed; Memorial Day							
27	2.10	2.10	2.10	2.10	1.90	.353	18	18
28	....	....	....	1.90N	1.92	.345	....	18
29	....	....	....	1.92N	1.85	.346	....	18
30	....	....	....	1.85N	2.07	.362	....	18

IN JUNE

2	....	....	....	2.07N	2.35	.386	....	18
3	....	....	....	2.35N	2.25	.379	....	18
4	....	....	....	2.25N	2.10	.364	....	18
5	....	....	....	2.10N	1.95	.346	....	18
6	....	....	....	1.85N	1.95	.346	....	18
9	....	....	....	1.95N	1.42	.359	....	18
10	....	2.25B	....	1.42N	2.07	.369	....	18
11	....	....	....	2.07N	2.17	.373	....	18
12	....	....	....	2.17N	2.05	.356	....	18
13	....	....	....	2.05N	2.05	.358	....	18
16	....	....	....	2.05N	2.27	.382	....	18
17	....	....	....	2.27N	2.00	.348	....	18
18	....	....	....	2.00N	1.95	.340	....	18
19	....	....	....	1.95N	2.07	.349	....	18
20	....	....	....	2.07N	1.75	.333	....	18
23	....	....	....	1.75N	1.65	.331	....	18
24	....	....	....	1.65N	1.00	.286	....	18
25	....	....	....	1.00N	1.72	.277	....	18
26	....	....	....	1.72N	1.52	.287	....	18
27	....	....	....	1.52N	1.62	.293	....	18
30	....	....	....	1.62N	1.80	.317	....	18

IN JULY

1	....	....	....	1.80N	1.75	.310	....	18
2	1.60	1.60	1.55	1.55	1.50	.291	40	58
3	....	1.55B	....	1.55B	1.55	.293	....	58
4	Exchange Closed; Independence Day							
7	1.55	1.55	1.55	1.55	1.35	.278	2	60
8	....	....	....	1.35N	1.65	.309	....	60
9	....	....	....	1.65N	1.52	.294	....	60
10	1.50	1.50	1.50	1.50	1.55	.293	4	64
11	....	....	....	1.55N	1.57	.300	....	64
14	....	....	1.55A	1.55A	1.32	.270	....	64
15	....	....	....	1.32N	1.20	.251	....	64
16	1.25	1.25	1.25	1.25	1.12	.244	2	66
17	....	....	....	1.12N	1.17	.250	....	66
18	....	....	....	1.17N	.97	.223	....	66
21	....	....	....	.97N	.90	.216	....	66
22	.85	.85	.85	.85	.92	.217	2	68
23	.90	.90	.90	.90	.97	.223	2	70
24	....	....	....	.97N	1.00	.225	....	70
25	.95	.95	.95	.95	.87	.210	6	76
28	.80	.85	.80	.85	.70	.182	26	63
29	....	....	....	.70N	.80	.196	24	63
30	....	....	....	.80N	1.02	.231	....	63
31	....	....	....	1.02N	.95	.217	....	63

IN AUGUST

1	.90	.90	.90	.90	.62	.202	5	68
4	.65	.65	.65	.65	.75	.200	2	70
5	....	....	....	.75N	.82	.211	....	70
6	.95	.95	.95	.95	.92	.221	2	72
7	....	....	.90A	.90A	.75	.197	....	72
8	.85@ 90	.90	.85	.90	.77	.198	4	76
11	....	....	....	.77N	.85	.202	....	76
12	.70	.70	.70	.70	.70	.194	2	77
13	....	....	....	.70N	.75	.199	....	78
14	.75	.75	.75	.75	.77	.191	1	79
15	.77	.77	.77	.77	.72	.177	12	88
18	....	....	....	.72N	.65	.166	....	88
19	.60	.60	.60	.60	.62	.176	35	123
20	....	....	.60A	.62N	.60	.180	....	123
21	....	....	....	.60N	.55	.174	....	123

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS
FEBRUARY 1987 50 PUTS
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	.55	.55	.55	.55	.55	.182	9	127
25	.50	.50	.50	.50	.52	.176	19	141
26	....	....	....	.52N	.45	.162	3	142
27	....	....	....	.45N	.35	.148	....	142
28	....	....	....	.35N	.30	.138	....	142
29	....	....	....	.30N	.25	.124	....	142

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	.20	.20	.20	.20	.25	.131	43	103
3	.20	.20	.20	.20	.20	.112	3	103
4	.20	.20	.20	.20	.22	.111	100	165
5	....	....	....	.22N	.25	.113	....	165
8	....	....	....	.25N	.25	.119	....	165
9	....	....	....	.25N	.22	.106	....	165
10	....	....	....	.22N	.22	.115	....	165
11	....	.25B	....	.25B	.32	.126	....	165
12	....	....	....	.32N	.37	.138	....	165
15	....	....	....	.37N	.40	.134	....	165
16	....	....	....	.40N	.37	.133	....	165
17	....	....	....	.37N	.40	.127	....	165
18	.30	.30	.30	.30	.35	.130	10	165
19	.35	.35	.35	.35	.35	.131	2	165
22	.50	.50	.47	.47	.55	.171	12	175
23	....	....	....	.55N	.40	.150	....	175
24	....	....	....	.40N	.45	.170	....	175
25	....	....	....	.45N	.37	.159	....	175
26	....	....	....	.37N	.30	.140	....	175
29	.30	.30	.30	.30	.30	.132	2	176
30	.30	.30	.30	.30	.32	.161	6	176

IN OCTOBER

1	.32	.32	.32	.32	.32	.152	2	176
2	.45	.50	.45	.50	.52	.209	20	181
3	.60	.60	.50	.50	.50	.195	40	218
6	....	....	....	.50N	.42	.188	....	218
7	.40	.40	.40	.40	.40	.154	2	220
8	.35	.40B	.35	.40B	.45	.166	12	226
9	.40	.40	.32	.35	.35	.144	11	234
10	....	....	....	.35N	.32	.129	1	234
13	.30	.30	.22	.22	.25	.112	4	236
14	.25	.25	.25	.25	.27	.119	8	235
15	....	....	.25A	.25A	.25	.111	....	235
16	....	....	....	.25N	.25	.112	....	235
17	....	....	....	.25N	.30	.121	....	235
20	....	....	....	.30N	.27	.112	....	235
21	....	....	....	.27N	.32	.133	....	235
22	.35	.35	.25	.25	.30	.120	18	253
23	.27	.30	.25A	.30	.30	.121	30	272
24	.32	.32	.32	.32	.35	.131	13	284
27	.25	.25	.25	.25	.20	.080	6	284
28	....	....	....	.20N	.20	.090	....	283
29	....	....	....	.20N	.17	.082	....	283
30	....	....	....	.17N	.17	.080	....	283
31	....	....	....	.17N	.17	.076	....	283

IN NOVEMBER

3	....	....	....	.17N	.15	.063	....	283
4	....	....	....	.15N	.12	.062	....	283
5	....	.15B	....	.15B	.12	.066	....	283
6	....	....	....	.12N	.12	.062	....	283
7	....	....	....	.12N	.12	.065	....	283
10	.10	.10	.10	.10	.07	.044	54	303
11	.07	.07	.07	.07	.07	.038	100	388
12	....	....	....	.07N	.07	.035	....	388
13	....	....	....	.07N	.07	.030	....	388
14	....	....	....	.07N	.07	.036	....	388
17	....	....	....	.07N	.05	.029	....	388
18	....	....	....	.05N	.05	.027	....	388
19	....	....	....	.05N	.05	.020	....	388
20	....	....	....	.05N	.05	.015	....	388
21	....	....	....	.05N	.05	.017	....	388
24	....	....	....	.05N	.05	.013	....	388
25	.05	.05	.05	.05	.05	.014	29	388
26	....	....	....	.05N	.05	.012	....	377
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.05N	.05	.009	....	377

IN DECEMBER

1	....	....	....	.05N	.05	.007	....	377
2	.05	.05	.05	.05	.05	.012	2	377
3	.05	.05	.05	.05	.05	.025	10	372

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS
FEBRUARY 1987 50 PUTS
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4	....	....	....	.05N	.05	.019	....	372
5	....	....	....	.05N	.05	.021	....	372
8	....	....	....	.05N	.05	.029	....	372
9	....	....	....	.05N	.05	.021	....	372
10	....	....	....	.05N	.05	.023	....	372
11	....	....	....	.05N	.05	.019	....	372
12	....	....	....	.05N	.05	.022	....	372
15	.07	.07	.05	.07	.05	.024	101	423
16	....	....	....	.05N	.05	.017	12	422
17	....	....	....	.05N	.05	.021	....	422
18	....	....	....	.05N	.05	.025	....	422
19	....	....	....	.05N	.05	.022	....	422
22	....	....	....	.05N	.05	.028	....	422
23	....	....	....	.05N	.02	.011	....	422
24	....	....	....	.02N	.02	.009	....	434
25	Exchange Closed; Christmas							
26	....	....	....	.02N	.02	.008	....	434
29	....	....	....	.02N	.02	.010	....	434
30	.02	.02	.02	.02	.02	.005	11	410
31	.02	.02	.02	.02	.02	.011	10	410

FEBRUARY 1987 52 PUTS
IN APRIL 1986

25	3.20	3.20	3.20	3.20	3.27	.423	5	5
28	3.60	3.60	3.60	3.60	3.15	.420	1	6
29	3.25	3.25	2.80A	2.80A	2.57	.376	3	9
30	....	....	....	2.57N	2.00	.351	....	9

IN MAY

1	....	....	....	2.00N	2.75	.380	....	9
2	....	....	....	2.75N	3.10	.401	....	9
5	....	....	....	3.10N	2.90	.387	....	9
6	....	....	....	2.90N	2.87	.391	....	9
7	2.75	2.75	2.75	2.75	2.42	.383	5	14
8	....	....	....	2.42N	2.12	.359	....	14
9	....	....	....	2.12N	2.17	.355	....	14
12	....	....	....	2.17N	2.02	.349	....	14
13	....	....	....	2.02N	2.35	.337	....	14
14	....	....	2.20A	2.20A	1.87	.333	....	14
15	....	....	....	1.87N	2.00	.345	....	14
16	....	....	....	2.00N	2.45	.381	....	14
19	....	....	....	2.45N	2.22	.368	....	14
20	2.40	2.40	2.40	2.40	2.37	.375	1	15
21	....	....	....	2.37N	2.90	.424	....	15
22	....	....	....	2.90N	2.70	.399	....	15
23	2.80	2.90B	2.80	2.80	2.87	.412	3	18
26	Exchange Closed; Memorial Day							
27	2.90	2.90	2.90	2.90	2.70	.423	36	54
28	3.00	3.00	3.00	3.00	2.75	.414	11	65
29	2.90	2.90	2.90	2.90	2.65	.415	2	67
30	....	....	....	2.65N	2.95	.432	....	67

IN JUNE

2	....	....	....	2.95N	3.27	.458	....	67
3	....	....	....	3.27N	3.15	.450	....	67
4	....	....	....	3.15N	2.97	.434	....	67
5	3.05	3.05	3.05	3.05	2.77	.415	2	69
6	3.05	3.05	3.05	3.05	2.80	.415	50	119
9	....	3.10B	....	3.10B	3.10	.439	....	119
10	....	3.15B	....	3.50N	2.95	.439	....	119
11	3.30	3.30	3.30	3.30	3.07	.443	11	130
12	3.15	3.15	3.15	3.15	2.87	.425	2	132
13	3.00	3.00	3.00	3.00	2.87	.427	6	138
16	....	....	....	2.87N	3.20	.451	2	140
17	....	....	....	3.20N	2.85	.416	..	140
18	3.05	3.05	3.05	3.05	2.77	.407	5	142
19	....	....	....	2.77N	2.92	.417	....	142
20	2.55	2.55	2.55	2.55	2.55	.400	2	140
23	....	....	....	2.55N	2.42	.399	....	140
24	....	....	1.80A	1.80A	1.50	.350	..	140
25	....	....	....	1.50N	2.42	.341	....	140
26	....	....	....	2.42N	2.22	.352	....	140
27	....	....	....	2.22N	2.32	.358	....	140
30	....	....	....	2.32N	2.57	.385	....	140

IN JULY

1	2.55	2.55	2.55	2.55	2.50	.378	10	150
2	2.30	2.30	2.30	2.30	2.20	.358	12	162
3	....	....	....	2.20N	2.25	.361	....	162
4	Exchange Closed; Independence Day							
7	....	....	....	2.25N	2.00	.346	....	162
8	....	2.10B	....	2.10B	2.37	.380	....	162

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS
FEBRUARY 1987 52 PUTS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	....	2.50B	2.20	2.20	2.25	.364	1	161
10	....	....	....	2.25N	2.25	.363	....	161
11	....	....	....	2.25N	2.30	.372	....	161
14	....	....	2.25A	2.25A	1.97	.339	....	159
15	1.90	1.90	1.85A	1.85A	1.80	.318	5	164
16	1.60	1.60	1.60	1.60	1.70	.311	2	164
17	....	....	....	1.70N	1.77	.317	....	164
18	....	....	....	1.77N	1.52	.287	....	162
21	1.40	1.40	1.40	1.40	1.40	.279	10	162
22	....	....	....	1.40N	1.42	.281	....	162
23	....	....	....	1.42N	1.50	.288	....	162
24	1.50	1.50	1.45	1.45	1.52	.290	52	164
25	1.45	1.45	1.45	1.45	1.37	.274	2	166
28	1.10	1.10	1.05	1.05	1.12	.242	55	195
29	1.30	1.30	1.20	1.20	1.20	.257	24	201
30	1.25	1.45	1.25	1.45	1.60	.299	61	259
31	1.40	1.40	1.35	1.35	1.47	.284	72	331
IN AUGUST								
1	1.20	1.20	1.20	1.20	1.30	.267	1	332
4	1.20	1.20	1.20	1.20	1.22	.266	2	334
5	1.15	1.15	1.15	1.15	1.32	.281	3	339
6	1.15	1.40	1.15	1.40	1.45	.294	21	360
7	1.25	1.25	1.20	1.20	1.20	.267	52	366
8	....	....	....	1.20N	1.25	.269	10	376
11	1.10	1.20	1.07A	1.15	1.30	.276	26	400
12	1.20	1.20	1.20	1.20	1.20	.268	9	389
13	1.25	1.25	1.25	1.25	1.25	.275	8	393
14	1.15	1.15	1.10	1.10	1.27	.267	21	404
15	1.25	1.25	1.10	1.10	1.15	.250	6	406
18	1.20	1.20	1.00	1.00	1.10	.237	25	422
19	1.00	1.00	1.00	1.00	1.05	.250	1	422
20	.95	.95	.90	.90	1.00	.256	5	422
21	.90	.90	.90	.90	.97	.248	2	422
22	.90	1.00	.90	.90	1.00	.258	73	493
25	....	....	....	1.00N	.95	.252	1	494
26	.85	.95	.80	.80	.82	.235	29	502
27	.80	.80	.75	.75	.67	.218	4	501
28	.60	.60	.60	.60	.60	.206	3	497
29	.55	.55	.55	.55	.50	.189	2	499
IN SEPTEMBER								
1	Exchange Closed: Labor Day							
2	.50	.50	.50	.50	.52	.201	37	504
3	.45	.45	.45	.45	.45	.175	140	450
4	.45	.45	.45	.45	.45	.174	20	450
5	....	....	....	.45N	.50	.178	....	450
8	.40	.40	.40	.40	.52	.189	6	456
9	.55	.55	.45	.50B	.47	.172	3	457
10	.50	.50	.50	.50	.50	.185	3	457
11	.55	.70	.55	.55	.65	.200	18	461
12	.70	.80	.70	.80	.75	.217	141	543
15	.75	.75	.70	.70	.75	.213	109	627
16	.65	.65	.65	.65	.75	.211	36	647
17	.75	.75	.65	.75	.70	.204	25	657
18	.60	.70	.60	.70	.70	.208	5	659
19	.60	.60	.60	.60	.70	.210	5	664
22	.70	.85	.70	.85	1.02	.263	3	667
23	.77	.77	.75	.75	.80	.236	4	671
24	.67	.82	.67	.82	.85	.263	63	717
25	.85	.85	.70	.80	.77	.249	26	723
26	.75	.75	.60	.60	.60	.226	93	767
29	.60	.60	.50	.50	.55	.217	6	769
30	.55	.70	.55	.70	.72	.256	72	718
IN OCTOBER								
1	.72	.72	.70	.70	.70	.246	4	718
2	.55	1.00B	.55	1.00B	1.05	.320	51	753
3	1.10	1.10	.90	.90	1.00	.303	145	860
6	.85	.85	.85	.85	.97	.296	36	895
7	.85	.85	.80	.80	.80	.251	15	898
8	.85	.85	.80	.80	.90	.268	59	900
9	.72	.72	.70	.72B	.75	.240	39	932
10	.65	.70	.65	.70	.65	.221	10	930
13	.55	.55	.55	.55	.55	.199	26	956
14	.55	.55	.50	.50	.60	.210	5	955
15	.55	.55	.55	.55	.55	.200	12	959
16	....	....	....	.55N	.57	.202	....	959
17	.57	.57	.57	.57	.62	.217	8	967
20	.57	.57	.52	.55	.55	.205	45	981
21	.65	.65	.65	.65	.70	.236	30	1010
22	.70	.70	.62	.65	.65	.218	34	1038

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS
FEBRUARY 1987 52 PUTS
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	.60	.65	.60	.60	.67	.220	17	1049
24	.70	.77	.70	.70	.72	.234	5	1028
27	....	....	.52A	.52A	.42	.157	....	1028
28	.42	.47	.42	.47	.47	.174	34	1050
29	.42	.42	.40	.40	.40	.162	164	988
30	.40	.42	.40	.40	.40	.159	12	972
31	.40	.40	.35	.40B	.42	.157	24	981
IN NOVEMBER								
3	.35	.40	.30	.30	.32	.135	24	980
4	.30	.35	.25	.35	.32	.132	60	926
5	.40	.40	.40	.40	.35	.142	5	920
6	....	....	....	.35N	.32	.136	....	916
7	....	....	....	.32N	.32	.143	....	916
10	.30	.30	.25	.25	.22	.105	50	876
11	.25	.25	.22	.22	.20	.095	563	718
12	.20	.20	.17	.17	.20	.090	39	717
13	.25	.25	.25	.25	.20	.080	9	716
14	.25	.25	.22	.22	.22	.093	3	719
17	.17	.17	.17	.17	.17	.079	1	719
18	....	.20B	....	.17N	.15	.074	10	728
19	....	....	....	.15N	.15	.060	....	728
20	.15	.15	.15	.15	.10	.048	5	723
21	....	....	....	.10N	.12	.052	....	723
24	....	....	....	.12N	.10	.045	....	723
25	.10	.12	.10	.10	.10	.047	57	753
26	.07	.07	.07	.07	.07	.043	....	753
27	Exchange Closed: Thanksgiving Day							
28	.05	.05	.05	.05	.07	.035	31	784
IN DECEMBER								
1	....	....	....	.07N	.07	.029	1	784
2	.12	.12	.10	.10	.10	.047	58	831
3	.50	.15	.15	.15	.17	.081	50	881
4	.15	.15	.15	.15	.15	.066	62	868
5	....	.17B	....	.17B	.17	.071	....	868
8	.15	.20	.15	.20	.20	.096	19	863
9	.20	.22	.20	.20A	.15	.076	56	903
10	.17	.17	.15A	.17	.17	.082	1	902
11	....	....	.15A	.15A	.15	.072	....	902
12	.15	.15	.15	.15	.15	.079	2	902
15	.15	.20	.15	.20	.20	.089	20	917
16	.15	.15	.12	.12	.15	.070	25	922
17	.15	.15	.12A	.15	.15	.084	55	925
18	.10	.15	.10	.15	.15	.096	32	899
19	....	.17B	....	.17B	.17	.089	82	924
22	.17	.25	.17	.22	.22	.110	70	976
23	.10	.10	.10	.10	.10	.059	54	1002
24	.07	.07	.07	.07	.07	.052	29	992
25	Exchange Closed: Christmas							
26	....	....	....	.07N	.07	.049	....	992
29	.10	.10	.10	.10	.10	.065	7	985
30	.05	.07	.05	.05	.05	.042	58	1032
31	.07	.10	.07	.10	.10	.076	7	1033

FEBRUARY 1987 54 PUTS
IN MAY 1986

7	3.65	3.65	3.65	3.65	3.35	.444	5	5
8	....	....	....	3.35N	2.97	.419	....	5
9	....	....	....	2.97N	3.02	.415	....	5
12	....	....	....	3.02N	2.85	.410	....	5
13	....	....	....	2.85N	3.15	.398	....	5
14	....	....	3.00A	3.00A	2.65	.395	....	5
15	2.85	3.00	2.85	3.00	2.80	.408	18	23
16	....	....	....	2.80N	3.37	.447	....	23
19	....	....	....	3.37N	3.10	.434	....	23
20	....	....	....	3.10N	3.27	.442	....	23
21	3.50	3.50	3.50	3.50	3.95	.493	10	33
22	....	....	3.75A	3.75A	3.70	.467	....	33
23	....	....	....	3.70N	3.87	.480	....	33
26	Exchange Closed: Memorial Day							
27	3.90	3.90	3.50	3.70B	3.70	.492	30	43
28	....	....	....	3.70N	3.75	.483	40	83
29	....	....	....	3.75N	3.67	.484	....	83
30	....	....	....	3.67N	4.00	.502	....	83
IN JUNE								
2	....	....	....	4.00N	4.40	.528	....	83
3	....	....	....	4.40N	4.27	.520	....	83
4	....	....	4.20A	4.20A	4.05	.503	....	83
5	....	....	....	4.05N	3.77	.484	....	83
6	....	....	....	3.77N	3.80	.484	....	83

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

FEBRUARY 1987 54 PUTS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9..	....	....	....	3.80N	4.10	.509	....	83
10..	4.40	4.40	4.20	4.10	4.02	.509	10	91
11..	4.40	4.40	4.30	4.30	4.20	.513	2	91
12..	....	....	....	4.20N	3.90	.494	....	91
13..	....	....	....	3.90N	3.90	.495	....	91
16..	....	....	....	3.90N	4.35	.520	....	91
17..	....	....	....	4.35N	3.90	.483	....	91
18..	....	....	....	3.90N	3.77	.474	....	91
19..	....	3.90B	....	3.90B	3.92	.484	....	91
20..	....	....	....	3.92N	3.45	.468	....	91
23..	3.55	3.55	3.55	3.55	3.40	.468	75	166
24..	....	....	....	3.40N	2.20	.417	....	166
25..	....	....	....	2.20N	3.25	.407	....	141
26..	....	....	....	3.25N	3.10	.418	....	141
27..	2.95	2.95	2.95	2.95	3.20	.426	2	143
30..	....	....	....	3.20N	3.50	.454	....	143

IN JULY

1..	....	....	....	3.50N	3.40	.447	....	143
2..	3.35	3.35	3.35	3.35	3.07	.427	40	171
3..	....	....	3.00A	3.00A	3.12	.431	....	171
4..	Exchange Closed; Independence Day							
7..	....	....	....	3.12N	2.82	.416	....	171
8..	....	....	....	2.82N	3.35	.453	....	171
9..	3.35	3.45B	3.30A	3.30A	3.12	.436	1	172
10..	3.05	3.05	3.05	3.05	3.15	.436	5	177
11..	....	....	....	3.15N	3.20	.445	....	177
14..	....	....	3.15A	3.15A	2.80	.411	....	177
15..	....	....	2.60A	2.60A	2.57	.389	....	177
16..	....	....	....	2.57N	2.45	.382	....	168
17..	....	....	....	2.45N	2.52	.389	....	168
18..	....	....	....	2.52N	2.20	.355	....	168
21..	....	....	....	2.20N	2.07	.348	....	168
22..	....	....	....	2.07N	2.10	.350	....	168
23..	....	....	....	2.10N	2.20	.357	....	168
24..	2.25@.30	2.30	2.25	2.30	2.25	.361	4	172
25..	2.20	2.20	2.20	2.20	2.05	.343	1	173
28..	1.70	1.70	1.70	1.70	1.70	.307	31	160
29..	....	....	....	1.70N	1.87	.325	14	146
30..	....	1.90B	....	1.90B	2.32	.371	....	146
31..	2.17	2.17	2.17	2.17	2.15	.356	2	148

IN AUGUST

1..	....	....	2.10A	2.10A	1.95	.338	....	148
4..	1.75	1.75	1.75	1.75	1.85	.338	7	152
5..	1.85	1.85	1.85	1.85	2.00	.356	18	166
6..	1.95	2.05B	1.95	2.05B	2.15	.372	20	176
7..	1.85	1.90B	1.80	1.90B	1.85	.343	25	201
8..	1.90	1.90	1.90	1.90	1.90	.347	15	208
11..	1.80	1.85	1.80	1.85	2.00	.357	2	221
12..	1.90	1.90	1.80A	1.80A	1.80	.349	2	221
13..	1.80	1.85	1.80	1.85	1.95	.359	4	223
14..	1.75	1.80	1.75	1.80	1.95	.351	23	245
15..	1.87	1.87	1.80	1.80	1.80	.333	36	270
18..	1.90	1.90	1.70	1.70	1.70	.319	28	286
19..	1.70	1.70	1.60	1.60	1.70	.335	5	280
20..	1.50	1.65	1.50	1.65	1.67	.342	14	292
21..	1.55	1.55	1.47	1.47	1.55	.334	6	289
22..	1.45	1.45	1.45	1.45	1.62	.345	3	292
25..	1.50	1.50	1.50	1.50	1.55	.339	2	294
26..	1.40	1.40	1.40	1.40	1.37	.320	190	432
27..	1.35	1.35	1.10	1.10	1.17	.300	27	449
28..	....	1.20B	....	1.17N	1.07	.288	....	449
29..	1.00	1.05B	.95	.95	.90	.268	137	536

IN SEPTEMBER

1..	Exchange Closed; Labor Day							
2..	.90	.90	.90	.90	1.00	.284	11	537
3..	1.00	1.00	.85	.85	.80	.254	8	527
4..	....	.85B	....	.85B	.82	.254	....	527
5..	.90	.95	.90	.95	.90	.260	42	549
8..	....	....	....	.90N	.97	.275	53	538
9..	1.00	1.00	.92	.92	.87	.256	21	541
10..	....	.90B	....	.90B	.95	.272	....	541
11..	1.00	1.15	1.00	1.10A	1.15	.292	121	602
12..	1.25	1.25	1.25	1.25	1.30	.313	5	602
15..	1.35	1.35	1.25	1.25	1.30	.309	40	613
16..	1.40	1.40	1.25	1.25	1.30	.307	34	639
17..	1.25	1.25	1.15	1.15	1.25	.299	101	700
18..	1.10	1.10	1.10	1.10	1.22	.304	16	700
19..	1.20	1.20	1.20	[illegible]	1.25	.307	3	713
22..	1.30	1.60	1.30	1.60	1.70	.371	11	718
23..	1.55	1.55	1.20	1.20	1.40	.340	2	717

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

FEBRUARY 1987 54 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	1.45	1.45	1.35A	1.45	1.50	.372	2	717
25..	1.50	1.55	1.40	1.50	1.40	.356	36	747
26..	1.15	1.15	1.15	1.15	1.17	.330	5	749
29..	1.05	1.05	1.00	1.00	1.02	.321	133	862
30..	1.35	1.35	1.35	1.35	1.30	.370	37	880

IN OCTOBER

1..	1.40	1.40	1.20	1.40	1.30	.359	20	890
2..	1.25	1.70	1.25	1.65	1.85	.445	22	878
3..	1.65	1.90	1.70	1.80	1.75	.427	72	916
6..	1.55	1.65	1.55	1.60	1.70	.421	112	993
7..	1.50	1.60	1.40	1.40	1.45	.369	19	994
8..	1.50	1.50	1.40	1.40	1.57	.390	27	1016
9..	1.40	1.40	1.30	1.35	1.37	.358	26	1031
10..	1.30	1.30	1.20	1.20	1.22	.337	27	1026
13..	1.17@.10	1.17	1.10	1.10	1.10	.313	73	1023
14..	1.10	1.15	1.00	1.10	1.15	.328	63	991
15..	1.05	1.07	1.00	1.05	1.10	.317	45	981
16..	1.10	1.15	1.05	1.07	1.12	.320	37	996
17..	1.20	1.20	1.15	1.15	1.20	.341	36	1032
20..	1.15	1.15	1.05	1.10B	1.15	.328	38	1045
21..	1.25	1.30	1.25	1.30	1.32	.367	18	1050
22..	1.25	1.30	1.20	1.20	1.25	.345	13	1054
23..	1.15	1.30	1.15	1.30	1.30	.348	27	1058
24..	1.30	1.40	1.25A	1.35	1.37	.365	34	1064
27..	1.05	1.07B	.90	.90	.90	.268	193	998
28..	.90	.95	.90	.95	.95	.291	82	1033
29..	.87	.87	.80	.80	.87	.276	86	978
30..	.90	.92	.87	.87	.85	.273	50	984
31..	.80	.80	.77	.80	.85	.271	16	993

IN NOVEMBER

3..	.90	.90	.75	.75	.70	.242	100	943
4..	.70	.70	.65	.70	.70	.240	26	959
5..	.80	.82B	.80	.80	.75	.255	96	964
6..	.75	.80	.75	.75	.72	.248	86	1008
7..	.70	.75	.70	.70	.75	.261	143	1120
10..	.72	.72	.60	.60	.55	.207	51	1149
11..	.52	.55	.50	.50	.50	.193	322	1124
12..	.50	.55	.50	.55	.50	.186	38	1124
13..	.52	.57	.50	.50	.47	.171	215	1245
14..	.55	.57	.55	.57	.55	.192	58	1271
17..	.45	.52	.45	.50	.45	.172	213	1302
18..	.60	.60	.47	.47	.45	.165	295	1412
19..	.42@.40	.42	.37A	.37A	.35	.141	164	1406
20..	.35	.37	.30	.32	.30	.117	150	1428
21..	.37	.37	.30	.32	.32	.126	67	1441
24..	.27	.30	.27	.30	.27	.114	73	1440
25..	.27	.27	.17	.20B	.22	.120	111	1477
26..	.25	.25	.22A	.22A	.22	.113	20	1480
27..	Exchange Closed; Thanksgiving Day							
28..	.22	.22	.20	.20	.17	.098	58	1453

IN DECEMBER

1..	.17	.17	.15	.15	.15	.087	4	1451
2..	.30	.30	.25	.25	.22	.128	76	1457
3..	.35	.45	.30	.45	.47	.197	104	1499
4..	.50	.52	.40	.42	.42	.168	186	1602
5..	.42	.55	.42	.42	.45	.180	490	1713
8..	.50	.55	.45	.55	.57	.230	202	1774
9..	.55	.57	.50	.50A	.47	.195	38	1777
10..	.42	.50	.40	.50	.50	.207	186	1757
11..	.50	.50	.42	.42	.45	.188	102	1808
12..	.45	.45	.42	.42	.47	.205	57	1812
15..	.50	.60	.50	.52	.55	.229	191	1916
16..	.40	.45	.37	.40	.40	.193	56	1958
17..	.40	.40	.35	.40	.42	.225	114	2045
18..	.42	.45	.42	.45	.47	.250	88	2073
19..	.47	.50	.40	.47	.47	.238	90	2096
22..	.57	.60	.55	.57	.65	.288	96	2112
23..	.55@.47	.55	.27	.30	.32	.188	66	2118
24..	.20	.27	.20	.27B	.27	.174	15	2119
25..	Exchange Closed; Christmas							
26..	.25	.27	.25	.27	.27	.176	26	2128
29..	.30	.37	.30	.37	.37	.226	63	2155
30..	.42	.42	.22	.22	.22	.174	215	2071
31..	.25	.37	.22A	.32@.35	.35	.267	193	2186

FEBRUARY 1987 56 PUTS

IN JULY 1986

9..	4.60	4.60	4.60	4.60	4.20	.507	20	20

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

FEBRUARY 1987 56 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	....	....	....	4.20N	4.22	.508	....	20
11	....	....	....	4.22N	4.30	.518	....	20
14	....	....	....	4.30N	3.77	.484	....	20
15	....	....	....	3.77N	3.52	.461	....	20
16	....	....	3.50A	3.50A	3.37	.454	....	20
17	3.45	3.45	3.35A	3.45	3.45	.461	6	26
18	3.50	3.50	3.50	3.50	3.07	.427	107	133
21	3.15	3.15	3.10A	3.10A	2.92	.419	20	144
22	3.00	3.10	3.00	3.10	2.95	.421	27	161
23	3.00	3.00	3.00	3.00	3.07	.429	2	163
24	3.05	3.05	3.05	3.05	3.12	.433	11	174
25	3.20	3.30	3.05	3.05	2.87	.414	247	421
28	2.55	2.55	2.55	2.55	2.45	.377	5	426
29	2.70	2.70	2.70	2.70	2.67	.396	5	431
30	2.70	3.00	2.70	3.00	3.22	.446	31	453
31	3.30	3.30	3.00	3.00	3.02	.430	36	459

IN AUGUST

1	3.00	3.00	2.80	2.80	2.77	.413	3	462
4	2.65	2.65	2.55	2.65	2.67	.414	62	511
5	2.50	2.65	2.50	2.65	2.87	.434	147	638
6	2.90	3.00	2.80	2.90	3.05	.453	19	645
7	2.90	2.90	2.65	2.80	2.70	.424	33	663
8	2.80	2.87	2.70	2.80	2.75	.430	6	668
11	2.65	2.65	2.60	2.60	2.90	.442	14	682
12	2.70	2.75	2.57	2.75	2.70	.436	57	732
13	2.70	2.90	2.70	2.80	2.82	.448	63	793
14	2.70	2.75	2.70	2.75	2.80	.440	7	800
15	2.60	2.75	2.60	2.67	2.62	.421	38	828
18	2.80@.75	2.80	2.35	2.40	2.50	.408	45	852
19	2.45	2.50	2.35	2.45	2.50	.426	104	897
20	2.50	2.55	2.45A	2.45A	2.50	.433	11	906
21	2.50	2.50	2.40A	2.40A	2.35	.425	5	910
22	2.35	2.40	2.35	2.40	2.40	.438	18	926
25	2.25	2.25	2.25	2.25	2.30	.432	39	948
26	2.30	2.35	2.15	2.25	2.15	.411	75	97
27	2.00	2.10	1.90	1.90	1.90	.391	9	983
28	2.00	2.00	1.75	1.82	1.75	.378	8	992
29	1.75	1.75	1.50	1.55	1.50	.357	25	998

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	1.50	1.50	1.40	1.50	1.65	.378	25	1014
3	1.75	1.75	1.30	1.35	1.40	.344	51	1001
4	1.40	1.52	1.35	1.35	1.40	.346	96	1074
5	1.55	1.55	1.55	1.55	1.55	.354	18	1076
8	1.45	1.60	1.45	1.55A	1.65	.373	332	775
9	1.65	1.65	1.50	1.50	1.50	.353	22	778
10	1.50	1.70	1.47	1.65	1.65	.373	53	800
11	1.75	2.00	1.75	1.80	1.87	.396	17	731
12	2.00	2.10	1.95	2.10	2.07	.419	160	871
15	2.15	2.15	2.05	2.05	2.05	.416	86	897
16	2.20	2.25B	1.90	1.90	2.07	.415	73	938
17	1.95	1.95	1.87	1.90B	2.02	.405	59	953
18	2.00	2.00	2.00	2.00	2.00	.412	27	972
19	2.05	2.05	1.90	1.95B	2.02	.416	9	972
22	2.35	2.50	2.35	2.45	2.62	.486	31	1003
23	2.50	2.60	2.20	2.20	2.30	.453	66	1026
24	2.12	2.30	2.10	2.30	2.45	.488	24	1048
25	2.25	2.25	2.25	2.25	2.20	.472	7	1048
26	2.05	2.25	1.90	1.90	1.95	.445	44	1058
29	1.90	1.90	1.75	1.80	1.85	.437	69	1106
30	1.90	2.30B	1.85	2.15B	2.22	.491	17	1119

IN OCTOBER

1	2.10	2.45	2.00	2.20A	2.17	.481	16	1127
2	2.00	2.85B	2.00	2.85B	2.95	.571	139	1195
3	2.82	3.00	2.70	2.70	2.80	.554	136	1277
6	2.60	2.70	2.60	2.70	2.77	.549	213	1482
7	2.55	2.55	2.30A	2.30A	2.37	.496	17	1494
8	2.40	2.45	2.30	2.45	2.52	.519	69	1492
9	2.25	2.25	2.20	2.25	2.27	.487	16	1501
10	2.25	2.25	2.10	2.20	2.07	.466	19	1494
13	2.00	2.05	1.85	1.85	1.90	.443	81	1541
14	1.90	1.90	1.70	1.90	2.00	.462	133	1573
15	1.90	1.90	1.80	1.90B	1.92	.450	72	1587
16	1.85	1.92	1.85	1.92	1.95	.455	11	1590
17	2.00	2.05	1.95	2.00B	2.05	.479	47	1600
20	2.00	2.00	1.90	2.00	1.97	.467	53	1608
21	2.00	2.25	2.00	2.25	2.27	.510	36	1615
22	2.25	2.25	2.10	2.12B	2.12	.487	63	1634
23	2.05	2.20	2.05	2.12	2.20	.491	75	1673

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

FEBRUARY 1987 56 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	2.15	2.20	2.12	2.20	2.32	.508	14	1686
27	1.75	1.75	1.60	1.60	1.60	.402	44	1711
28	1.67	1.70	1.65	1.70	1.72	.430	15	1706
29	1.60	1.60	1.50	1.60	1.60	.413	173	1727
30	1.60	1.70	1.60	1.65	1.57	.411	121	1832
31	1.60	1.60	1.40	1.50B	1.57	.411	139	1886

IN NOVEMBER

3	1.50	1.62	1.40	1.40	1.37	.379	69	1913
4	1.30	1.30	1.15	1.30	1.35	.378	29	1926
5	1.45	1.60	1.45	1.45	1.45	.397	45	1925
6	1.45	1.57	1.40	1.40	1.35	.391	106	1923
7	1.35	1.47	1.32	1.45	1.47	.409	82	1959
10	1.40	1.40	1.05	1.05	1.12	.346	28	1970
11	1.05	1.15	1.05	1.05	1.05	.330	51	2008
12	1.10	1.10	.95	1.05	1.02	.321	199	2118
13	1.00	1.10	1.00	1.05	1.00	.302	154	2200
14	1.02	1.15	1.02	1.10	1.12	.333	264	2233
17	.95	1.10	.95	1.05	1.00	.309	97	2317
18	1.17	1.20	1.00	1.00	.95	.300	82	2386
19	.90	.90	.75	.85	.80	.266	95	2457
20	.75	.80	.70	.75	.70	.232	204	2363
21	.72	.80	.70	.80	.72	.247	87	2359
24	.70	.70	.62	.67	.67	.232	109	2319
25	.70	.70	.47	.57	.60	.243	107	2316
26	.62	.62	.52	.52	.55	.234	117	2309
27	Exchange Closed; Thanksgiving Day							
28	.57	.57	.45	.45	.45	.214	112	2268

IN DECEMBER

1	.42	.42	.40	.42	.42	.200	181	2218
2	.47	.67	.47	.62	.62	.270	127	2134
3	.75	1.10	.75	1.10	1.10	.371	564	2550
4	1.05	1.20	1.00	1.00	1.00	.331	243	2707
5	.92	1.12	.92	1.07A	1.05	.349	75	2732
8	1.10	1.25	1.05	1.25	1.25	.423	89	2745
9	1.25	1.30	1.05	1.10	1.10	.377	169	2790
10	1.10	1.12	1.00	1.12	1.12	.396	103	2771
11	1.10	1.20	1.00	1.02	1.05	.372	126	2788
12	1.02@.05	1.12	1.00	1.12@.07	1.10	.397	82	2810
15	1.10	1.40	1.10	1.22	1.25	.436	184	2860
16	1.05@.00	1.15	1.00	1.00	.97	.391	211	2886
17	1.05	1.05	.87	1.05	1.10	.438	277	2736
18	1.10	1.27	1.10	1.25	1.27	.473	114	2718
19	1.25	1.25	1.15	1.20	1.25	.461	138	2737
22	1.27	1.50	1.25	1.47@.50	1.52	.529	337	2914
23	1.20	1.20	.80	.85	.87	.407	175	2873
24	.85	.85	.77	.82	.80	.393	84	2880
25	Exchange Closed; Christmas							
26	.75	.77	.75	.77	.80	.406	42	2862
29	.85	1.07	.85	1.05	1.07	.493	153	2911
30	1.15	1.15	.77	.77	.77	.428	318	2886
31	.77@.80	1.17	.77	1.15	1.22	.563	167	2838

FEBRUARY 1987 58 PUTS

IN JULY 1986

18	4.45	4.45	4.45	4.45	4.12	.498	5	5
21	....	....	....	4.12N	3.92	.490	....	5
22	....	....	....	3.92N	3.97	.493	....	5
23	....	....	....	3.97N	4.12	.501	....	5
24	....	....	....	4.12N	4.20	.505	....	5
25	....	....	....	4.20N	3.87	.486	....	5
28	3.45	3.45	3.37A	3.37A	3.35	.448	30	35
29	3.60	3.70	3.60	3.70	3.62	.469	71	106
30	3.85	3.85	3.85	3.85	4.32	.520	18	124
31	4.30	4.30	4.30	4.30	4.07	.505	6	118

IN AUGUST

1	3.85	3.85	3.85	3.85	3.77	.488	....	118
4	....	....	....	3.77N	3.67	.491	....	118
5	....	....	....	3.67N	3.92	.513	....	118
6	....	....	....	3.92N	4.17	.532	....	118
7	3.75	3.75	3.75	3.75	3.72	.504	....	118
8	....	....	....	3.72N	3.80	.512	10	128
11	....	....	....	3.80N	4.00	.527	....	128
12	....	....	....	4.00N	3.77	.522	....	128
13	....	....	....	3.77N	3.92	.536	....	128
14	....	....	3.80A	3.80A	3.87	.529	....	128
15	3.80	3.80	3.65	3.65	3.67	.511	52	180
18	....	3.75B	3.55A	3.55A	3.50	.498	8	188
19	....	....	3.45A	3.45A	3.52	.517	....	188

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

FEBRUARY 1987 58 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	3.50	3.55	3.35	3.35	3.55	.525	15	201
21	3.35	3.35	3.30	3.30	3.40	.518	11	212
22	3.35@ 30	3.35	3.30	3.30	3.47	.531	....	212
25	3.20	3.35	3.20	3.35	3.45	.526	53	232
26	3.20	3.20	3.17	3.17	3.12	.505	3	233
27	3.00	3.00	2.75	2.75	2.85	.484	15	243
28	2.90	2.90	2.80	2.80	2.67	.472	9	252
29	2.65	2.65	2.30	2.45	2.35	.452	89	311

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	2.35	2.35	2.25	2.30	2.55	.475	42	353
3	2.70	2.70	2.15	2.25	2.22	.441	137	410
4	2.25	2.40	2.20	2.20	2.22	.444	26	419
5	2.45	2.45	2.35	2.35	2.40	.454	7	421
8	2.35	2.50	2.35	2.50	2.55	.477	90	473
9	2.55	2.60	2.40	2.40	2.37	.456	66	497
10	2.37	2.65B	2.37	2.65B	2.52	.479	15	504
11	2.75	2.80	2.65	2.70	2.87	.503	14	515
12	2.90	3.10	2.90	3.10	3.10	.528	6	520
15	3.20	3.20	3.05	3.05	3.10	.526	45	563
16	3.20	3.20	3.00	3.00	3.10	.525	62	608
17	3.00	3.05	2.85	2.85	3.02	.516	28	621
18	2.95	3.00	2.90	3.00	3.02	.523	18	639
19	2.90	2.90	2.85	2.85	3.07	.528	53	648
22	3.55	3.65	3.40	3.65	3.80	.599	91	666
23	3.60	3.60	3.10	3.10	3.40	.567	34	668
24	3.20	3.35	3.20	3.35	3.65	.601	3	666
25	3.35	3.35	3.35	3.35	3.42	.587	11	655
26	3.10	3.10	2.90	3.00	3.05	.560	29	659
29	2.80	2.80	2.80	2.80	2.90	.555	21	678
30	2.92	3.45	2.92	3.45	3.42	.610	6	681

IN OCTOBER

1	3.35	3.50	3.35	3.40	3.37	.601	23	681
2	3.20	4.30	3.15A	4.30	4.32	.686	69	678
3	4.02	4.25	4.02	4.25	4.15	.671	11	667
6		4.00	3.85A	4.00	4.07	.668	104	736
7	....	....	3.80A	3.80A	3.60	.619	....	736
8	3.45	3.60	3.45	3.60	3.77	.642	9	731
9	3.60	3.60	3.50A	3.50A	3.47	.613	1	732
10	3.30	3.30	3.30	3.30	3.22	.595	5	732
13	2.95	3.05	2.95	3.05	3.00	.575	23	748
14	2.95	2.95	2.77	2.80B	3.15	.595	39	786
15	3.05	3.07	2.87	3.07	3.02	.584	55	810
16	3.17	3.20	3.05A	3.05A	3.07	.590	9	811
17	3.12	3.15	3.10	3.15	3.25	.615	6	817
20	3.15	3.15	2.95	3.00	3.12	.606	33	833
21	3.30	3.45	3.30	3.45	3.52	.647	13	833
22	3.45	3.47	3.25	3.25	3.32	.626	45	855
23	3.25	3.35	3.20	3.35	3.40	.629	21	870
24	3.40	3.55	3.25A	3.55	3.55	.646	14	872
27	3.02	3.02	2.65	2.65	2.62	.544	22	891
28	2.65	2.80B	2.65	2.67	2.80	.572	45	911
29	2.62	2.62	2.42	2.42	2.65	.557	74	934
30	2.80	2.80	2.80	2.80	2.60	.556	14	937
31	2.55	2.55	2.40A	2.47	2.62	.557	9	939

IN NOVEMBER

3	2.70	2.70	2.25	2.25	2.35	.527	38	936
4	2.12	2.37	2.10	2.35	2.32	.528	89	921
5	2.45	2.60	2.37	2.45	2.45	.550	39	920
6	2.55	2.57	2.35	2.35	2.35	.545	89	940
7	2.30@.27	2.50	2.25	2.50	2.50	.566	63	967
10	2.40	2.40	2.10	2.10	2.05	.504	177	1112
11	2.00	2.05	1.90	1.90	1.92	.489	57	1128
12	1.85	1.92	1.77	1.90	1.90	.481	61	1161
13	1.85	1.90	1.82	1.85	1.80	.460	304	1422
14	1.90	1.95	1.90	1.90	2.00	.495	45	1461
17	1.90	1.90	1.80	1.87	1.82	.473	81	1510
18	2.10	2.12	1.82	1.82	1.75	.464	230	1647
19	1.65	1.65	1.45	1.55B	1.55	.426	152	1777
20	1.50	1.50	1.35	1.40	1.37	.385	705	2384
21	1.42	1.50	1.30	1.50	1.45	.405	247	2543
24	1.32	1.42	1.30	1.30	1.32	.391	94	2603
25	1.30	1.35	1.05	1.25	1.27	.407	297	2703
26	1.20	1.32	1.15	1.20	1.20	.399	98	2731
27	Exchange Closed: Thanksgiving Day							
28	1.25	1.25	1.10	1.10	1.10	.377	120	2807

LIVE CATTLE OPTION ON FUTURES — PUTS

FEBRUARY 1987 58 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.00	1.05	.97	1.00	1.00	.365	354	2917
2	1.15	1.45	1.15	1.35	1.42	.456	283	2859
3	1.65	2.15	1.52	2.10	2.10	.570	335	3019
4	2.10	2.12	1.85	2.00	1.92	.528	163	3058
5	1.87	2.25	1.85	2.00	1.97	.548	33	3061
8	2.15	2.40	2.00	2.30	2.35	.630	93	3058
9	2.50	2.50	2.05	2.05	2.12	.585	193	3050
10	2.05	2.15	1.97	2.15	2.17	.606	79	3066
11	2.25@.30	2.30	2.02A	2.05	2.00	.584	72	3056
12	2.05	2.12	2.00	2.07	2.15	.612	51	3055
15	2.30	2.60	2.30	2.40	2.40	.655	77	3068
16	2.02	2.30	2.00	2.10	2.05	.615	149	3072
17	2.10	2.25	1.90	2.25	2.27	.663	119	3090
18	2.35	2.45	2.20A	2.40@.45	2.50	.697	49	3030
19	2.45	2.45	2.35	2.40	2.45	.689	304	2941
22	2.50	2.85	2.45	2.75	2.85	.754	350	2881
23	2.40	2.40	1.87A	2.07	2.00	.652	416	2697
24	1.92	1.95	1.80	1.95	1.92	.644	92	2709
25	Exchange Closed: Christmas							
26	1.80	1.90	1.80	1.90	1.97	.666	24	2719
29	2.10	2.35	2.07	2.32	2.42	.755	309	2655
30	2.45	2.45	1.90	1.90@.95	2.00	.708	404	2467
31	2.00	2.55B	2.00	2.55B	2.67	.819	378	2328

FEBRUARY 1987 60 PUTS

IN JULY 1986

23	5.20	5.20	5.20	5.20	5.35	.570	2	2
24	....	....	....	5.35N	5.42	.574	....	2
25	....	....	....	5.42N	5.07	.556	....	2
28	....	....	4.60A	4.60A	4.45	.518	....	2
29	4.50	4.50	4.50	4.50	4.77	.539	2	4
30	....	4.85B	....	4.85B	5.60	.590	....	4
31	....	....	....	5.60N	5.30	.577	....	4

IN AUGUST

1	....	....	5.10A	5.10A	4.97	.561	....	4
4	....	....	....	4.97N	4.87	.565	....	4
5	....	....	....	4.87N	5.17	.588	....	4
6	....	....	....	5.17N	5.47	.608	....	4
7	....	....	5.20A	5.20A	4.95	.582	....	4
8	....	....	....	4.95N	5.02	.591	....	4
11	....	....	....	5.02N	5.25	.607	....	4
12	5.00	5.00	5.00	5.00	5.10	.605	....	4
13	5.00	5.00	4.60A	5.00	5.22	.619	3	7
14	....	....	....	5.22N	5.15	.614	....	7
15	....	....	5.00A	5.00A	4.90	.597	....	7
18	....	5.05B	4.80A	4.80A	4.70	.586	....	7
19	....	....	....	4.70N	4.77	.604	....	7
20	....	....	....	4.77N	4.82	.613	....	7
21	....	....	....	4.82N	4.65	.606	....	7
22	....	....	....	4.65N	4.77	.619	....	7
25	4.55	4.55	4.50	4.50	4.70	.615	14	21
26	....	....	....	4.70N	4.37	.595	....	21
27	....	....	....	4.37N	4.02	.575	....	21
28	....	4.10B	....	4.10B	3.82	.564	....	21
29	....	....	3.65A	3.65A	3.45	.546	....	21

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	....	....	....	3.45N	3.75	.571	....	21
3	3.80	3.80	3.65	3.70	3.30	.538	10	28
4	3.40	3.40	3.25	3.25	3.30	.542	21	44
5	3.45	3.55B	3.45	3.45	3.50	.553	30	58
8	3.50	3.50	3.50	3.50	3.72	.579	5	58
9	3.75	3.75	3.30	3.30	3.47	.560	114	148
10	3.55	3.60B	3.50	3.60B	3.70	.583	10	156
11	....	3.75B	....	3.75B	4.07	.607	....	156
12	4.10	4.10	4.10	4.10	4.37	.632	5	156
15	4.35	4.35	4.30A	4.30A	4.35	.631	12	168
16	....	4.50B	....	4.35N	4.35	.630	....	168
17	....	....	4.20A	4.20A	4.25	.621	....	168
18	....	....	4.15A	4.25N	4.27	.629	....	168
19	4.20	4.20	4.20	4.20	4.32	.633	1	169
22	....	....	....	4.32N	5.20	.700	....	169
23	....	....	4.70A	5.20N	4.75	.671	....	169
24	4.60	4.60	4.60	4.60	5.05	.703	5	174
25	4.80@.85	4.85	4.80	4.80	4.80	.690	9	180
26	4.65	4.65	4.40A	4.40A	4.45	.667	1	172
29	4.10	4.15B	4.10	4.15B	4.25	.664	5	172
30	....	4.70B	....	4.70B	4.87	.715	....	172

LIVE CATTLE OPTION ON FUTURES — PUTS

FEBRUARY 1987 60 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.75	4.95	4.75	4.75	4.80	.708	13	171
2	5.60	5.60	4.60A	5.60	5.95	.782	69	170
3	5.90	5.90	5.65A	5.80A	5.70	.771	5	175
6	....	....	5.40A	5.40A	5.62	.769	....	175
7	....	....	5.30A	5.30A	5.05	.728	....	175
8	5.05	5.25	4.95A	5.25	5.25	.748	22	194
9	....	....	4.85A	4.90A	4.92	.724	3	197
10	4.75	4.75	4.70	4.70	4.62	.710	10	192
13	4.50	4.50	4.50	4.50	4.37	.695	5	187
14	4.25	4.40B	4.20	4.20	4.52	.714	35	193
15	4.25	4.40B	4.25	4.40B	4.42	.705	4	193
16	....	....	....	4.42N	4.47	.712	2	189
17	....	4.55B	....	4.55B	4.70	.734	....	187
20	4.55	4.55	4.45	4.45	4.55	.728	6	187
21	4.80	4.85B	4.80	4.85B	5.00	.764	8	185
22	4.70	4.70	4.65	4.65	4.77	.746	9	185
23	....	....	4.75A	4.77N	4.85	.749	....	185
24	....	4.95B	4.80A	4.95B	5.02	.763	....	160
27	4.30	4.30	3.97	3.97	3.90	.675	3	160
28	....	4.10B	....	4.10B	4.15	.702	....	160
29	3.80	3.80	3.80	3.80	3.97	.689	18	148
30	....	4.25B	....	4.25B	3.92	.690	....	148
31	....	3.95B	3.75A	3.75A	3.92	.691	....	148

IN NOVEMBER

3	....	....	....	3.92N	3.60	.667	....	148
4	3.40	3.67	3.40	3.65A	3.60	.669	11	155
5	3.90	3.90	3.90	3.90	3.77	.690	14	157
6	3.70	3.95B	3.70	3.70	3.60	.687	2	157
7	3.50	3.50	3.50	3.50	3.85	.708	25	182
10	3.75	3.75	3.45A	3.45A	3.27	.656	1	182
11	3.10	3.15B	3.10	3.10	3.12	.644	5	182
12	3.10	3.10	3.00	3.07	3.07	.638	14	194
13	3.02	3.05	2.95A	3.00	2.95	.620	281	433
14	3.12	3.15B	3.10	3.15B	3.22	.653	13	433
17	3.05	3.05	2.85	2.85	3.00	.636	75	508
18	3.25	3.25	3.05	3.05	2.90	.629	23	528
19	2.65	2.65	2.50	2.50	2.65	.594	15	531
20	2.50	2.50	2.40	2.45	2.40	.553	27	532
21	2.40	2.55	2.30	2.55	2.50	.574	69	583
24	2.40	2.45	2.35	2.35	2.30	.564	20	598
25	2.30	2.30	1.97	2.25	2.32	.583	48	628
26	2.17	2.40	2.17	2.27	2.22	.578	39	656
27	Exchange Closed; Thanksgiving Day							
28	2.30	2.30	2.05	2.05	2.07	.560	5	661

IN DECEMBER

1	1.97	1.97	1.85	1.95B	1.97	.554	25	676
2	2.20	2.60	2.20	2.50	2.60	.646	192	727
3	2.85	3.55	2.85	3.50B@.55	3.47	.747	111	713
4	3.35	3.50B	3.25	3.25	3.20	.712	82	744
5	3.37@.40	3.60B	3.15A	3.40	3.32	.730	8	745
8	3.27	3.75	3.27	3.75	3.80	.799	70	765
9	3.70	3.92B	3.55A	3.55A	3.50	.765	7	765
10	3.45	3.50	3.40	3.50	3.62	.783	40	800
11	3.65	3.65	3.55	3.55	3.42	.768	20	820
12	....	....	....	3.42N	3.62	.790	....	820
15	3.95	4.00	3.95	4.00	3.92	.827	33	845
16	3.55	3.67	3.50	3.65A	3.55	.800	14	845
17	....	3.70B	....	3.70B	3.87	.836	6	851
18	3.87	3.90B	3.87	3.87	4.12	.860	2	843
19	3.90	3.90	3.90	3.90	4.02	.856	18	843
22	4.45	4.50	4.30	4.50	4.52	.899	43	805
23	3.35	3.50B	3.35	3.45	3.57	.841	12	806
24	3.40	3.52	3.40	3.50	3.47	.839	7	795
25	Exchange Closed; Christmas							
26	....	....	3.45A	3.45A	3.57	.858	7	795
29	3.80	3.90B	3.80	3.90B	4.12	.915	9	797
30	4.02	4.05	3.95	3.95	3.65	.894	12	794
31	....	4.35B	....	4.35B	4.50	.949	5	799

FEBRUARY 1987 62 PUTS

IN NOVEMBER 1986

17	4.50	4.50	4.50	4.50	4.45	.773	5	5
18	....	4.75B	....	4.45N	4.35	.769	....	5
19	....	....	4.05A	4.05A	4.02	.741	....	5
20	....	....	3.95A	3.95A	3.70	.707	....	5
21	3.85	3.85	3.75A	3.85	3.85	.726	1	6
24	3.60	3.60	3.60	3.60	3.65	.721	35	41
25	3.60	3.60	3.30	3.50	3.72	.739	7	48
26	3.55	3.80	3.55	3.80	3.60	.737	5	53
27	Exchange Closed; Thanksgiving Day							
28	3.40	3.70B	3.40	3.40	3.42	.726	12	65

LIVE CATTLE OPTION ON FUTURES — PUTS

FEBRUARY 1987 62 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.20	3.25	3.12	3.25	3.35	.726	21	86
2	3.55	3.90B	3.55	3.85	4.15	.801	5	90
3	4.35	4.95B	4.35	4.95B	5.15	.872	2	92
4	4.90	4.90	4.85A	4.85A	4.80	.849	1	93
5	....	5.25B	....	4.80N	4.87	.862	....	93
8	5.10	5.10	5.10	5.10	5.57	.908	2	93
9	....	....	....	5.57N	5.17	.888	....	93
10	....	....	5.15A	5.15A	5.30	.900	....	93
11	....	....	....	5.30N	5.12	.891	....	93
12	....	....	....	5.12N	5.35	.906	....	93
15	....	5.55B	....	5.55B	5.67	.928	....	93
16	....	....	5.25A	5.25A	5.27	.915	....	93
17	....	5.30B	....	5.27N	5.65	.935	....	93
18	....	5.70B	....	5.70B	5.95	.948	....	93
19	....	....	....	5.95N	5.85	.947	....	93
22	....	5.90B	....	5.90B	6.40	.968	....	93
23	5.80	5.80	5.30A	5.30A	5.42	.943	1	94
24	5.35	5.35	5.35	5.35	5.32	.944	1	94
25	Exchange Closed; Christmas							
26	....	....	5.30A	5.30A	5.45	.955	....	95
29	....	5.80B	....	5.80B	6.07	.979	....	94
30	....	....	....	6.07N	5.60	.973	....	94
31	....	6.25B	....	6.25B	6.47	.990	....	94

FEBRUARY 1987 64 PUTS

IN DECEMBER 1986

2	5.60	5.60	5.60	5.60	5.87	.903	5	5
3	....	6.80B	....	6.80B	7.00	.944	....	5
4	....	....	....	7.00N	6.57	.932	....	5
5	....	....	....	6.57N	6.67	.939	....	5
8	....	7.00B	....	7.00B	7.42	.964	....	5
9	....	....	....	7.42N	7.02	.955	....	5
10	....	....	....	7.02N	7.17	.961	....	5
11	....	....	....	7.17N	7.02	.957	....	5
12	....	....	....	7.02N	7.22	.964	....	5
15	....	7.42B	....	7.42B	7.60	.975	....	5
16	....	....	....	7.60N	7.20	.970	....	5
17	....	....	....	7.20N	7.72	.979	....	5
18	....	....	....	7.72N	7.90	.984	....	5
19	....	....	....	7.90N	7.80	.984	....	5
22	....	7.90B	....	7.90B	8.35	.992	....	5
23	....	....	7.40A	7.40A	7.37	.984	....	5
24	....	....	7.35A	7.35A	7.27	.985	....	5
25	Exchange Closed; Christmas							
26	....	....	....	7.27N	7.40	.989	....	5
29	....	....	....	7.40N	8.02	.996	....	5
30	....	....	....	8.02N	7.57	.995	....	5
31	....	8.20B	....	8.20B	8.47	.998	....	5

APRIL 1987 48 PUTS

IN SEPTEMBER 1986

23	.30	.30	.30	.30	.17	.096	65	65
24	....	....	....	.17N	.17	.104	35	100
25	....	....	....	.17N	.15	.101	....	100
26	....	....	....	.15N	.12	.093	....	100
29	....	....	....	.12N	.07	.087	....	100
30	....	....	....	.07N	.10	.102	....	100

IN OCTOBER

1	.20	.20	.20	.20	.17	.098	20	120
2	....	.25B	....	.25B	.25	.124	....	120
3	.25	.30	.25	.30	.25	.114	11	131
6	....	....	....	.25N	.25	.111	....	131
7	....	....	....	.25N	.25	.092	....	131
8	....	....	....	.25N	.22	.099	....	131
9	....	....	....	.22N	.17	.092	....	131
10	....	....	....	.17N	.17	.087	....	131
13	.20	.20	.20	.20	.15	.078	....	131
14	....	....	....	.15N	.15	.079	....	131
15	.17	.17	.17	.17	.15	.077	27	158
16	....	....	....	.15N	.15	.078	....	158
17	....	....	....	.15N	.17	.080	....	158
20	....	....	....	.17N	.15	.074	....	158
21	....	....	....	.15N	.17	.084	....	158
22	....	....	....	.17N	.17	.081	....	158
23	....	....	....	.17N	.20	.085	....	158
24	....	....	....	.20N	.20	.090	....	158
27	....	....	....	.20N	.15	.064	....	158
28	....	....	....	.15N	.15	.069	....	158
29	.15	.15	.15	.15	.12	.069	1	159
30	....	....	....	.12N	.10	.065	....	159

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

APRIL 1987 48 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31				10N	.20	.066	....	159
IN NOVEMBER								
3			17A	17A	.12	.057	...	159
4				12N	.12	.056	....	159
5				12N	.10	.058	....	159
6				10N	.10	.053	....	159
7				10N	.07	.052	....	159
10				07N	.07	.044	....	159
11	.10	.10	.10	.10	.05	.036	1	160
12				05N	.05	.034	....	160
13				05N	.05	.032	....	160
14				05N	.05	.034	....	160
17				05N	.05	.030	....	160
18				05N	.05	.030	....	160
19				05N	.05	.027	....	160
20				05N	.05	.025	....	160
21				05N	.05	.028	....	160
24				05N	.05	.028	....	160
25				05N	.05	.027	....	160
26				05N	.05	.026	....	160
27	Exchange Closed: Thanksgiving Day							
28				05N	.02	.024	...	160
IN DECEMBER								
1				.02N	.02	.022	..	160
2				.02N	.02	.029	....	160
3	.07	.07	.07	07	.07	.041	1	161
4		.10B		07N	.07	.037	....	161
5	.10	10	.10	.10	.07	.038	3	164
8				.07N	.07	.042	....	164
9				.07N	.07	.034	....	164
10				.07N	.07	.037	....	164
11				07N	.07	.034	....	164
12				.07N	.07	.036	....	164
15				.07N	.07	.038	....	164
16				.07N	.05	.034	....	164
17				05N	.07	.038	....	164
18				.07N	.07	.044	....	164
19				.07N	.10	.045	....	164
22				.10N	.12	.054	....	164
23				.12N	.10	.037	....	164
24				.10N	.07	.035	....	164
25	Exchange Closed: Christmas							
26				.07N	.07	.032	....	164
29				.07N	.07	.035	....	164
30				.07N	.07	.024	....	164
31				.07N	.07	.031	....	164

APRIL 1987 50 PUTS

IN AUGUST 1986

15	.75	.75	.75	.75	.70	.182	....	....
18				.70N	.57	.172	4	4
19				.57N	.57	.179	....	4
20				.57N	.57	.179	....	4
21	.60	.60	.60	.60	.52	.177	....	4
22				.52N	.55	.179	32	36
25				.55N	.52	.177	....	36
26				.52N	.47	.172	....	36
27				.47N	.42	.159	....	36
28				.42N	.37	.150	....	36
29				.37N	.25	.140	....	36
IN SEPTEMBER								
1	Exchange Closed: Labor Day							
2				.25N	.27	.139	....	36
3				.27N	.22	.126	....	36
4				.22N	.25	.128	....	36
5				.25N	.25	.130	....	36
8				.25N	.27	.137	....	36
9	.27	.27	.27	.27	.25	.126	32	36
10				.25N	.25	.132	....	36
11				.25N	.32	.146	....	36
12				.32N	.37	.160	....	36
15				.37N	.32	.152	....	36
16	.35	.35	.35	.35	.30	.142	20	40
17				.30N	.27	.134	....	40
18	.35	.35	.35	.35	.27	.140	20	60
19				.27N	.27	.138	....	60
22		.40B		.40B	.47	.170	....	60
23				.47N	.37	.152	....	60
24				.37N	.40	.163	....	60

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

APRIL 1987 50 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	.50	.50	.50	.50	.37	.159	5	60
26	.35	.35	.35	.35	.27	.148	21	71
29		.30B		.30B	.30	.142	....	71
30	.35	.40B	.35	.40B	.25	.162	16	87
IN OCTOBER								
1	.35	.40	.35	.40	.37	.158	33	120
2		.50B	.35A	.50B	.50	.194	2	122
3	.50	.55	.50	.50	.45	.181	15	136
6	.50	.50	.50	.50	.47	.177	36	172
7	.40	.40	.40	.40	.40	.151	2	174
8	.42	.42	.40	.40	.42	.162	37	197
9	.40	.40	.40	.40	.37	.152	14	197
10		.40B		.40B	.32	.146	....	197
13	.35	.35	.35	.35	.32	.134	5	202
14		.35B		.35B	.35	.136	....	202
15	.40	.40	.35	.37	.32	.134	27	229
16		.35B		.35B	.35	.135	6	235
17	.40	.40	.40	.40	.35	.139	1	236
20				.35N	.35	.131	....	236
21	.45	.50	.45	.50	.40	.146	4	240
22	.40	.40	.40	.40	.37	.142	6	246
23	.40	.45	.40	.45	.37	.148	18	256
24	.45	.45	.45	.45	.42	.155	22	278
27	.32	.32	.32	.32	.30	.116	10	288
28				.30N	.30	.124	....	288
29	.30	.30	.30	.30	.27	.124	46	334
30	.32	.32	.32	.32	.25	.119	11	345
31				.25N	.27	.120	....	345
IN NOVEMBER								
3	.30	.30	.25	.25	.25	.108	5	350
4	.27	.30	.27	.30	.25	.106	8	358
5	.30	.30	.30	.30	.25	.110	4	362
6	.30	.30	.27	.27	.25	.103	38	400
7	.25	.25	.25	.25	.22	.101	35	425
10				.22N	.20	.088	....	425
11				.20N	.15	.075	....	425
12				.15N	.15	.072	....	425
13		.20B		.20B	.15	.069	....	425
14	.20	.20	.20	.20	.20	.073	....	425
17			.17A	.17A	.15	.065	....	425
18				.15N	.17	.065	1	426
19	.15	.15	.15	.15	.12	.061	50	476
20				.12N	.12	.057	2	478
21				.12N	.12	.062	....	478
24				.12N	.15	.063	....	478
25	.10	.10	.10	.10	.12	.062	30	488
26	.10	.10	.10	.10	.12	.061	50	488
27	Exchange Closed: Thanksgiving Day							
28				.12N	.10	.057	....	488
IN DECEMBER								
1				.10N	.10	.054	....	488
2	.12	.15	.12	.15	.12	.068	50	535
3		.17B		.17B	.20	.092	....	535
4	.25	.25	.25	.25	.20	.083	3	535
5				.20N	.20	.087	....	536
8				.20N	.22	.093	....	536
9	.20	.20	.20	.20	.20	.080	10	531
10				.20N	.20	.084	....	531
11				.20N	.17	.080	....	531
12		.20B		.20B	.20	.083	....	531
15	.22	.25	.22	.25	.20	.089	6	537
16	.25	.25	.25	.25	.20	.080	1	538
17	.20	.20	.20	.20	.20	.089	3	541
18				.20N	.22	.100	....	541
19				.22N	.25	.102	....	541
22	.30	.30	.30	.30	.32	.121	7	540
23			.25A	.25A	.20	.089	....	540
24	.22	.22	.22	.22	.20	.085	....	540
25	Exchange Closed: Christmas							
26				.20N	.17	.080	....	540
29				.17N	.20	.089	....	540
30				.20N	.15	.066	4	540
31				.15N	.17	.082	....	540

APRIL 1987 52 PUTS

IN JUNE 1986

27	1.80	1.80	1.80	1.80	1.90	.322	16	16
30				1.90N	2.10	.345	....	16

LIVE CATTLE OPTION ON FUTURES — PUTS

APRIL 1987 52 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	2.10N	2.00	.328	....	16
2	1.90	1.90	1.90	1.90	1.80	.320	65	81
3	....	....	....	1.80N	1.65	.318	....	81
4	Exchange Closed; Independence Day							
7	....	....	....	1.65N	1.60	.312	....	81
8	2.00	2.00	2.00	2.00	2.40	.345	10	91
9	2.25	2.25	2.25	2.25	1.85	.333	3	94
10	....	....	....	1.85N	1.77	.327	....	94
11	....	....	....	1.77N	1.92	.339	....	94
14	....	....	....	1.92N	1.47	.317	....	94
15	....	....	....	1.47N	1.37	.304	....	94
16	....	1.45B	....	1.37N	1.30	.291	....	94
17	....	....	....	1.30N	1.40	.301	....	94
18	....	....	....	1.40N	1.30	.275	....	94
21	....	....	....	1.30N	1.22	.270	....	94
22	1.25	1.25	1.25	1.25	1.25	.273	10	104
23	....	....	....	1.25N	1.10	.268	....	104
24	....	....	....	1.10N	1.15	.275	....	104
25	....	....	....	1.15N	1.20	.262	....	104
28	1.00	1.00	1.00	1.00	.90	.237	152	130
29	....	....	....	.90N	1.10	.252	....	130
30	....	....	....	1.10N	1.37	.286	....	130
31	....	....	....	1.37N	1.30	.273	....	130

IN AUGUST

1	....	....	....	1.30N	.92	.261	....	130
4	....	1.05B	....	1.05B	1.15	.263	....	130
5	1.15	1.15	1.15	1.15	1.15	.275	4	130
6	1.45	1.45	1.30	1.30	1.27	.284	22	150
7	1.20	1.20	1.15	1.15	1.12	.265	18	168
8	....	1.25B	....	1.25B	1.22	.266	....	168
11	1.10	1.10	1.10	1.10	1.15	.265	2	168
12	1.20	1.20	1.20	1.20	1.10	.255	6	174
13	....	1.20B	....	1.20B	1.20	.259	....	174
14	....	....	....	1.20N	1.02	.250	....	174
15	....	1.10B	....	1.10B	1.10	.245	....	174
18	1.25	1.25	1.25	1.25	.95	.233	16	182
19	1.00	1.00	1.00	1.00	.97	.242	5	187
20	1.10	1.10	1.00	1.00	.97	.243	10	195
21	....	....	....	.97N	.92	.241	....	195
22	....	....	....	.92N	.92	.243	....	195
25	....	....	....	.92N	.90	.241	....	195
26	.90	.90	.90	.90	.85	.235	20	205
27	.75	.75	.75	.75	.75	.220	1	206
28	.75	.75	.75	.75	.67	.210	15	206
29	....	....	....	.67N	.50	.198	....	206

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	....	....	....	.50N	.52	.199	....	206
3	.45	.45	.45	.45	.45	.183	3	206
4	....	....	....	.45N	.47	.186	....	206
5	....	....	....	.47N	.50	.189	....	206
8	....	.55B	....	.55B	.52	.199	....	206
9	.60	.60	.55	.55	.50	.186	71	155
10	.50	.50	.50	.50	.50	.194	12	161
11	....	....	....	.50N	.62	.213	....	161
12	....	....	....	.62N	.70	.231	....	161
15	....	....	....	.70N	.65	.221	....	161
16	.70	.70	.70	.70	.60	.208	10	161
17	.70	.70	.60A	.60A	.55	.199	4	165
18	.50	.50	.50	.50	.57	.206	8	173
19	....	....	....	.57N	.57	.204	....	173
22	....	....	....	.57N	.87	.245	....	173
23	....	....	....	.87N	.70	.223	....	173
24	....	....	....	.70N	.75	.236	....	173
25	....	....	....	.75N	.72	.233	....	173
26	.70	.70	.70	.70	.57	.219	2	173
29	.60	.60	.60	.60	.50	.212	3	176
30	....	.60B	....	.60B	.60	.239	....	176

IN OCTOBER

1	.70	.70	.70	.70	.67	.234	1	177
2	.85	.85	.85	.85	.90	.279	5	172
3	1.00	1.05	.90	.90	.85	.264	33	191
6	.90	.90	.77	.90	.82	.260	55	217
7	.70	.70	.70	.70	.67	.227	16	223
8	.70	.75	.70	.75	.80	.242	142	336
9	....	....	....	.80N	.75	.230	....	336
10	.75	.80	.75	.80	.67	.223	29	354
13	....	....	....	.67N	.62	.209	....	354
14	....	....	....	.62N	.65	.212	....	354
15	.65	.65	.55	.60	.62	.211	12	362

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

APRIL 1987 52 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	.75	.75	.70A	.70A	.65	.213	9	367
17	.65	.75	.65	.67A	.67	.219	8	375
20	.70	.70	.65	.65	.65	.209	56	405
21	.75	.75	.72	.72	.72	.229	20	425
22	.75	.80	.75	.80	.75	.225	28	450
23	....	....	....	.75N	.75	.232	....	450
24	.80	.90	.75	.75	.80	.241	14	463
27	.62	.62	.55	.55	.57	.189	74	533
28	.55	.55	.55	.55	.57	.200	8	541
29	.50	.55	.50	.55	.57	.200	9	550
30	....	....	....	.57N	.56	.194	....	550
31	.52	.52	.52	.52	.57	.197	8	552

IN NOVEMBER

3	.55	.57	.55	.55A	.50	.180	32	578
4	.50	.50	.45	.50	.50	.179	48	583
5	....	....	....	.50N	.50	.185	5	583
6	.55	.55	.55	.55	.50	.175	1	583
7	.50	.50	.45	.45	.47	.174	2	583
10	.45	.45	.45	.45	.42	.157	7	590
11	.45	.45	.42	.42	.37	.137	18	584
12	.35	.35	.35	.35	.35	.133	1	584
13	.37	.40B	.37	.40B	.35	.128	4	588
14	.40	.40	.40	.40	.37	.135	10	595
17	.37	.37	.37	.37	.30	.124	21	576
18	....	.35B	....	.35B	.35	.124	....	576
19	.35	.35	.27	.27	.30	.117	7	579
20	.25	.32	.25	.32	.27	.111	13	577
21	....	....	....	.27N	.32	.120	4	573
24	.35	.35	.35	.35	.30	.122	4	577
25	.25	.27	.25	.27	.30	.122	71	635
26	.27	.30	.27	.27	.30	.120	228	821
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.30N	.25	.114	....	821

IN DECEMBER

1	.30	.30	.27	.27	.25	.112	5	821
2	....	.32B	....	.32B	.32	.135	....	821
3	.35	.40B	.35	.40B	.47	.174	3	823
4	.47	.50	.47	.50	.45	.160	15	834
5	.45	.52	.45	.52	.47	.166	9	841
8	.55	.55	.47	.50	.52	.177	10	846
9	.52	.52	.45	.45	.45	.156	12	854
10	.40	.40	.40	.40	.45	.163	6	860
11	.45	.50	.45	.45	.45	.157	2	858
12	.45	.45	.45	.45	.45	.162	4	862
15	.50	.55	.50	.55	.50	.172	24	870
16	.47	.47	.47	.47	.45	.159	4	874
17	....	....	....	.45N	.47	.174	....	870
18	.50	.50	.42	.50	.52	.192	13	877
19	.55	.55	.55	.55	.57	.196	15	886
22	.60	.70	.60	.70	.72	.225	48	914
23	.65	.65	.45	.55	.50	.177	12	921
24	.47	.47	.47	.47	.45	.171	25	927
25	Exchange Closed; Christmas							
26	.37	.37	.37	.37	.42	.165	10	930
29	.45	.45	.45	.45	.47	.182	3	929
30	.45	.45	.45	.45	.35	.145	23	939
31	.35@.32	.45	.32	.45	.45	.175	6	944

APRIL 1987 54 PUTS

IN JULY 1986

22	1.80	1.80	1.80	1.80	1.95	.332	10	10
23	1.90@2.00	2.00	1.85	1.85	1.67	.320	5	15
24	....	1.85B	....	1.85B	1.75	.335	....	13
25	....	....	....	1.75N	1.80	.321	....	13
28	....	....	1.65A	1.65A	1.40	.293	....	13
29	....	1.60B	....	1.60B	1.65	.311	....	13
30	1.70	1.70	1.70	1.70	2.02	.348	3	16
31	....	....	1.95A	2.00A	1.92	.334	....	16

IN AUGUST

1	....	....	1.75A	1.75A	1.47	.322	....	16
4	1.55	1.55	1.55	1.55	1.75	.326	3	19
5	....	....	....	1.75N	1.75	.339	....	19
6	1.80	1.80	1.80	1.80	1.92	.350	10	29
7	....	....	....	1.92N	1.75	.330	10	39
8	....	1.80B	....	1.80B	1.85	.333	....	39
11	....	....	....	1.85N	1.75	.333	....	39
12	1.95	1.95	1.90A	1.90A	1.70	.323	1	39
13	....	....	....	1.70N	1.67	.329	....	39

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

APRIL 1987 54 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	1.75	1.75	1.75	1.75	1.60	.321	1	39
15	....	1.80B	....	1.80B	1.80	.315	....	39
18	1.90	1.90	1.70	1.70	1.50	.303	6	43
19	....	....	....	1.50N	1.52	.313	....	43
20	....	....	....	1.52N	1.52	.315	....	43
21	....	....	....	1.52N	1.52	.313	....	43
22	1.50	1.50	1.50	1.50	1.50	.315	10	47
25	....	....	1.45A	1.45A	1.45	.314	....	47
26	....	....	....	1.45N	1.37	.307	....	47
27	....	....	1.20A	1.20A	1.25	.289	....	47
28	....	....	1.15A	1.15A	1.12	.279	....	47
29	1.00	1.00	1.00	1.00	.90	.266	3	48

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	.90	.90	.90	.90	.92	.268	9	57
3	.90	.90	.85	.85	.82	.250	10	62
4	.95	.95	.90	.90	.85	.254	25	77
5	1.00	1.00	1.00	1.00	.90	.260	30	107
8	....	....	....	.90N	.95	.272	....	107
9	....	....	....	.95N	.90	.258	....	107
10	....	....	....	.90N	.92	.268	....	107
11	1.15@.25	1.25	1.15	1.25	1.07	.291	11	113
12	1.10	1.25	1.10	1.25	1.22	.313	83	196
15	1.35	1.35	1.25	1.35	1.12	.301	74	238
16	1.20	1.20	1.20	1.20	1.05	.286	49	256
17	1.10	1.10	1.05A	1.05A	.97	.276	12	269
18	1.05	1.05	1.05	1.05	1.05	.285	1	269
19	1.05	1.10	1.02	1.10	1.02	.282	8	273
22	....	1.40B	....	1.40B	1.45	.331	....	273
23	1.55	1.55	1.20	1.20	1.20	.305	24	291
24	1.15	1.25	1.15	1.25	1.30	.321	2	293
25	1.30	1.35B	1.30	1.35B	1.27	.318	12	305
26	1.25	1.25	1.25	1.25	1.05	.302	19	319
29	1.10	1.10	1.10	1.10	1.05	.295	3	319
30	1.10	1.15	1.10	1.15	1.10	.328	32	344

IN OCTOBER

1	1.15	1.35	1.15	1.25	1.22	.324	42	386
2	1.22	1.75	1.22	1.75	1.55	.376	32	405
3	1.65	1.75B	1.50A	1.50A	1.45	.359	2	407
6	1.50	1.50	1.50	1.50	1.40	.355	16	395
7	1.35	1.35	1.25	1.25	1.20	.318	19	405
8	1.30	1.45	1.30	1.35	1.37	.335	32	409
9	1.22	1.40	1.20	1.40	1.30	.322	35	432
10	1.30	1.35B	1.22	1.25@.22	1.20	.315	22	441
13	1.20	1.20	1.20	1.20	1.15	.301	52	487
14	1.10	1.12	1.10	1.12	1.15	.306	36	520
15	1.10	1.15	1.10	1.15	1.15	.305	17	528
16	1.25	1.25	1.20	1.20	1.15	.307	62	580
17	1.25	1.30	1.25	1.30	1.22	.316	47	612
20	1.15	1.25	1.15	1.20	1.15	.305	20	625
21	1.25	1.40	1.25	1.40	1.30	.329	1	626
22	1.37	1.40	1.37	1.40	1.30	.324	78	663
23	1.30	1.40	1.30	1.40	1.32	.333	15	675
24	1.55	1.55	1.50	1.50	1.42	.343	18	678
27	1.15	1.15	1.05	1.05	1.05	.281	101	742
28	1.15	1.15	1.05	1.10	1.05	.295	10	745
29	1.00	1.10	1.00	1.10	1.07	.296	267	974
30	1.15	1.15	1.05	1.05	1.02	.289	145	1145
31	1.00	1.00	.95	1.00	1.07	.293	159	1272

IN NOVEMBER

3	1.00	1.02	1.00	1.02	.95	.274	53	1318
4	.95	.95	.95	.95	.92	.272	9	1327
5	1.00	1.10	1.00	1.05	.97	.281	15	1337
6	1.00	1.00	.95	.95	.92	.270	68	1394
7	.92	.95	.87	.95	.92	.270	456	1827
10	.85	.90	.82	.85	.80	.249	157	1960
11	.75	.75	.75	.75	.70	.224	23	1957
12	.65	.70	.65	.70	.70	.219	44	1992
13	.65@.70	.77	.65	.72	.70	.213	31	2014
14	.70	.75	.70	.75	.75	.222	35	2034
17	.60	.70	.60	.70	.65	.208	27	2052
18	.75	.75	.65	.70	.67	.209	35	2086
19	.65@.67	.67	.60	.60	.62	.200	115	2126
20	.65	.65	.60	.60	.60	.191	127	2066
21	.60	.65	.60	.65	.65	.204	116	2066
24	.65	.65	.60	.65B	.65	.208	35	2086
25	.65	.65	.55	.60	.62	.209	165	2002
26	.60	.62	.60	.60	.62	.208	35	2026
27	Exchange Closed; Thanksgiving Day							
28	.60	.62	.50	.60	.57	.201	61	2068

LIVE CATTLE OPTION ON FUTURES — PUTS

APRIL 1987 54 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.55	.55	.50	.55	.55	.200	139	2207
2	.65	.70	.65	.70	.70	.233	2	2207
3	.75	.97	.72	.97	.95	.287	153	2342
4	.95	1.00	.80	.90	.90	.263	207	2536
5	.90@.92	1.05	.90	1.05	.92	.275	60	2571
8	1.00@.05	1.05	.95	1.00	1.05	.293	439	2539
9	1.00	1.00	.90	.90	.90	.263	153	2573
10	.82	.82	.75	.80	.90	.274	279	2788
11	.95	.95	.87	.92	.90	.266	76	2784
12	.90	.97	.87	.92	.92	.273	87	2678
15	.95	1.10	.95	.97	.97	.288	222	2812
16	.87	.95	.85	.90A	.90	.271	26	2826
17	.90	.90	.85	.90	.97	.292	25	2843
18	1.00	1.05	.92	1.05	1.07	.317	49	2859
19	1.07	1.15	1.05	1.15	1.12	.322	517	2502
22	1.25	1.37	1.25	1.32	1.35	.361	131	2513
23	1.05	1.05	.95	1.00	1.02	.301	85	2540
24	1.00	1.00	.95	.97	.92	.294	19	2545
25	Exchange Closed; Christmas							
26	.92@.90	.92	.90	.90	.90	.288	22	2554
29	.92	1.00	.92	1.00	1.00	.314	183	2710
30	1.00	1.00	.75	.75	.80	.266	30	2712
31	.80	1.00	.77	1.00@.95	1.00	.310	36	2723

APRIL 1987 56 PUTS

IN JULY 1986

18	3.10	3.10	3.10	3.10	2.75	.395	24	24
21	2.70	2.70	2.65	2.65	2.57	.390	8	19
22	2.60	2.60	2.55	2.55	2.62	.393	12	29
23	2.57	2.70	2.57	2.70	2.42	.387	4	33
24	2.75	2.75	2.75	2.75	2.52	.396	2	35
25	2.60@.65	2.65	2.60	2.65	2.55	.382	3	38
28	2.00	2.10	2.00	2.05	2.07	.353	62	100
29	....	2.15B	....	2.15B	2.37	.371	....	100
30	....	....	....	2.37N	2.85	.412	....	100
31	....	....	....	2.85N	2.72	.397	....	100

IN AUGUST

1	....	....	....	2.72N	2.20	.386	....	100
4	....	....	....	2.20N	2.45	.391	....	100
5	2.35	2.35	2.35	2.35	2.55	.406	20	105
6	....	....	....	2.55N	2.72	.419	....	120
7	2.65	2.65	2.65	2.65	2.55	.399	3	122
8	....	2.60B	....	2.60B	2.65	.403	....	122
11	....	....	....	2.65N	2.55	.405	....	122
12	....	....	....	2.55N	2.47	.396	....	122
13	....	....	....	2.47N	2.45	.404	....	122
14	....	....	....	2.45N	2.37	.395	....	122
15	....	....	....	2.37N	2.40	.389	....	122
18	2.35	2.35	2.35	2.35	2.22	.377	2	124
19	2.35	2.35	2.30A	2.30A	2.25	.389	12	124
20	2.25	2.30B	2.25	2.25	2.27	.391	1	125
21	2.35	2.35	2.27A	2.27A	2.20	.389	31	154
22	2.25	2.25	2.25	2.25	2.22	.392	12	166
25	....	....	....	2.22N	2.17	.391	....	166
26	....	....	2.15A	2.15A	2.10	.383	....	166
27	....	....	....	2.10N	1.92	.365	....	166
28	....	....	....	1.92N	1.77	.354	....	166
29	1.70	1.70	1.70	1.70	1.47	.341	2	168

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	1.55	1.55	1.40	1.40	1.52	.345	40	191
3	1.50	1.50	1.45	1.45	1.37	.325	53	232
4	....	....	....	1.37N	1.42	.331	....	232
5	1.40	1.45B	1.40	1.40	1.47	.338	1	232
8	1.55	1.60	1.55	1.60	1.57	.354	3	234
9	1.60	1.65B	1.50	1.50	1.47	.339	12	238
10	1.50	1.50	1.50	1.50	1.50	.351	17	227
11	1.75	1.75	1.75	1.75	1.75	.377	5	224
12	1.70	1.85B	1.70	1.85B	1.97	.402	10	214
15	2.20	2.20	2.05	2.05	1.85	.390	22	229
16	2.00	2.00	2.00	2.00	1.72	.373	19	248
17	....	....	....	1.72N	1.62	.361	....	248
18	1.75	1.75	1.75	1.75	1.67	.372	25	248
19	1.75	1.75	1.65A	1.75	1.67	.369	109	336
22	2.10	2.25	2.00	2.25	2.25	.423	36	372
23	2.25	2.25	2.15A	2.15A	1.92	.396	13	377
24	1.90	2.10B	1.90	2.10B	2.10	.414	7	380
25	2.15	2.15	2.10	2.10	2.00	.410	21	392
26	2.00	2.00	1.90A	1.95	1.77	.394	21	393
29	1.65	1.75	1.65	1.72	1.65	.387	131	498

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

APRIL 1987 56 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	1.70	1.80	1.70	1.80	1.85	.424	23	499
IN OCTOBER								
1	2.05	2.35	2.05	2.35	1.95	.421	43	539
2	2.05	2.45	1.90	2.45	2.45	.478	114	614
3	2.25	2.45B	2.25	2.40A	2.32	.460	118	700
6	2.35	2.40	2.30	2.40	2.30	.457	53	748
7	2.25	2.25	2.05	2.10	2.00	.416	44	790
8	2.10	2.20B	2.10	2.20B	2.20	.436	17	807
9	2.10	2.10	2.05	2.05	2.07	.423	25	828
10	2.20	2.25	2.10	2.10	1.95	.417	56	880
13	2.10	2.10	1.95	1.95	1.85	.403	22	895
14	1.80	1.85	1.80	1.85	1.90	.409	29	909
15	1.95	2.00	1.85	2.00	1.90	.409	107	989
16	2.00	2.05	2.00	2.05	1.90	.413	14	1003
17	2.05	2.10	2.00	2.10	2.00	.423	15	1018
20	1.95	2.05B	1.95	1.95	1.90	.412	55	1070
21	2.10	2.30	2.10	2.25	2.12	.439	95	1115
22	2.17	2.30	2.12	2.17	2.10	.434	62	1177
23	2.20	2.25	2.15	2.25	2.20	.444	44	1211
24	2.25	2.40	2.20	2.35	2.30	.453	118	1251
27	1.90	1.90	1.75	1.75	1.75	.386	400	1424
28	1.90	1.90	1.75	1.85	1.80	.402	70	1449
29	1.82	1.82	1.75	1.77	1.80	.403	32	1475
30	1.90	1.90	1.80	1.80	1.72	.396	23	1496
31	1.75	1.75	1.62	1.75	1.77	.401	36	1528
IN NOVEMBER								
3	1.85	1.85	1.70	1.70	1.62	.381	58	1575
4	1.60	1.67	1.55	1.67	1.60	.361	86	1596
5	1.77	1.77	1.70	1.75	1.67	.392	14	1598
6	1.70	1.80	1.70	1.70A	1.65	.380	5	1597
7	1.65	1.65	1.55	1.60	1.60	.382	146	1662
10	1.60	1.60	1.45	1.45	1.40	.359	98	1751
11	1.45	1.50	1.30	1.30	1.27	.330	38	1781
12	1.30	1.35	1.25	1.30	1.27	.325	36	1818
13	1.30	1.32	1.25	1.25	1.25	.318	48	1849
14	1.32	1.40	1.25	1.40	1.32	.330	53	1885
17	1.15	1.25	1.15	1.20	1.20	.315	534	2321
18	1.30@ .35	1.35	1.22	1.30A	1.25	.317	62	2380
19	1.15	1.20	1.15	1.20	1.15	.305	31	2408
20	1.15	1.20	1.10	1.15	1.10	.294	45	2428
21	1.20	1.25	1.15	1.25	1.20	.311	82	2480
24	1.20	1.25B	1.10	1.25B	1.20	.318	47	2517
25	1.20	1.20	1.05	1.17	1.20	.321	374	2412
26	1.15	1.30	1.15	1.15	1.17	.321	31	2432
27	Exchange Closed; Thanksgiving Day							
28	1.20	1.20	1.10	1.10	1.10	.314	67	2492
IN DECEMBER								
1	1.10@ .05	1.10	1.05	1.10	1.07	.314	38	2504
2	1.15	1.35	1.15	1.35	1.35	.357	82	2507
3	1.42	1.75	1.42	1.75	1.72	.420	43	2526
4	1.60	1.75	1.60	1.65B	1.62	.398	91	2579
5	1.62	1.70	1.60	1.70	1.65	.407	34	2593
8	1.75	1.80	1.65	1.80	1.85	.428	44	2618
9	1.80	1.80	1.60	1.60	1.60	.394	80	2660
10	1.60	1.70	1.45	1.60@ .70	1.67	.408	84	2693
11	1.60	1.67	1.60	1.60	1.60	.399	20	2704
12	1.62	1.70	1.60	1.70	1.65	.407	85	2748
15	1.70	1.90	1.70	1.80	1.75	.426	114	2822
16	1.70	1.75	1.65	1.65	1.60	.406	35	2849
17	1.62	1.77	1.52	1.77	1.72	.433	86	2841
18	1.80	1.92	1.65	1.90	1.90	.462	48	2862
19	1.85	2.00	1.85	2.00	1.97	.467	146	2938
22	2.10	2.40	2.10	2.25	2.30	.511	415	3270
23	2.00	2.05	1.70	1.82	1.82	.447	184	3376
24	1.77	1.85	1.72	1.75	1.72	.441	35	3390
25	Exchange Closed; Christmas							
26	1.70	1.70	1.65	1.70@ .65	1.65	.437	31	3405
29	1.80	1.85	1.75	1.85	1.82	.470	231	3616
30	1.80	1.80	1.55	1.55	1.55	.416	171	3779
31	1.55	1.80	1.47A	1.75	1.82	.470	191	3947

APRIL 1987 58 PUTS

IN JULY 1986

28	3.30	3.30	3.20	3.20	2.90	.414	85	85
29	....	3.00B	....	3.00B	3.25	.434	....	85
30	....	....	....	3.25N	3.82	.475	...	85
31	....	....	....	3.82N	3.67	.462	....	85

LIVE CATTLE OPTION ON FUTURES — PUTS

APRIL 1987 58 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	3.67N	3.12	.450	....	85
4	....	....	....	3.12N	3.40	.456	....	85
5	....	....	....	3.40N	3.52	.474	....	85
6	....	....	....	3.52N	3.75	.488	....	85
7	....	....	....	3.75N	3.50	.469	....	85
8	....	3.55B	....	3.55B	3.62	.474	....	85
11	....	....	....	3.62N	3.52	.478	....	85
12	....	....	....	3.52N	3.42	.470	....	85
13	3.45	3.45	3.45	3.45	3.40	.479	60	145
14	3.30	3.30	3.30	3.30	3.32	.471	40	155
15	....	....	....	3.32N	3.32	.465	10	155
18	3.70	3.70	3.10	3.20	3.12	.453	159	261
19	3.20	3.20	3.00	3.00	3.20	.466	175	421
20	3.20	3.20	3.20	3.20	3.20	.469	3	421
21	3.10	3.30B	3.10	3.15B	3.15	.467	10	431
22	3.15	3.15	3.15	3.15	3.17	.470	8	431
25	3.15	3.15	3.15	3.15	3.10	.470	1	431
26	3.00@ .05	3.05	3.00	3.05	3.00	.462	10	434
27	2.85	2.85	2.70	2.70	2.77	.443	19	447
28	2.65	2.65	2.65	2.65	2.60	.433	5	442
29	2.40	2.40	2.25	2.25	2.27	.420	13	445
IN SEPTEMBER								
1	Exchange Closed; Labor Day							
2	2.35	2.35	2.25	2.35	2.32	.426	51	465
3	2.32	2.32	2.15	2.15	2.12	.406	78	517
4	2.20	2.20	2.20	2.20	2.20	.412	6	517
5	....	....	....	2.20N	2.27	.421	....	517
8	2.35	2.50	2.30	2.50	2.40	.440	9	521
9	2.40	2.40	2.40	2.40	2.27	.425	16	536
10	2.40	2.40	2.40	2.40	2.32	.439	12	542
11	2.65	2.65	2.65	2.65	2.65	.467	2	542
12	2.85	3.05	2.85	3.00	2.92	.493	113	592
15	3.20	3.20	3.00	3.00	2.80	.481	101	687
16	3.00	3.00	2.85A	3.00	2.62	.464	43	730
17	2.75	2.75	2.60	2.60	2.47	.451	70	766
18	2.55	2.60	2.52	2.52	2.55	.463	10	772
19	2.60	2.60	2.55	2.55	2.55	.461	28	782
22	2.65	3.20	2.65	3.15B	3.27	.516	41	810
23	3.25	3.30B	3.00	3.00	2.87	.488	35	845
24	3.00	3.05	2.80	3.05	3.07	.507	11	855
25	3.10	3.25	3.10	3.25	3.05	.504	36	889
26	2.85	2.85	2.80	2.80A	2.75	.488	29	916
29	2.70	2.70	2.65A	2.70	2.60	.483	3	919
30	2.75	2.97	2.75	2.97	2.90	.522	55	974
IN OCTOBER								
1	3.00	3.40	3.00	3.10A	2.97	.519	80	1048
2	2.95@ 3.00	3.40	2.95	3.40	3.62	.577	117	1078
3	....	....	....	3.62N	3.45	.560	98	1069
6	....	....	3.40A	3.45N	3.37	.557	22	1071
7	3.20	3.20	3.10	3.10	3.00	.517	20	1086
8	3.15	3.25	3.15	3.22	3.25	.538	114	1162
9	3.15	3.15	3.05	3.15	3.10	.526	55	1215
10	3.20	3.20	3.10	3.10	3.00	.521	32	1247
13	3.10	3.10	3.00	3.00	2.85	.509	74	1321
14	2.80	2.95	2.80	2.85	2.90	.516	152	1426
15	2.90	2.90	2.90	2.90	2.90	.516	15	1441
16	3.05	3.05	3.00	3.00	2.95	.521	62	1398
17	3.10	3.15	3.00	3.10	3.05	.533	107	1458
20	3.05	3.05	2.90	3.00	2.90	.523	62	1515
21	3.20	3.35	3.20	3.35	3.20	.550	8	1521
22	3.25	3.25	3.15	3.20	3.15	.545	17	1528
23	3.25	3.35	3.22	3.35	3.25	.555	8	1535
24	3.45	3.45	3.45	3.45	3.37	.564	2	1537
27	2.90	2.90	2.70	2.70	2.70	.497	55	1577
28	2.80	2.85	2.80	2.80A	2.77	.513	60	1589
29	2.75	2.80B	2.60	2.70	2.80	.515	81	1621
30	2.90	2.95	2.77	2.77	2.70	.508	30	1639
31	2.70	2.70	2.60	2.60	2.75	.514	39	1676
IN NOVEMBER								
3	2.80	2.87B	2.55	2.60@ .55	2.57	.495	85	1742
4	2.50	2.65	2.50	2.65	2.55	.496	78	1798
5	2.60	2.75	2.60	2.75	2.62	.508	19	1805
6	2.75	2.75	2.50	2.50	2.55	.496	126	1915
7	2.50	2.60	2.50	2.55	2.55	.500	144	2043
10	2.50@ .60	2.60	2.35	2.35	2.27	.478	44	2084
11	2.40	2.40	2.10	2.10	2.10	.448	60	2122
12	2.10	2.15	2.00	2.15	2.07	.444	95	2211
13	2.05	2.20	2.00	2.10	2.07	.436	68	2244
14	2.20	2.25	2.12	2.25	2.17	.450	96	2338

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

APRIL 1987 58 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	2.02	2.10	1.95	2.05	2.00	.434	91	2421
18	2.15	2.20	2.00	2.10@.00	2.02	.437	69	2475
19	1.95	2.00	1.90	2.00	1.92	.425	156	2614
20	1.90	1.95	1.80	1.82	1.85	.413	162	2561
21	2.00	2.05	1.90	2.05	2.00	.433	105	2611
24	1.95	2.02	1.90	2.02	2.02	.442	131	2685
25	2.05	2.05	1.80	1.95B	2.00	.446	247	2919
26	1.95	2.05	1.95	2.00	1.97	.448	126	2981
27	Exchange Closed: Thanksgiving Day							
28	2.00	2.05	1.95	1.95	1.92	.443	61	2951

IN DECEMBER

1	1.85	2.00B	1.80	2.00B	1.87	.446	131	3071
2	2.02	2.20	2.02	2.20	2.25	.493	31	3092
3	2.40	2.85	2.40	2.85	2.75	.559	137	3178
4	2.65	2.70	2.60	2.65	2.62	.536	56	3190
5	2.60	2.97	2.60	2.80	2.67	.545	28	3207
8	2.80	2.80	2.62	2.70B	2.90	.568	30	3212
9	2.80	2.80	2.60	2.60	2.60	.533	64	3255
10	2.52	2.52	2.40	2.45B	2.67	.548	20	3246
11	2.70	2.70	2.62	2.70	2.60	.539	10	3254
12	2.70	2.75B	2.60	2.60	2.65	.548	16	3249
15	2.75	2.90	2.75	2.85	2.80	.569	8	3252
16	2.60@.55	2.75	2.55	2.65	2.62	.550	53	3274
17	2.60	2.80	2.57	2.80	2.80	.577	60	3282
18	2.82	3.00	2.75	3.00	3.05	.606	22	3297
19	3.00	3.10	2.97	3.10B	3.12	.612	141	3210
22	3.25	3.50	3.25	3.50	3.52	.654	206	3072
23	3.17	3.17	2.85	2.85	2.90	.595	55	3035
24	2.75	2.85	2.75	2.85	2.82	.591	43	3022
25	Exchange Closed: Christmas							
26	2.70	2.72	2.70	2.72	2.75	.589	51	3015
29	2.90	2.95	2.80	2.95	3.00	.624	47	3035
30	3.00	3.00	2.70	2.70	2.57	.574	18	3036
31	2.60	2.90	2.60	2.80	2.97	.629	15	3030

APRIL 1987 60 PUTS

IN AUGUST 1986

6	4.40	4.55B	4.40	4.55B	4.95	.554	1	1
7	....	....	....	4.95N	4.67	.537	....	1
8	....	4.72B	....	4.72B	4.77	.543	....	1
11	....	....	....	4.77N	4.67	.548	....	1
12	....	....	....	4.67N	4.55	.542	....	1
13	4.55	4.55	4.55	4.55	4.57	.552	1	2
14	....	....	....	4.57N	4.47	.545	....	2
15	....	....	....	4.47N	4.42	.540	....	2
18	....	....	....	4.42N	4.22	.529	....	2
19	....	....	....	4.22N	4.32	.542	....	2
20	....	....	....	4.32N	4.35	.545	....	2
21	....	4.40B	....	4.40B	4.27	.544	....	2
22	....	....	....	4.27N	4.32	.547	....	2
25	....	....	....	4.32N	4.25	.547	....	2
26	....	....	....	4.25N	4.12	.539	....	2
27	3.85	3.85	3.80	3.80	3.85	.521	3	5
28	....	....	....	3.85N	3.65	.511	....	5
29	3.35	3.35	3.35	3.35	3.27	.500	3	8

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	....	....	3.25A	3.25A	3.35	.507	....	8
3	3.45	3.45	3.45	3.45	3.45	.487	6	14
4	....	....	3.20A	3.45N	3.17	.495	....	14
5	3.35	3.40	3.25	3.25	3.27	.505	14	28
8	3.40	3.55	3.40	3.50	3.45	.526	11	39
9	3.30	3.30	3.25	3.25	3.30	.512	5	44
10	3.35	3.50	3.35	3.50	3.37	.527	5	49
11	3.80	3.80	3.80	3.80	3.80	.555	8	57
12	4.05	4.05	4.05	4.05	4.12	.581	5	62
15	....	....	....	4.12N	3.95	.570	....	62
16	3.90	3.90	3.80	3.80	3.75	.553	2	64
17	3.60	3.60	3.60	3.60	3.57	.541	9	70
18	....	....	....	3.57N	3.67	.552	4	70
19	....	....	3.35A	3.67N	3.67	.551	....	70
22	4.20	4.20	4.20	4.20	4.52	.606	6	65
23	....	....	....	4.52N	4.07	.579	....	65
24	4.30	4.30	4.30	4.30	4.30	.597	8	73
25	....	....	4.25A	4.25A	4.22	.595	....	73
26	4.20	4.20	3.95	3.95	3.90	.580	16	89
29	....	....	....	3.90N	3.70	.576	....	89
30	....	....	....	3.70N	4.20	.615	....	89

LIVE CATTLE OPTION ON FUTURES — PUTS

APRIL 1987 60 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	4.20N	4.25	.613	....	89
2	5.05	5.05	5.05	5.05	5.02	.669	31	83
3	5.25	5.25	5.00A	5.00A	4.80	.653	4	87
6	....	....	....	4.80N	4.72	.651	....	81
7	....	....	4.50A	4.50A	4.22	.613	....	81
8	....	4.30B	....	4.30B	4.55	.634	....	81
9	....	....	4.40A	4.40A	4.37	.623	....	81
10	....	....	....	4.37N	4.22	.620	....	81
13	....	....	....	4.22N	4.07	.610	....	81
14	....	....	....	4.07N	4.15	.618	....	81
15	....	....	....	4.15N	4.15	.619	....	81
16	....	....	....	4.15N	4.15	.624	....	81
17	....	4.25B	....	4.25B	4.32	.636	....	81
20	4.30	4.30	4.30	4.30	4.17	.628	3	84
21	4.55	4.55	4.55	4.55	4.50	.654	2	86
22	....	....	....	4.50N	4.45	.649	....	86
23	4.50	4.50	4.50	4.50	4.55	.658	....	86
24	4.72	4.85	4.72	4.85	4.70	.666	6	91
27	4.10	4.10	3.90A	3.90A	3.90	.603	3	94
28	4.05	4.05	4.05	4.05	4.02	.619	2	95
29	3.95	3.95	3.85	3.90B	4.05	.622	3	98
30	....	....	....	4.05N	3.92	.616	....	98
31	3.82	3.82	3.80	3.80	4.00	.623	3	101

IN NOVEMBER

3	3.80	3.90B	3.80	3.80	3.75	.606	6	107
4	3.75	3.75	3.70A	3.75	3.75	.607	1	108
5	....	3.80B	....	3.80B	3.87	.619	....	108
6	....	3.90B	3.85A	3.85A	3.72	.609	....	108
7	3.65	3.70	3.65	3.70	3.75	.614	80	155
10	3.50	3.50	3.50	3.50	3.45	.595	2	157
11	3.40	3.40	3.20	3.20	3.20	.567	23	169
12	3.10	3.15B	3.05A	3.15B	3.17	.563	6	173
13	3.32	3.32	3.10	3.10	3.12	.556	206	346
14	3.15	3.25B	3.15	3.25B	3.22	.570	70	386
17	3.05	3.05	2.90	3.05	3.07	.556	32	412
18	3.20	3.25B	3.20	3.20	3.10	.560	25	382
19	2.90	3.05	2.90	2.95	2.97	.548	5	386
20	2.85	2.90	2.80	2.80	2.87	.536	25	408
21	2.92	3.00	2.85	3.00	3.07	.556	32	419
24	3.00	3.10B	2.95A	3.10B	3.10	.567	30	440
25	3.00	3.00	2.80	2.90B	3.12	.573	46	486
26	3.10	3.20	3.10	3.20	3.05	.576	2	485
27	Exchange Closed: Thanksgiving Day							
28	3.00	3.00	3.00	3.00	2.97	.573	1	485

IN DECEMBER

1	2.87	2.95B	2.80	2.95B	2.95	.578	3	488
2	....	3.30B	....	3.30B	3.42	.625	....	488
3	3.65	4.00	3.65	4.00	4.07	.686	34	477
4	3.95	4.00	3.90A	3.95	3.90	.665	12	475
5	4.05	4.05	4.05	4.05	3.95	.673	1	475
8	4.20	4.20	4.00	4.20	4.25	.696	7	481
9	4.00	4.05	3.90A	3.90A	3.87	.664	13	477
10	3.65	3.80B	3.65	3.80B	4.00	.678	4	477
11	4.02	4.02	3.85	3.90B	3.87	.670	13	486
12	....	3.95B	....	3.95B	3.97	.679	....	486
15	4.15	4.15	4.15	4.15	4.15	.698	2	488
16	....	....	4.05A	4.05A	3.92	.682	....	488
17	4.15	4.15	3.90A	4.15	4.15	.708	....	488
18	....	4.35B	4.10A	4.35B	4.47	.733	1	488
19	....	....	4.45A	4.45A	4.52	.739	....	488
22	4.77	5.00	4.77	5.00	5.00	.775	16	488
23	4.45	4.45	4.25A	4.25A	4.30	.727	8	480
24	4.20	4.20	4.20	4.20	4.20	.725	7	484
25	Exchange Closed: Christmas							
26	....	....	....	4.20N	4.12	.725	....	478
29	....	4.25B	....	4.25B	4.45	.757	....	488
30	....	....	3.95A	3.95A	3.90	.717	....	477
31	....	....	....	3.90N	4.40	.765	....	477

APRIL 1987 62 PUTS

IN OCTOBER 1986

31	5.20	5.20	5.20	5.20	5.45	.719	4	4

IN NOVEMBER

3	....	....	....	5.45N	5.20	.705	....	4
4	....	....	....	5.20N	5.17	.707	....	4
5	....	5.25B	....	5.25B	5.32	.718	....	4
6	....	....	....	5.32N	5.17	.710	....	4
7	....	....	....	5.17N	5.20	.716	....	4

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

APRIL 1987 62 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	....	....	....	5.20N	4.87	.701	....	4
11	....	....	....	4.87N	4.55	.676	....	4
12	....	....	....	4.55N	4.50	.674	....	4
13	....	....	....	4.50N	4.45	.668	....	4
14	....	....	....	4.45N	4.57	.681	....	4
17	....	....	4.30A	4.30A	4.40	.669	....	4
18	4.50	4.50	4.50	4.50	4.42	.673	5	5
19	....	....	....	4.42N	4.27	.663	....	5
20	....	....	4.25A	4.25A	4.17	.652	....	5
21	4.20	4.20	4.20	4.20	4.37	.671	1	6
24	4.20	4.25	4.20	4.25	4.42	.682	7	13
25	....	....	4.40A	4.42N	4.47	.689	....	13
26	....	....	....	4.47N	4.45	.693	....	13
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	4.45N	4.32	.692	....	13

IN DECEMBER

1	....	....	4.15A	4.32N	4.30	.699	....	13
2	....	4.70B	....	4.70B	4.90	.740	....	13
3	5.10	5.60B	5.10	5.60B	5.65	.791	1	13
4	....	....	5.60A	5.60A	5.40	.774	....	13
5	....	....	....	5.40N	5.47	.780	....	13
8	....	....	....	5.47N	5.82	.800	....	12
9	....	....	5.55A	5.55A	5.37	.774	....	12
10	....	....	....	5.37N	5.52	.785	....	12
11	....	....	....	5.52N	5.42	.780	....	12
12	....	....	....	5.42N	5.50	.787	....	12
15	....	5.60B	....	5.60B	5.72	.804	....	12
16	....	....	....	5.72N	5.47	.791	....	12
17	....	....	....	5.47N	5.77	.812	....	12
18	....	....	....	5.77N	6.10	.833	....	12
19	....	....	....	6.10N	6.20	.837	....	12
22	....	....	....	6.20N	6.70	.864	....	12
23	....	....	6.50A	6.50A	5.92	.830	....	12
24	....	....	5.80A	5.80A	5.85	.829	....	12
25	Exchange Closed; Christmas							
26	....	....	....	5.85N	5.75	.831	....	12
29	....	....	....	5.75N	6.12	.856	....	12
30	....	....	....	6.12N	5.55	.828	....	12
31	....	....	....	5.55N	6.12	.865	....	12

APRIL 1987 64 PUTS

IN NOVEMBER 1986

19	5.60	5.60	5.60	5.60	5.80	.761	....	....
20	....	....	....	5.80N	5.65	.752	....	....
21	....	....	....	5.65N	5.92	.769	22	22
24	....	....	....	5.92N	6.00	.779	....	22
25	....	....	....	6.00N	6.02	.786	....	22
26	....	....	....	6.02N	6.00	.790	....	22
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	6.00N	5.90	.791	....	22

IN DECEMBER

1	....	....	5.70A	5.90N	5.87	.798	....	22
2	6.20	6.20	6.20	6.20	6.50	.831	5	27
3	....	....	....	6.50N	7.37	.870	....	27
4	....	....	....	7.37N	7.10	.857	....	27
5	....	....	....	7.10N	7.17	.862	....	27
8	....	....	....	7.17N	7.57	.877	....	27
9	....	....	....	7.57N	7.07	.858	....	27
10	....	....	....	7.07N	7.25	.866	....	27
11	....	....	....	7.25N	7.10	.863	....	27
12	....	....	....	7.10N	7.22	.868	....	27
15	7.40	7.40	7.35	7.35	7.45	.881	10	32
16	....	....	....	7.45N	7.22	.872	....	32
17	....	....	....	7.22N	7.55	.888	....	32
18	....	....	....	7.55N	7.90	.902	....	32
19	....	....	....	7.90N	8.00	.905	....	32
22	....	....	....	8.00N	8.50	.924	....	32
23	....	....	....	8.50N	7.72	.902	....	32
24	....	....	7.55A	7.55A	7.62	.902	....	32
25	Exchange Closed; Christmas							
26	....	....	....	7.62N	7.57	.904	....	32
29	....	....	....	7.57N	7.95	.922	....	32
30	....	....	....	7.95N	7.32	.904	....	32
31	....	....	....	7.32N	7.95	.929	....	32

JUNE 1987 50 PUTS

IN DECEMBER 1986

22	.60	.60	.60	.60	.65	.205	7	7
23	....	....	55A	55A	55	.179	....	7
24	....	....	52A	52A	50	.176	....	7

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

JUNE 1987 50 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	Exchange Closed; Christmas							
26	.47	.47	.40	.40	.45	.169	2	9
29	....	....	....	.45N	.47	.175	....	9
30	....	....	....	.47N	.42	.158	....	9
31	....	....	....	.42N	.42	.166	....	9

JUNE 1987 52 PUTS

IN AUGUST 1986

20	1.40	1.40	1.40	1.40	1.40	.264	2	2
21	....	....	....	1.40N	1.37	.263	....	2
22	....	....	....	1.37N	1.30	.267	....	2
25	....	....	....	1.30N	1.20	.266	....	2
26	....	....	....	1.20N	1.15	.264	....	2
27	....	....	....	1.15N	.97	.251	....	2
28	....	....	....	.97N	.97	.248	....	2
29	....	....	....	.97N	.77	.233	....	2

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	....	....	....	.77N	.72	.227	....	2
3	....	....	....	.72N	.62	.222	....	2
4	....	....	....	.62N	.65	.221	....	2
5	....	....	....	.65N	.70	.226	....	2
8	....	....	....	.70N	.77	.238	....	2
9	....	....	....	.77N	.70	.228	....	2
10	....	.90B	....	.90B	.80	.245	....	2
11	1.10	1.15B	1.10	1.15B	.87	.247	4	4
12	....	....	....	.87N	1.12	.283	....	4
15	....	....	....	1.12N	1.00	.268	....	4
16	....	....	....	1.00N	.87	.249	....	4
17	....	....	....	.87N	.80	.238	....	4
18	....	....	....	.80N	.85	.245	....	4
19	....	....	....	.85N	.85	.243	....	4
22	....	....	....	.85N	1.02	.274	....	4
23	....	....	....	1.02N	.90	.253	....	4
24	....	....	....	.90N	.92	.261	....	4
25	....	....	....	.92N	.80	.260	....	4
26	....	.85B	....	.85B	.72	.246	....	4
29	....	.85B	....	.85B	.85	.240	....	4
30	.85	.85	.85	.85	.87	.269	1	5

IN OCTOBER

1	....	....	....	.87N	.87	.263	....	5
2	....	....	....	.87N	1.12	.302	....	5
3	....	....	....	1.12N	1.07	.291	....	5
6	1.00	1.00	1.00	1.00	1.07	.290	15	19
7	1.00	1.00	1.00	1.00	.92	.262	1	19
8	....	....	....	.92N	.97	.271	....	19
9	....	....	....	.97N	.97	.269	....	19
10	.95	.95	.95	.95	.97	.271	28	47
13	....	....	....	.97N	.87	.259	....	47
14	....	....	....	.87N	.90	.257	....	47
15	.90	.90	.90	.90	.92	.257	5	52
16	....	....	....	.92N	.95	.262	....	52
17	....	....	....	.95N	.95	.268	....	52
20	....	....	....	.95N	.90	.259	....	52
21	.95	.95	.95	.95	.95	.273	....	52
22	.90	.90	.90	.90	.97	.269	111	163
23	.95	.95	.95	.95	.97	.273	12	175
24	1.00	1.00	1.00	1.00	1.02	.277	....	175
27	.85	.85	.75	.80	.77	.236	63	218
28	....	.80B	....	.80B	.80	.244	2	216
29	....	....	....	.80N	.80	.243	....	218
30	....	....	....	.80N	.77	.244	....	218
31	....	....	....	.77N	.77	.241	....	218

IN NOVEMBER

3	.85	.85	.75	.75	.75	.245	14	232
4	.75	.75	.75	.75	.75	.246	1	231
5	....	.80B	....	.80B	.80	.248	....	231
6	....	....	....	.80N	.75	.242	....	231
7	.85	.85	.80	.80	.77	.244	9	235
10	....	....	....	.77N	.75	.235	....	235
11	.80	.80	.80	.80	.67	.218	1	235
12	.65	.65	.60	.62	.65	.213	208	443
13	.62	.62	.62	.62	.65	.204	100	543
14	....	....	....	.65N	.67	.208	....	543
17	.70	.70	.65	.65	.67	.201	6	543
18	....	....	....	.67N	.65	.203	....	543
19	....	....	....	.65N	.62	.196	....	543
20	.60	.60	.60	.60	.62	.192	45	588

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

JUNE 1987 52 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	....	.65B	....	.65B	.72	.209	....	586
24	....	....	....	.72N	.75	.215	....	586
25	....	....	....	.75N	.72	.212	....	586
26	.75	.75	.75	.75	.72	.216	6	586
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	.72N	.70	.211	....	586

IN DECEMBER

1	....	....	....	.70N	.70	.207	....	586
2	.70	.70	.70	.70	.72	.225	9	603
3	.80	.80	.75	.80B	.85	.247	58	661
4	.85	.85	.85	.85	.82	.235	44	675
5	.85	.90	.80	.90	.87	.242	101	748
8	....	....	....	.87N	.97	.250	4	748
9	.90	.90	.90	.90	.85	.234	6	751
10	.80	.80	.80	.80	.85	.241	72	735
11	.90	.90	.80	.80	.82	.234	21	756
12	.87	.87	.82	.82	.85	.240	54	882
15	.90	.95	.80	.95	.90	.248	33	824
16	.85	.90	.85	.85	.80	.233	9	829
17	.75	.87	.75	.85	.87	.250	25	848
18	.90	.90	.90	.90	.97	.269	22	870
19	.97	.97	.90	.97	1.02	.277	212	915
22	1.02	1.15	1.02	1.10	1.20	.306	542	1016
23	1.10	1.10	.90	.92B	1.02	.274	206	1028
24	.95	.95	.95	.95	.95	.272	57	1077
25	Exchange Closed: Christmas							
26	.95	.95	.90	.90	.90	.264	30	1086
29	.90	.95	.90	.95	.92	.273	16	1089
30	.90	.92	.87	.87	.82	.252	91	1106
31	.80	.85B	.80	.85B	.85	.265	....	1106

JUNE 1987 54 PUTS

IN AUGUST 1986

21	2.00	2.00	2.00	2.00	2.02	.328	....	....
22	1.85	1.85	1.85	1.85	1.80	.333	33	33
25	....	....	....	1.80N	1.80	.334	....	33
26	....	....	....	1.80N	1.75	.329	....	33
27	....	....	....	1.75N	1.55	.315	....	33
28	....	....	....	1.55N	1.50	.312	....	33
29	....	....	....	1.50N	1.25	.297	....	33

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	....	....	....	1.25N	1.20	.292	....	33
3	....	....	....	1.20N	1.05	.286	....	33
4	....	1.20B	....	1.05N	1.10	.285	....	33
5	....	....	....	1.10N	1.15	.292	....	33
8	....	1.20B	....	1.20B	1.27	.307	....	33
9	1.45	1.45	1.45	1.45	1.20	.297	2	35
10	....	1.50B	....	1.50B	1.35	.316	....	35
11	....	1.70B	....	1.70B	1.42	.319	....	35
12	....	1.65B	....	1.65B	1.77	.360	....	35
15	1.75	1.75	1.75	1.75	1.60	.344	2	34
16	1.55	1.55	1.55	1.55	1.50	.322	4	36
17	1.40	1.50	1.40	1.50	1.32	.309	16	38
18	....	1.40B	....	1.40B	1.37	.318	3	41
19	....	1.50B	....	1.50B	1.50	.316	....	41
22	....	....	....	1.50N	1.65	.351	....	41
23	....	....	....	1.65N	1.47	.328	....	41
24	....	....	....	1.47N	1.52	.337	....	41
25	1.50	1.55	1.50	1.55	1.35	.336	24	48
26	1.40	1.40	1.40	1.40	1.30	.321	2	48
29	....	1.40B	....	1.40B	1.45	.315	....	48
30	....	1.55B	....	1.55B	1.55	.348	....	48

IN OCTOBER

1	....	1.60B	....	1.60B	1.60	.343	....	48
2	1.55	1.55	1.55	1.55	1.80	.386	5	50
3	1.95@2.00	2.00	1.95	2.00	1.75	.375	18	68
6	1.75	1.75	1.75	1.75	1.70	.374	2	70
7	....	....	....	1.70N	1.52	.343	2	72
8	....	....	....	1.52N	1.60	.353	....	72
9	....	....	....	1.60N	1.60	.352	....	72
10	1.50	1.50	1.50	1.50	1.57	.355	....	72
13	....	....	....	1.57N	1.47	.343	5	72
14	1.50	1.50	1.50	1.50	1.50	.341	100	167
15	....	....	....	1.50N	1.52	.343	....	167
16	1.65	1.65	1.60	1.65	1.55	.349	36	200
17	....	....	....	1.55N	1.57	.356	....	200
20	1.47	1.47	1.47	1.47	1.50	.346	5	200
21	....	1.65B	....	1.65B	1.65	.363	....	200

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

JUNE 1987 54 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	1.75	1.75	1.75	1.75	1.60	.358	20	220
23	1.65	1.75	1.65	1.70	1.62	.363	12	232
24	....	....	....	1.62N	1.67	.366	....	227
27	1.40	1.40	1.40	1.40	1.32	.320	15	242
28	....	....	....	1.32N	1.35	.329	....	242
29	1.30	1.30	1.30	1.30	1.30	.329	3	242
30	1.40	1.45	1.40	1.45	1.32	.330	11	252
31	....	....	....	1.35A	1.32	.327	....	252

IN NOVEMBER

3	....	....	....	1.32N	1.32	.333	....	252
4	....	....	....	1.32N	1.30	.334	....	252
5	1.30	1.45	1.30	1.45	1.37	.337	25	272
6	1.45	1.45	1.45	1.45	1.27	.332	6	278
7	1.40	1.40	1.40	1.40	1.35	.335	22	300
10	....	....	....	1.35N	1.30	.326	....	300
11	1.40	1.40	1.15	1.15	1.15	.307	113	306
12	1.15	1.15	1.10	1.10	1.12	.300	321	516
13	1.15	1.20	1.05	1.05	1.12	.290	6	521
14	1.25	1.25	1.25	1.25	1.17	.295	15	530
17	1.15	1.20	1.07A	1.12	1.10	.288	237	750
18	1.15@1.12	1.15	1.10	1.12	1.12	.290	328	1042
19	1.00	1.05B	1.00	1.02	1.10	.282	32	1074
20	1.00	1.00	1.00	1.00	1.10	.278	1	1075
21	1.20	1.20	1.20	1.20	1.25	.298	18	1089
24	1.25	1.35	1.25	1.35	1.30	.306	26	1115
25	1.27	1.27	1.20	1.20	1.25	.304	14	1121
26	1.25	1.25	1.25	1.25	1.27	.310	3	1124
27	Exchange Closed: Thanksgiving Day							
28	1.25	1.30	1.20	1.20	1.20	.304	20	1130

IN DECEMBER

1	1.17	1.17	1.15A	1.15A	1.20	.301	4	1134
2	1.20	1.35	1.20	1.35	1.32	.324	38	1150
3	1.30	1.45	1.30	1.45	1.47	.349	11	1156
4	1.40	1.40	1.35	1.35	1.40	.336	14	1169
5	1.40	1.45	1.40	1.45	1.50	.344	22	1182
8	1.50	1.60	1.50	1.60	1.60	.353	30	1205
9	1.55	1.60	1.50	1.50A	1.47	.334	36	1224
10	1.45	1.45	1.35	1.45	1.50	.343	11	1229
11	1.55	1.55	1.45	1.45	1.42	.335	17	1235
12	1.45	1.45	1.40	1.40	1.45	.341	13	1234
15	1.55	1.60	1.55	1.60	1.55	.351	14	1243
16	1.50	1.50	1.45	1.45	1.40	.334	27	1245
17	1.42	1.45	1.40	1.45	1.50	.355	39	1249
18	1.55	1.60	1.50	1.60	1.65	.377	27	1268
19	1.65	1.80	1.55	1.80	1.72	.387	19	1281
22	1.70@1.75	1.95	1.70	1.95	2.00	.419	64	1330
23	1.80	1.80	1.65	1.65	1.70	.385	162	1465
24	....	....	....	1.70N	1.65	.383	....	1380
25	Exchange Closed: Christmas							
26	1.65	1.65	1.65	1.65	1.60	.375	2	1381
29	1.55	1.62	1.55	1.60	1.60	.387	13	1396
30	1.60	1.60	1.52	1.52	1.42	.364	14	1397
31	1.45	1.55	1.45	1.55	1.50	.381	14	1402

JUNE 1987 56 PUTS

IN SEPTEMBER 1986

1	Exchange Closed: Labor Day							
4	1.90	1.90	1.90	1.90	1.72	.355	25	25
5	....	....	....	1.72N	1.80	.364	....	25
8	....	....	....	1.80N	1.97	.380	....	25
9	....	....	....	1.97N	1.87	.371	....	25
10	....	....	....	1.87N	2.05	.392	....	25
11	....	2.50B	....	2.50B	2.15	.396	....	25
12	....	....	....	2.15N	2.62	.439	....	25
15	2.90	2.90	2.90	2.90	2.40	.423	3	28
16	....	....	....	2.40N	2.15	.399	....	28
17	....	....	....	2.15N	2.05	.386	....	28
18	....	2.10B	....	2.10B	2.12	.396	....	28
19	....	....	....	2.12N	2.10	.393	....	28
22	....	2.40B	....	2.40B	2.47	.432	....	28
23	....	....	....	2.47N	2.22	.407	....	28
24	....	....	....	2.22N	2.30	.417	....	28
25	....	2.50B	....	2.50B	2.12	.417	....	28
26	....	....	....	2.12N	1.97	.401	....	28
29	2.10	2.10	2.10	2.10	2.00	.395	....	28
30	2.10	2.15B	2.10	2.15B	2.25	.432	1	29

LIVE CATTLE OPTION ON FUTURES — PUTS

JUNE 1987 56 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.50	2.50	2.50	2.50	2.25	.426	5	34
2	2.30	2.30	2.30	2.30	2.72	.473	2	36
3	....	....	....	2.72N	2.62	.461	....	36
6	2.65	2.65	2.55	2.55	2.60	.461	12	48
7	2.45	2.45	2.45	2.45	2.32	.428	10	58
8	2.35	2.55	2.35	2.55	2.45	.440	12	70
9	....	....	....	2.45N	2.42	.439	....	70
10	2.70	2.70	2.30	2.30	2.42	.443	17	82
13	....	....	....	2.42N	2.30	.432	4	86
14	2.30	2.30	2.30	2.30	2.30	.431	4	90
15	2.40	2.40	2.40	2.40	2.35	.433	39	129
16	....	....	....	2.35N	2.40	.440	....	129
17	....	....	....	2.40N	2.42	.448	....	129
20	2.40	2.40	2.35A	2.40	2.30	.439	1	130
21	2.40	2.60	2.40	2.60	2.45	.457	15	145
22	2.45	2.45	2.45	2.45	2.45	.452	109	254
23	....	....	....	2.45N	2.50	.457	....	254
24	2.70	2.70	2.55	2.55	2.55	.460	14	268
27	2.30	2.30	2.30	2.30	2.07	.411	10	278
28	2.12	2.12	2.12	2.12	2.12	.421	6	278
29	2.10	2.10	2.02	2.05	2.10	.421	14	291
30	2.20	2.20	2.20	2.20	2.12	.423	19	306
31	....	....	2.10A	2.10A	2.10	.420	....	306

IN NOVEMBER

3	2.30	2.30	2.15	2.15	2.12	.427	44	338
4	2.00	2.15	2.00	2.15	2.10	.430	12	348
5	2.15	2.15	2.15	2.15	2.17	.433	1	348
6	2.30	2.30	2.27	2.27	2.07	.428	70	408
7	2.20	2.20	1.90A	2.20	2.12	.433	9	417
10	2.12	2.12	2.10	2.10	2.05	.424	46	463
11	2.10	2.12	2.00	2.10	1.90	.404	59	521
12	1.95	1.95	1.85	1.85	1.87	.398	135	654
13	1.90@.95	1.97	1.90	1.95	1.87	.387	36	690
14	1.92@.95	1.97	1.90	1.97	1.95	.393	49	739
17	1.75	1.75	1.75	1.75	1.87	.385	10	739
18	....	....	....	1.87N	1.87	.388	10	739
19	1.75	1.85	1.75	1.85	1.82	.380	32	771
20	1.80	1.85	1.75	1.75	1.77	.375	27	787
21	1.85	2.00	1.85	2.00	2.00	.398	27	796
24	2.00	2.07	2.00	2.07	2.05	.408	24	815
25	2.00	2.00	1.95	2.00	2.00	.406	24	835
26	2.00	2.05	2.00	2.05	2.05	.413	24	855
27	Exchange Closed: Thanksgiving Day							
28	2.10	2.10	2.00	2.00	2.00	.409	116	943

IN DECEMBER

1	1.95	1.95	1.82	1.85B	1.95	.407	32	953
2	1.95	2.25	1.95	2.20	2.15	.433	21	955
3	2.25	2.40	2.25	2.40	2.35	.460	19	976
4	2.40	2.40	2.25	2.30	2.22	.445	41	978
5	2.30	2.30	2.22	2.30	2.35	.453	3	978
8	2.45	2.45	2.22	2.30	2.45	.464	32	977
9	2.50	2.50	2.30	2.30	2.27	.444	37	007
10	2.20	2.25	2.20	2.25	2.35	.453	6	1011
11	2.35	2.35	2.35	2.35	2.27	.445	11	1016
12	2.30	2.37	2.30	2.35B	2.35	.452	40	1022
15	2.45	2.55	2.45	2.45A	2.42	.463	25	1047
16	2.20	2.40	2.20	2.27	2.22	.445	57	1064
17	2.35	2.40	2.15	2.40	2.37	.460	20	1078
18	2.50	2.50	2.45	2.50	2.57	.492	33	1110
19	2.50	2.72	2.50	2.72	2.67	.502	87	1175
22	2.80	3.00	2.80	2.90@3.00	3.00	.536	114	1215
23	2.70	2.70	2.55	2.55	2.67	.501	87	1238
24	2.60	2.60	2.60	2.60	2.57	.500	20	1244
25	Exchange Closed: Christmas							
26	2.60	2.60	2.45	2.45	2.40	.493	24	1262
29	2.65	2.65	2.55	2.55	2.60	.507	9	1271
30	2.60	2.60	2.45	2.45	2.37	.485	27	1289
31	2.45	2.45	2.45	2.45	2.45	.504	5	1289

JUNE 1987 58 PUTS

IN SEPTEMBER 1986

1	Exchange Closed: Labor Day							
3	2.70	2.80	2.70	2.80	2.67	.426	35	35
4	....	....	....	2.67N	2.55	.427	....	35
5	....	....	....	2.55N	2.65	.437	....	35
8	....	....	....	2.65N	2.87	.456	....	35
9	3.10	3.10	3.10	3.10	2.72	.447	4	39
10	....	2.75B	....	2.75B	2.97	.470	....	39
11	....	3.50B	....	3.40B	3.07	.474	....	39
12	3.55	3.55	3.55	3.55	3.67	.519	4	43
15	....	....	....	3.67N	3.40	.502	....	43

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

JUNE 1987 58 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	3.30	3.30	3.30	3.30	3.10	.478	4	40
17	3.15	3.15	3.15	3.15	2.95	.465	16	56
18	....	....	....	2.95N	3.05	.475	....	56
19	3.15	3.15	3.15	3.15	3.05	.473	5	60
22	3.55	3.55	3.55	3.55	3.52	.512	5	57
23	....	....	3.45A	3.45A	3.30	.487	....	57
24	3.50	3.50	3.50	3.50	3.30	.497	16	73
25	3.50	3.50	3.50	3.50	3.12	.497	24	97
26	3.15	3.25	3.15	3.25	2.92	.482	18	115
29	3.00	3.05B	3.00	3.05B	3.10	.477	1	116
30	3.40	3.40	3.40	3.40	3.30	.515	5	121

IN OCTOBER

1	3.45	3.50B	3.45	3.45	3.30	.510	15	136
2	....	....	....	3.30N	3.90	.558	....	136
3	3.90	3.90	3.90	3.90	3.77	.547	6	142
6	....	....	3.75A	3.75A	3.72	.546	....	142
7	3.70	3.70	3.30	3.35B	3.35	.514	8	140
8	....	3.45B	....	3.45B	3.50	.527	....	140
9	....	3.55B	....	3.50N	3.47	.526	....	140
10	3.55	3.55	3.55	3.55	3.50	.532	3	143
13	3.50	3.50	3.40A	3.40A	3.35	.522	1	144
14	....	....	3.30A	3.30A	3.35	.522	9	153
15	3.45	3.45	3.40	3.40	3.40	.524	11	164
16	3.55	3.55	3.45	3.45	3.47	.532	2	166
17	3.40	3.40	3.40	3.40	3.52	.541	10	176
20	3.40	3.42	3.37	3.42	3.37	.532	19	195
21	3.65	3.75	3.65	3.75	3.57	.550	12	205
22	....	....	....	3.57N	3.52	.545	1	206
23	3.55	3.70	3.55	3.70	3.62	.550	14	220
24	3.70	3.75	3.60A	3.75	3.67	.553	9	226
27	3.20	3.20	3.15	3.15	3.07	.503	29	249
28	3.25	3.25	3.17A	3.20	3.17	.513	22	271
29	3.15	3.15	3.15	3.15	3.12	.514	17	288
30	....	....	....	3.12N	3.12	.517	....	288
31	3.15	3.15	3.00	3.10B	3.10	.515	8	296

IN NOVEMBER

3	....	....	....	3.10N	3.15	.523	2	298
4	3.25	3.25	3.15	3.15	3.15	.525	11	309
5	3.25	3.35	3.25	3.30	3.15	.530	17	323
6	3.25	3.25	3.25	3.25	3.10	.525	3	326
7	....	....	....	3.10N	3.17	.531	....	326
10	3.20	3.25	3.15	3.15	3.05	.524	7	333
11	3.10	3.10	3.00	3.00	2.90	.504	24	357
12	2.80@.90	2.90	2.80	2.90	2.82	.498	120	477
13	2.80	2.90	2.80	2.85	2.77	.487	77	554
14	2.92	2.92	2.85	2.90B	2.90	.494	80	634
17	2.80	2.85	2.65	2.85	2.82	.486	31	665
18	....	2.85B	....	2.85B	2.82	.490	5	669
19	2.75	2.75	2.70	2.75	2.75	.482	14	683
20	2.70@.75	2.80	2.70	2.75	2.70	.476	168	816
21	2.85	3.05	2.85	2.95	2.95	.501	58	857
24	3.05	3.10	3.00	3.00	3.05	.512	54	890
25	3.05	3.05	2.90	2.95B	3.02	.511	21	911
26	3.05	3.15	3.02	3.15	3.05	.520	76	958
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	3.05N	2.95	.517	....	948

IN DECEMBER

1	2.87	2.95	2.85	2.85	2.90	.516	30	953
2	2.95	3.20B	2.95	3.15B	3.17	.543	7	957
3	3.40	3.40	3.30	3.35	3.47	.570	40	993
4	3.45	3.45	3.40	3.40	3.30	.555	51	1044
5	3.50	3.55	3.50	3.50A	3.45	.563	2	1046
8	3.60	3.60	3.45	3.55	3.62	.574	37	1081
9	3.50	3.55	3.50	3.50	3.35	.554	14	1086
10	3.35	3.35	3.30	3.30	3.45	.563	6	1089
11	3.55	3.55	3.55	3.35	3.35	.555	13	1102
12	3.50	3.50	3.45	3.45	3.40	.562	14	1115
15	3.55	3.60	3.55	3.60	3.55	.574	6	1118
16	3.40	3.40	3.40	3.40	3.32	.556	4	1121
17	3.50	3.50	3.50	3.50	3.52	.579	....	1121
18	3.50	3.50	3.45	3.45	3.77	.603	10	1111
19	3.60	3.87	3.60	3.87	3.90	.613	52	1070
22	3.95	4.00	3.95	4.00	4.30	.645	27	1044
23	....	....	3.75A	3.75A	3.87	.613	....	1044
24	3.70	3.75B	3.70	3.75B	3.77	.613	4	1041
25	Exchange Closed: Christmas							
26	....	....	....	3.77N	3.65	.608	....	1041
29	....	3.70B	....	3.70B	3.60	.623	....	1040
30	3.60	3.60	3.60	3.60	3.52	.603	9	1049
31	3.65	3.65	3.55	3.60	3.67	.623	23	1052

LIVE CATTLE OPTION ON FUTURES — PUTS

JUNE 1987 60 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	4.30	4.30	4.20	4.20	4.20	.551	30	30
22	....	....	....	4.20N	4.77	.589	....	30
23	....	....	....	4.77N	4.40	.565	....	30
24	....	....	....	4.40N	4.52	.575	....	30
25	....	....	....	4.50N	4.15	.576	....	30
26	4.30	4.40B	4.30	4.30	4.10	.561	....	30
29	....	....	....	4.10N	4.05	.557	1	31
30	....	....	....	4.05N	4.57	.595	....	31

IN OCTOBER

1	....	....	....	4.57N	4.50	.591	....	31
2	....	....	....	4.50N	5.25	.638	....	31
3	....	....	....	5.25N	5.10	.627	....	31
6	....	....	....	5.10N	5.07	.627	....	31
7	....	....	....	5.07N	4.60	.596	....	31
8	....	4.70B	....	4.70B	4.80	.609	....	31
9	....	....	....	4.80N	4.75	.609	....	31
10	....	....	....	4.75N	4.77	.616	....	31
13	....	....	....	4.77N	4.60	.608	....	31
14	....	....	....	4.60N	4.62	.608	....	31
15	4.50	4.50	4.50	4.50	4.65	.611	2	31
16	....	4.70B	....	4.70B	4.75	.619	....	31
17	....	....	....	4.75N	4.80	.628	....	31
20	....	....	....	4.80N	4.65	.621	....	31
21	....	....	....	4.65N	4.90	.637	....	31
22	....	....	....	4.90N	4.82	.633	....	31
23	....	....	....	4.82N	4.97	.637	....	31
24	....	....	4.90A	4.90A	5.00	.639	....	31
27	....	....	....	5.00N	4.27	.592	....	31
28	....	4.30B	....	4.30B	4.40	.602	....	31
29	....	....	....	4.40N	4.35	.603	....	31
30	....	4.40B	....	4.40B	4.40	.606	....	31
31	....	....	4.30A	4.30A	4.35	.605	..	31

IN NOVEMBER

3	....	....	....	4.35N	4.42	.613	....	31
4	4.40	4.40	4.40	4.40	4.40	.617	1	32
5	....	....	....	4.40N	4.50	.621	....	32
6	....	....	....	4.50N	4.37	.618	....	32
7	....	....	....	4.37N	4.47	.625	....	32
10	....	....	....	4.47N	4.32	.619	....	32
11	....	....	....	4.32N	4.12	.601	....	32
12	3.90	3.90	3.90	3.90	4.02	.596	1	32
13	....	....	....	4.02N	3.95	.585	....	32
14	....	....	....	3.95N	4.07	.591	....	32
17	....	....	....	4.07N	4.00	.585	....	32
18	....	....	....	4.00N	4.00	.590	....	32
19	....	....	....	4.00N	3.92	.581	....	32
20	....	....	3.85A	3.85A	3.85	.576	....	32
21	4.00	4.00	4.00	4.00	4.15	.600	2	34
24	....	....	....	4.15N	4.25	.612	..	34
25	....	....	....	4.25N	4.25	.612	....	34
26	....	....	....	4.25N	4.30	.621	....	34
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	4.30N	4.20	.620	....	34

IN DECEMBER

1	....	....	....	4.20N	4.20	.621	....	34
2	....	....	....	4.20N	4.45	.646	....	34
3	....	4.55B	....	4.55B	4.82	.672	....	34
4	....	....	....	4.82N	4.62	.657	....	34
5	....	....	....	4.62N	4.77	.664	....	34
8	....	....	....	4.77N	4.97	.676	....	34
9	....	....	4.95A	4.95A	4.67	.656	....	34
10	....	....	....	4.67N	4.77	.665	....	34
11	....	....	....	4.77N	4.65	.658	....	34
12	....	....	....	4.65N	4.72	.664	....	34
15	....	4.80B	....	4.80B	4.90	.675	....	34
16	....	....	....	4.90N	4.62	.660	....	34
17	....	....	....	4.62N	4.92	.681	....	34
18	4.95	4.95	4.95	4.95	5.17	.703	1	35
19	....	....	5.15A	5.15A	5.32	.712	....	35
22	....	....	....	5.32N	5.77	.740	....	35
23	....	....	....	5.77N	5.32	.714	....	35
24	....	....	....	5.32N	5.22	.714	....	35
25	Exchange Closed: Christmas							
26	....	....	....	5.22N	5.10	.711	....	35
29	....	5.35B	....	5.35B	5.27	.725	....	35
30	....	....	....	5.27N	4.97	.709	....	35
31	....	....	....	4.97N	5.15	.728	....	35

LIVE CATTLE OPTION ON FUTURES — PUTS

JUNE 1987 62 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	6.10	6.10	6.10	6.10	6.35	.759	2	2
4	....	....	....	6.35N	6.12	.746	....	2
5	....	....	....	6.12N	6.30	.752	....	2
8	....	....	....	6.30N	6.50	.762	....	2
9	....	....	6.45A	6.45A	6.20	.745	....	2
10	....	....	....	6.20N	6.30	.753	....	2
11	....	....	....	6.30N	6.17	.747	....	2
12	....	....	....	6.17N	6.25	.753	....	2
15	....	....	....	6.25N	6.45	.763	....	2
16	....	....	....	6.45N	6.15	.749	....	2
17	....	....	....	6.15N	6.50	.768	....	2
18	....	....	....	6.50N	6.77	.787	....	2
19	....	....	6.75A	6.75A	6.95	.795	....	2
22	....	7.10B	....	7.10B	7.47	.818	....	2
23	....	....	....	7.47N	6.92	.797	....	2
24	....	....	....	6.92N	6.85	.798	....	2
25	Exchange Closed: Christmas							
26	....	....	....	6.85N	6.70	.796	....	2
29	....	6.80B	....	6.80B	6.90	.809	....	2
30	....	....	....	6.90N	6.57	.796	....	2
31	....	....	6.52A	6.52A	6.80	.813	....	2

JUNE 1987 64 PUTS

IN DECEMBER 1986

22	8.90	8.90	8.90	8.90	9.22	.878	....	....
23	....	....	....	9.22N	8.67	.862	5	5
24	....	....	....	8.67N	8.62	.863	....	5
25	Exchange Closed: Christmas							
26	....	....	....	8.62N	8.47	.862	....	5
29	....	....	....	8.47N	8.70	.873	....	5
30	....	....	....	8.70N	8.35	.864	....	5
31	....	....	....	8.35N	8.60	.877	....	5

AUGUST 1987 50 PUTS

IN NOVEMBER 1986

7	.60	.60	.60	.60	.70	.235	44	44
10	....	....	....	.70N	.72	.231	....	44
11	....	....	....	.72N	.62	.218	....	44
12	....	....	....	.62N	.65	.217	....	44
13	....	....	....	.65N	.62	.206	....	44
14	....	....	....	.62N	.62	.203	....	44
17	....	....	....	.62N	.60	.198	....	44
18	....	....	....	.60N	.60	.198	....	44
19	....	....	....	.60N	.55	.193	....	44
20	....	....	....	.55N	.55	.191	....	44
21	....	....	....	.55N	.67	.210	....	44
24	....	....	....	.67N	.65	.206	....	44
25	....	....	....	.65N	.67	.209	....	44
26	....	....	....	.67N	.62	.205	....	44
27	Exchange Closed: Thanksgiving Day							
28	.70	.70	.70	.70	.65	.207	3	45

IN DECEMBER

1	....	....	....	.65N	.62	.201	....	45
2	....	....	....	.62N	.67	.212	....	45
3	....	....	....	.67N	.70	.222	....	45
4	....	....	....	.70N	.67	.213	....	45
5	....	....	....	.67N	.70	.218	....	45
8	....	....	....	.70N	.70	.218	....	45
9	....	....	....	.70N	.70	.216	....	45
10	....	....	....	.70N	.70	.225	....	45
11	....	....	....	.70N	.70	.222	....	45
12	....	....	....	.70N	.70	.224	....	45
15	....	....	....	.70N	.72	.227	....	45
16	....	....	....	.72N	.70	.220	....	45
17	....	....	....	.70N	.72	.232	....	45
18	....	....	....	.72N	.77	.240	....	45
19	....	....	....	.77N	.80	.241	....	45
22	....	....	....	.80N	.90	.259	....	45
23	....	....	....	.90N	.77	.239	....	45
24	....	....	....	.77N	.75	.237	....	45
25	Exchange Closed: Christmas							
26	....	....	....	.75N	.75	.235	....	45
29	....	.80B	....	.80B	.82	.248	....	45
30	.80	.80	.80	.80	.80	.230	11	55
31	....	....	....	.80N	.80	.240	4	58

AUGUST 1987 52 PUTS

IN SEPTEMBER 1986

22	1.40	1.40	1.40	1.40	1.52	.339	10	10
23	1.30	1.30	1.30	1.30	1.32	.321	6	16

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

AUGUST 1987 52 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	....	....	....	1.32N	1.42	.327	....	16
25	1.40	1.40	1.40	1.40	1.42	.328	....	16
26	1.30	1.30	1.30	1.30	1.40	.324	4	20
29	....	....	....	1.40N	1.35	.317	2	22
30	....	....	....	1.35N	1.37	.333	....	22

IN OCTOBER

1	1.35	1.35	1.35	1.35	1.50	.334	4	26
2	1.55	1.55	1.55	1.55	1.72	.364	....	22
3	....	....	....	1.72N	1.62	.353	....	22
6	1.60	1.70	1.60	1.70	1.55	.343	22	44
7	....	....	....	1.55N	1.37	.324	....	44
8	....	....	....	1.37N	1.47	.332	....	44
9	....	....	....	1.47N	1.40	.328	....	44
10	....	....	....	1.40N	1.45	.334	....	44
13	....	....	....	1.45N	1.37	.322	....	44
14	....	....	....	1.37N	1.37	.322	....	44
15	....	....	....	1.37N	1.37	.322	....	44
16	....	....	....	1.37N	1.40	.325	....	44
17	....	....	....	1.40N	1.40	.324	....	44
20	....	....	....	1.40N	1.35	.312	....	44
21	....	....	....	1.35N	1.40	.325	....	44
22	....	....	....	1.40N	1.42	.329	....	44
23	....	....	....	1.42N	1.42	.330	....	44
24	1.35	1.35	1.35	1.35	1.42	.329	17	61
27	1.25	1.35	1.25	1.30A	1.15	.293	2	61
28	....	1.20B	....	1.20B	1.22	.304	16	77
29	....	....	....	1.22N	1.20	.300	....	77
30	....	....	....	1.20N	1.20	.305	....	77
31	1.20	1.20	1.20	1.20	1.17	.298	3	77

IN NOVEMBER

3	....	....	....	1.17N	1.25	.310	....	77
4	....	....	....	1.25N	1.22	.304	....	77
5	....	....	....	1.22N	1.22	.307	....	77
6	....	....	....	1.22N	1.22	.308	....	77
7	....	....	....	1.22N	1.22	.315	....	77
10	....	....	....	1.22N	1.25	.311	....	77
11	1.20	1.20	1.15	1.15	1.12	.297	19	96
12	....	....	....	1.12N	1.15	.296	....	95
13	....	....	....	1.15N	1.10	.284	....	95
14	1.05	1.05	1.05	1.05	1.07	.280	7	102
17	....	....	....	1.07N	1.05	.274	....	102
18	1.10	1.10	1.10	1.10	1.02	.275	1	102
19	1.02	1.02	1.02	1.02	1.00	.269	3	105
20	1.00	1.00	1.00	1.00	.97	.267	3	105
21	....	....	....	.97N	1.17	.290	....	105
24	....	....	....	1.17N	1.12	.286	....	105
25	....	....	....	1.12N	1.15	.290	....	105
26	....	....	....	1.15N	1.12	.286	....	105
27	Exchange Closed; Thanksgiving Day							
28	1.15	1.15	1.15	1.15	1.10	.289	1	105

IN DECEMBER

1	....	....	....	1.10N	1.07	.283	....	105
2	....	1.10B	....	1.10B	1.17	.297	....	105
3	....	....	....	1.17N	1.22	.308	....	105
4	....	....	....	1.22N	1.17	.297	....	105
5	1.15	1.15	1.15	1.15	1.22	.302	....	105
8	1.20	1.20	1.20	1.20	1.20	.303	37	142
9	....	....	....	1.20N	1.20	.300	....	142
10	....	....	....	1.20N	1.22	.311	....	142
11	....	....	....	1.22N	1.22	.308	....	142
12	....	....	....	1.22N	1.22	.310	....	142
15	....	....	....	1.22N	1.27	.314	....	142
16	1.35	1.35	1.35	1.35	1.25	.306	8	142
17	1.20	1.20	1.20	1.20	1.27	.320	10	152
18	1.25	1.25	1.25	1.25	1.32	.330	2	154
19	1.25	1.32B	1.25	1.32B	1.37	.331	2	156
22	1.45	1.55	1.45	1.45	1.52	.352	104	195
23	1.40	1.40	1.30	1.30	1.35	.329	31	225
24	....	....	....	1.35N	1.30	.327	....	225
25	Exchange Closed; Christmas							
26	....	....	....	1.30N	1.27	.326	....	225
29	1.45	1.45	1.45	1.45	1.45	.343	200	395
30	....	....	....	1.45N	1.32	.323	....	395
31	1.45	1.45	1.45	1.45	1.37	.336	6	395

AUGUST 1987 54 PUTS

IN OCTOBER 1986

2	2.60	2.60	2.60	2.60	2.57	.443	2	2

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

AUGUST 1987 54 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	2.57N	2.45	.431	....	2
6	....	....	....	2.45N	2.37	.422	....	2
7	....	....	....	2.37N	2.12	.400	....	2
8	....	....	....	2.12N	2.22	.410	....	2
9	....	....	....	2.22N	2.15	.406	....	2
10	....	....	....	2.15N	2.25	.413	....	2
13	....	....	....	2.25N	2.12	.402	....	2
14	....	....	....	2.12N	2.12	.403	....	2
15	....	....	....	2.12N	2.12	.403	....	2
16	....	....	....	2.12N	2.15	.407	....	2
17	....	....	....	2.15N	2.15	.407	....	2
20	....	....	....	2.15N	2.02	.394	....	2
21	....	....	....	2.02N	2.15	.409	....	2
22	....	....	....	2.15N	2.20	.413	....	2
23	....	....	....	2.20N	2.20	.413	....	2
24	2.30	2.30	2.30	2.30	2.17	.412	3	5
27	2.00	2.00	2.00	2.00	1.82	.373	30	35
28	....	....	....	1.82N	1.90	.384	....	35
29	....	....	....	1.90N	1.85	.380	....	35
30	....	....	....	1.85N	1.90	.387	....	35
31	....	....	....	1.90N	1.85	.380	....	35

IN NOVEMBER

3	....	....	....	1.85N	1.97	.394	....	35
4	2.00	2.00	2.00	2.00	1.90	.387	9	44
5	....	....	....	1.90N	1.95	.391	....	44
6	....	....	....	1.95N	1.95	.393	....	44
7	2.00	2.00	2.00	2.00	1.97	.402	5	49
10	....	....	....	1.97N	2.00	.398	....	49
11	1.90	2.00	1.90	1.95	1.80	.383	5	49
12	1.70	1.70	1.70	1.70	1.80	.383	3	50
13	....	....	....	1.80N	1.77	.370	....	50
14	....	....	1.75A	1.75A	1.72	.365	....	50
17	1.85	1.85	1.85	1.85	1.70	.360	1	51
18	....	....	....	1.70N	1.67	.360	....	51
19	1.50	1.60	1.50	1.60	1.80	.354	300	308
20	1.55	1.65	1.55	1.65	1.80	.352	304	314
21	....	....	....	1.60N	1.85	.377	97	411
24	....	....	....	1.85N	1.80	.374	....	411
25	....	....	....	1.80N	1.85	.379	....	411
26	....	....	....	1.85N	1.80	.376	....	411
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	1.80N	1.80	.380	....	411

IN DECEMBER

1	1.70	1.70	1.60	1.62	1.75	.374	100	505
2	....	1.80B	....	1.80B	1.90	.390	....	505
3	1.95	1.95	1.95	1.95	1.95	.402	1	504
4	2.00	2.00	1.95	1.95	1.90	.389	41	464
5	....	....	....	1.90N	1.95	.395	11	454
8	....	....	....	1.95N	1.95	.396	....	454
9	....	....	....	1.95N	1.92	.393	....	454
10	....	....	....	1.92N	1.95	.405	....	454
11	2.00	2.07	2.00	2.07	1.95	.402	4	455
12	2.05	2.05	2.05	2.05	1.97	.405	1	455
15	2.07	2.07	2.07	2.07	2.07	.408	1	456
16	....	....	....	2.07N	1.92	.400	....	456
17	....	....	....	1.92N	2.05	.416	....	456
18	2.20	2.20	2.10	2.20B	2.12	.427	40	412
19	2.25	2.25	2.25	2.25	2.17	.428	1	413
22	....	....	....	2.17N	2.35	.450	....	413
23	....	....	....	2.35N	2.15	.427	1	414
24	....	....	....	2.15N	2.10	.426	....	414
25	Exchange Closed; Christmas							
26	2.15	2.15	2.15	2.15	2.07	.425	....	414
29	2.25	2.25	2.20	2.25	2.22	.444	41	413
30	2.25	2.25	2.25	2.25	2.05	.424	14	416
31	....	2.10B	....	2.10B	2.12	.439	4	420

AUGUST 1987 56 PUTS

IN SEPTEMBER 1986

22	3.25	3.27	3.25	3.27	3.27	.486	10	10
23	3.20	3.20	3.20	3.20	2.95	.466	6	16
24	....	....	....	2.95N	3.15	.474	....	16
25	....	....	....	3.15N	3.12	.476	....	16
26	....	....	....	3.12N	3.07	.472	....	16
29	....	....	....	3.07N	2.95	.465	....	16
30	....	....	....	2.95N	3.00	.485	....	16

LIVE CATTLE OPTION ON FUTURES — PUTS

AUGUST 1987 58 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	4.15N	4.37	.562	....	6
2	....	....	....	4.37N	4.95	.596	....	6
3	4.45	4.45	4.45	4.45	4.75	.585	16	22
6	4.90	4.90	4.90	4.90	4.57	.575	....	22
7	....	....	....	4.57N	4.25	.554	6	28
8	....	....	....	4.25N	4.42	.565	....	28
9	....	....	....	4.42N	4.30	.562	....	28
10	....	....	....	4.30N	4.45	.572	....	28
13	....	....	....	4.45N	4.27	.563	....	28
14	....	....	....	4.27N	4.27	.565	....	28
15	....	....	....	4.27N	4.27	.566	....	28
16	....	....	....	4.27N	4.32	.570	....	28
17	....	....	....	4.32N	4.32	.571	....	28
20	....	....	4.20A	4.20A	4.12	.560	....	28
21	....	....	....	4.12N	4.32	.574	....	28
22	....	....	....	4.32N	4.42	.578	....	28
23	....	....	4.40A	4.40A	4.40	.578	....	28
24	....	....	....	4.40N	4.37	.576	....	28
27	....	....	4.30A	4.30A	3.80	.536	....	28
28	....	....	....	3.80N	3.95	.549	....	28
29	....	....	....	3.95N	3.90	.545	....	28
30	....	....	....	3.90N	3.97	.553	....	28
31	....	....	....	3.97N	3.90	.546	....	28

IN NOVEMBER

3	....	....	....	3.90N	4.07	.562	....	28
4	....	....	....	4.07N	3.97	.556	....	28
5	....	....	....	3.97N	4.02	.561	....	28
6	....	....	....	4.02N	4.05	.564	....	28
7	....	....	....	4.05N	4.15	.576	....	28
10	....	....	....	4.15N	4.12	.574	....	28
11	....	....	....	4.12N	3.85	.560	....	28
12	....	....	....	3.85N	3.85	.560	....	28
13	....	....	....	3.85N	3.77	.547	....	28
14	....	....	....	3.77N	3.70	.543	....	28
17	....	....	....	3.70N	3.62	.538	....	28
18	....	....	....	3.62N	3.62	.539	....	28
19	....	....	....	3.62N	3.52	.533	....	28
20	....	....	....	3.52N	3.50	.531	....	28
21	....	....	....	3.50N	3.90	.558	....	28
24	....	....	....	3.90N	3.82	.555	....	28
25	....	....	....	3.82N	3.87	.562	....	28
26	....	....	....	3.87N	3.82	.561	....	28
27	Exchange Closed: Thanksgiving Day							
28	....	....		3.82N	3.85	.567	....	28

IN DECEMBER

1	....	....	....	3.85N	3.80	.564	....	28
2	....	....	....	3.80N	4.02	.581	....	28
3	....	....	....	4.02N	4.15	.592	....	28
4	....	....	....	4.15N	4.00	.579	....	28
5	....	....	....	4.00N	4.10	.584	....	28
8	....	....	....	4.10N	4.10	.586	....	28
9	....	....	....	4.10N	4.05	.582	....	28
10	....	....	....	4.05N	4.15	.594	....	28
11	....	....	....	4.15N	4.12	.592	....	28
12	....	....	....	4.12N	4.15	.594	....	28
15	4.35	4.35	4.35	4.35	4.32	.598	3	31
16	....	....	....	4.32N	4.10	.590	....	31
17	....	....	....	4.10N	4.30	.607	....	31
18	....	....	....	4.30N	4.42	.618	....	31
19	....	4.60B	....	4.60B	4.50	.619	....	31
22	....	....	....	4.50N	4.77	.640	....	31
23	4.65	4.65	4.65	4.65	4.45	.619	2	33
24	....	....	....	4.45N	4.40	.619	....	33
25	Exchange Closed: Christmas							
26	....	....	....	4.40N	4.37	.621	....	33
29	....	....	....	4.37N	4.62	.641	....	33
30	....	....	....	4.62N	4.35	.624	....	33
31	....	....	....	4.35N	4.52	.640	....	33

OCTOBER 1987 50 PUTS

IN DECEMBER 1986

23	1.20	1.20	1.20	1.20	1.15	.295	40	40
24	1.05	1.05	1.00	1.00	1.12	.296	67	100
25	Exchange Closed: Christmas							
26	....	....	....	1.12N	1.12	.294	....	100
29	1.20	1.20	1.20	1.20	1.15	.302	40	140
30	....	....	....	1.15N	1.15	.296	....	140
31	....	....	....	1.15N	1.17	.303	....	140

LIVE CATTLE OPTION ON FUTURES — PUTS

AUGUST 1987 56 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.00	3.00	3.00	3.00	3.20	.487	4	20
2	....	....	....	3.20N	3.65	.521	....	16
3	3.60	3.60	3.60	3.60	3.50	.509	....	16
6	....	....	....	3.50N	3.37	.500	....	16
7	....	....	....	3.37N	3.07	.478	....	16
8	....	....	....	3.07N	3.22	.489	....	16
9	....	....	....	3.22N	3.12	.485	....	16
10	....	....	....	3.12N	3.22	.494	....	16
13	....	....	....	3.22N	3.10	.484	....	16
14	....	....	....	3.10N	3.10	.485	....	16
15	....	....	....	3.10N	3.10	.485	....	16
16	....	....	3.05A	3.05A	3.05	.490	....	16
17	....	....	....	3.05N	3.12	.490	....	16
20	....	....	....	3.12N	2.97	.478	....	16
21	....	....	....	2.97N	3.12	.493	....	16
22	....	....	....	3.12N	3.20	.497	....	16
23	....	....	....	3.20N	3.20	.497	....	16
24	3.20	3.30	3.20	3.30	3.30	.495	17	33
27	3.00	3.00	3.00	3.00	2.70	.455	....	32
28	....	....	....	2.70N	2.80	.467	16	48
29	....	....	....	2.80N	2.75	.463	....	48
30	....	....	....	2.75N	2.82	.471	....	48
31	....	....	....	2.82N	2.75	.464	....	48

IN NOVEMBER

3	....	....	....	2.75N	2.90	.479	....	48
4	....	....	....	2.90N	2.82	.473	....	48
5	....	....	....	2.82N	2.90	.477	....	48
6	....	....	....	2.90N	2.87	.480	....	48
7	3.00	3.00	3.00	3.00	3.00	.490	44	92
10	....	....	....	3.00N	2.97	.487	....	92
11	2.85	2.85	2.85	2.85	2.70	.472	19	111
12	....	....	....	2.70N	2.72	.472	....	111
13	....	....	....	2.72N	2.65	.459	....	111
14	2.75	2.75	2.75	2.75	2.60	.455	7	118
17	2.40	2.40	2.40	2.40	2.52	.449	5	121
18	....	....	....	2.52N	2.55	.450	....	121
19	2.55	2.55	2.55	2.55	2.45	.444	6	127
20	....	....	....	2.45N	2.42	.441	....	127
21	....	....	....	2.42N	2.75	.468	....	127
24	....	....	....	2.75N	2.70	.465	....	127
25	....	....	....	2.70N	2.75	.471	....	127
26	....	....	....	2.75N	2.70	.469	....	127
27	Exchange Closed: Thanksgiving Day							
28	2.65@.70	2.70	2.65	2.70	2.70	.474	7	134

IN DECEMBER

1	....	....	....	2.70N	2.65	.470	....	134
2	....	....	....	2.65N	2.85	.487	....	134
3	....	....	....	2.85N	2.92	.499	....	134
4	....	....	....	2.92N	2.82	.485	....	134
5	....	2.85B	....	2.85B	2.90	.491	....	134
8	3.00	3.00	3.00	3.00	2.90	.493	24	158
9	....	....	....	2.90N	2.90	.489	12	170
10	2.90	2.90	2.90	2.90	2.95	.501	1	171
11	3.07	3.10	3.00	3.00	2.92	.499	19	190
12	....	....	....	2.92N	2.95	.501	....	190
15	....	3.00B	....	3.00B	3.05	.505	....	190
16	....	....	....	3.05N	2.90	.496	....	190
17	2.95	2.95	2.85A	2.95	3.05	.514	1	191
18	....	....	....	3.05N	3.15	.525	....	191
19	....	....	....	3.15N	3.22	.526	....	191
22	3.40	3.40	3.40	3.40	3.45	.548	1	192
23	3.30	3.30	3.15	3.15	3.17	.526	30	221
24	....	....	....	3.17N	3.12	.525	....	221
25	Exchange Closed: Christmas							
26	....	....	....	3.12N	3.10	.526	....	221
29	....	....	....	3.10N	3.32	.546	....	221
30	3.35	3.35	3.35	3.35	3.10	.526	8	229
31	3.30	3.30	3.30	3.30	3.22	.543	35	248

AUGUST 1987 58 PUTS

IN SEPTEMBER 1986

25	4.35	4.35	4.35	4.35	4.30	.548	....	....
26	4.35	4.35	4.35	4.35	4.22	.545	5	5
29	....	....	....	4.22N	4.10	.539	1	6
30	....	....	....	4.10N	4.15	.559	....	6

LIVE CATTLE OPTION ON FUTURES — PUTS
OCTOBER 1987 52 PUTS
IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	1.80	1.80	1.70	1.70	1.72	.366	140	140
9	....	....	....	1.72N	1.72	.364	10	150
10	....	....	....	1.72N	1.77	.370	....	150
11	....	....	....	1.77N	1.77	.370	....	150
12	....	....	....	1.77N	1.77	.374	....	150
15	....	....	....	1.77N	1.77	.375	....	150
16	....	....	....	1.77N	1.72	.368	....	150
17	....	....	....	1.72N	1.77	.378	....	150
18	....	....	....	1.77N	1.80	.378	....	150
19	....	....	....	1.80N	1.82	.383	....	150
22	....	....	....	1.82N	1.87	.391	....	150
23	....	....	....	1.87N	1.82	.380	....	150
24	1.70	1.70	1.70	1.70	1.82	.382	5	152
25	Exchange Closed; Christmas							
26	....	....	....	1.82N	1.82	.380	....	152
29	....	....	....	1.82N	1.85	.391	....	152
30	....	....	....	1.85N	1.82	.385	....	152
31	....	....	....	1.82N	1.90	.393	....	152

LIVE CATTLE OPTIONS ON FUTURES DAILY VOLUME TOTALS DURING 1986 (Calls and Puts Combined)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	5,306	2,983	....	2,329	1,653	Closed	2,802	....	1,899
2	2,673	....	....	3,420	2,557	1,877	3,187	....	3,617	2,747	....	2,132
3	5,575	1,126	2,667	2,697	....	2,112	1,283	....	4,077	3,587	2,657	2,991
4	....	2,779	2,454	4,990	....	1,470	Closed	2,910	2,730	....	2,767	2,289
5	....	2,457	1,727	....	3,947	1,509	....	2,650	2,881	....	2,472	2,150
6	2,494	983	2,649	....	2,764	1,463	....	3,342	....	1,988	2,623	....
7	4,041	2,446	2,688	2,719	2,319	....	3,541	2,905	....	1,641	3,129	....
8	4,182	....	....	3,154	5,565	....	2,067	2,150	1,992	2,333	....	3,184
9	3,403	....	....	1,670	4,506	1,414	3,093	....	1,898	1,738	....	2,757
10	2,580	1,791	3,250	1,710	....	851	2,573	....	1,893	1,773	2,096	2,921
11	....	4,769	2,908	3,335	....	2,001	4,989	2,530	3,049	....	4,220	1,578
12	....	3,908	3,816	....	3,804	1,760	....	2,104	2,182	....	4,368	1,724
13	2,438	6,468	2,380	....	4,064	1,078	....	2,319	....	3,269	4,487	....
14	3,129	2,746	1,743	3,141	3,159	....	1,621	2,199	....	4,973	4,801	....
15	2,810	....	....	1,774	2,867	....	3,090	1,843	3,254	2,537	....	2,008
16	2,329	....	....	3,788	4,324	1,731	4,096	....	3,021	1,902	....	1,727
17	1,839	Closed	2,525	3,754	....	2,964	2,239	....	2,609	1,205	6,224	1,890
18	....	4,741	2,446	3,785	....	3,778	3,902	1,698	1,794	....	3,780	1,840
19	....	3,806	1,769	....	3,130	3,108	....	1,936	1,906	....	4,108	3,842
20	2,571	2,471	2,350	....	2,824	2,987	....	2,274	....	1,348	4,504	....
21	2,382	3,607	2,805	2,001	5,870	....	3,728	2,017	....	2,103	4,624	....
22	2,561	....	....	3,345	3,531	....	3,618	2,049	2,007	2,310	....	5,637
23	3,779	....	....	2,777	2,785	3,407	3,781	....	2,700	1,075	....	4,321
24	5,508	2,608	702	4,375	....	7,902	3,764	....	1,244	1,843	1,429	1,162
25	....	3,970	1,537	1,955	....	6,990	4,804	1,168	2,326	....	3,482	Closed
26	....	3,264	737	....	Closed	5,058	....	2,453	1,627	....	1,621	644
27	2,283	1,895	997	....	1,725	5,746	....	2,763	....	5,236	Closed	....
28	1,084	1,553	Closed	3,323	1,973	....	4,061	1,766	....	2,074	1,355	....
29	1,216	....	....	4,610	1,112	....	3,548	3,099	2,178	7,472	....	2,594
30	1,230	....	....	4,883	1,135	3,345	2,034	....	2,155	4,360	....	2,920
31	1,787	....	3,031	....	....	....	2,048	....	....	3,706	....	2,286
Total	61,894	57,388	45,181	72,512	66,944	62,551	69,396	47,828	51,140	64,022	64,747	54,496
Average	2,813	3,020	2,259	3,296	3,188	2,979	3,154	2,278	2,435	2,784	3,408	2,477

LIVE CATTLE OPTIONS ON FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (Calls and Puts Combined)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	20,492	36,784	....	35,976	30,155	Closed	29,093	....	40,770
2	38,337	....	....	21,438	36,958	23,226	37,108	....	40,919	29,762	....	41,020
3	38,279	26,329	32,054	21,733	....	23,900	37,487	....	41,262	30,670	44,802	42,147
4	....	26,445	32,029	22,767	....	24,257	Closed	30,965	41,031	....	45,445	43,016
5	....	26,794	32,386	....	37,848	24,543	....	31,826	40,799	....	45,466	43,666
6	38,601	26,977	32,891	....	38,507	25,121	....	32,789	....	31,582	45,979	....
7	38,543	27,641	32,641	23,459	38,962	....	37,970	33,278	....	32,067	47,663	....
8	38,443	....	....	24,428	39,193	....	38,179	33,950	40,186	32,810	....	44,453
9	39,074	....	....	24,895	39,550	25,316	38,476	....	40,452	32,875	....	45,154
10	38,900	28,320	32,242	25,356	....	25,539	39,384	....	40,321	33,306	48,203	45,689
11	....	30,043	32,452	26,251	....	26,229	39,808	35,116	40,196	....	48,474	46,329
12	....	30,817	33,132	....	40,240	26,903	....	35,392	40,733	....	49,898	46,418
13	39,052	30,536	32,464	....	40,327	27,294	....	36,219	....	34,092	51,872	....
14	38,855	30,287	32,113	26,145	40,100	....	40,159	36,436	....	35,491	53,738	....
15	38,871	....	....	26,523	40,945	....	40,536	37,102	41,557	35,987	....	47,175
16	39,311	....	....	26,893	40,687	28,080	41,141	....	41,320	36,316	....	47,515
17	39,848	Closed	32,009	28,170	....	28,895	41,565	....	40,968	36,704	54,436	47,956
18	....	31,200	32,142	28,678	....	30,347	42,251	37,644	40,577	....	55,504	47,869
19	....	31,253	31,873	....	41,173	30,791	....	37,878	27,061	....	56,182	47,926
20	39,877	31,343	31,296	....	41,124	31,444	....	38,093	....	37,305	56,297	....
21	39,974	31,408	19,948	29,097	40,723	....	42,307	38,294	....	37,912	37,815	....
22	40,521	....	....	29,736	39,757	....	42,207	38,358	25,101	38,738	....	48,230
23	40,527	....	....	31,071	24,196	32,023	42,667	....	25,161	39,289	....	48,684
24	27,277	31,489	17,016	33,392	....	33,433	42,654	....	25,498	40,008	38,188	48,935
25	....	31,797	17,699	34,113	....	34,944	30,915	38,658	26,263	....	39,175	Closed
26	....	31,730	17,832	....	Closed	35,107	....	38,884	26,754	....	39,695	48,994
27	24,930	31,853	18,091	....	21,032	35,510	....	39,340	....	40,589	Closed	....
28	25,104	32,009	Closed	34,584	21,912	....	26,918	39,613	....	40,831	40,090	....
29	25,298	....	....	36,234	22,559	....	28,414	40,495	27,886	43,335	....	49,784
30	25,299	....	....	36,463	22,727	35,731	28,918	....	28,527	43,382	....	49,792
31	25,821	....	19,171	....	....	....	29,923	....	....	44,145	....	50,049
Average	35,488	29,909	28,074	27,814	35,491	28,983	37,498	36,214	35,361	36,360	47,312	46,435

LIVE CATTLE OPTIONS ON FUTURES — CALLS DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	2,610	1,918	....	1,259	933	Closed	1,908	....	831
2	1,402	....	....	1,418	1,817	1,471	1,535	....	1,997	1,513	....	1,139
3	2,341	460	1,737	1,329	....	1,302	750	....	2,118	2,181	1,229	1,312
4	....	1,435	1,527	2,570	....	632	Closed	1,618	1,352	....	1,205	977
5	....	1,190	1,041	....	2,244	639	....	1,431	1,591	....	1,586	1,250
6	992	498	1,759	....	1,893	872	....	1,925	....	1,003	1,676	....
7	1,985	1,769	1,589	1,179	1,269	....	1,810	1,340	....	1,137	1,255	....
8	2,085	....	....	1,377	3,297	....	1,134	800	660	1,227	....	1,875
9	1,116	....	....	1,000	2,797	614	2,074	....	1,034	1,184	....	1,845
10	836	950	2,022	1,056	....	559	1,899	....	1,141	1,033	849	2,023
11	....	2,682	1,708	1,772	....	1,105	2,248	955	2,005	....	2,277	1,052
12	....	1,555	1,986	....	2,542	1,006	....	1,181	1,242	....	2,415	1,218
13	1,439	1,821	1,179	....	1,993	513	....	910	....	1,988	2,198	....
14	1,299	1,335	825	1,464	1,526	....	777	1,271	....	2,521	2,273	....
15	1,411	....	....	931	1,301	....	1,186	1,001	1,870	1,281	....	934
16	1,154	....	....	2,062	2,732	898	1,596	....	1,817	1,237	....	1,036
17	626	Closed	1,495	2,032	....	1,931	1,093	....	1,736	763	3,611	1,049
18	....	2,226	926	2,696	....	2,108	2,092	821	1,140	....	1,743	1,287
19	....	2,063	904	....	1,499	1,951	....	1,102	1,188	....	2,647	2,038
20	1,383	1,711	1,181	....	1,450	1,235	....	1,480	....	731	2,419	....
21	975	2,159	1,145	942	3,113	....	2,426	1,514	....	1,097	3,375	....
22	1,224	....	....	1,669	1,372	....	2,054	1,361	1,113	908	....	3,039
23	1,838	....	....	1,699	940	1,684	2,031	....	1,391	510	....	2,689
24	2,880	1,615	437	2,799	....	4,383	1,681	....	471	902	740	652
25	....	2,478	956	1,100	....	4,367	2,920	749	1,430	....	1,834	Closed
26	....	1,872	367	....	Closed	2,809	....	1,836	1,031	....	759	373
27	1,018	1,148	484	....	1,059	3,717	....	1,618	....	2,185	Closed	....
28	364	890	Closed	2,125	1,426	....	2,004	715	....	936	680	....
29	646	....	....	3,010	550	....	1,472	1,903	1,242	4,579	....	1,270
30	469	....	....	3,054	786	2,347	984	....	1,275	2,942	....	1,482
31	943	....	1,780	....	....	....	1,237	....	....	2,114	....	1,187
Total	28,406	29,857	25,048	39,894	37,524	36,143	36,262	26,464	28,844	35,880	34,771	30,558
Average	1,291	1,571	1,252	1,813	1,787	1,721	1,648	1,260	1,374	1,560	1,830	1,389

LIVE CATTLE OPTIONS ON FUTURES — CALLS DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	11,185	21,175	....	18,367	13,764	Closed	14,002	....	17,892
2	20,184	....	....	11,855	21,212	12,691	18,762	....	18,918	14,305	....	18,066
3	20,210	13,248	16,866	11,987	....	13,124	18,899	....	19,047	14,622	22,147	18,188
4	....	13,035	16,893	12,495	....	13,097	Closed	14,223	18,367	....	22,378	18,431
5	....	13,268	17,159	....	21,369	13,094	....	14,561	17,741	....	22,538	18,786
6	20,298	13,289	17,593	....	21,770	13,439	....	15,368	....	14,550	22,736	....
7	19,982	13,952	17,521	13,014	22,094	....	19,046	15,604	....	15,284	23,261	....
8	20,503	....	....	13,497	22,390	....	19,251	15,895	17,411	15,759	....	19,221
9	20,952	....	....	13,821	22,593	13,646	19,053	....	17,508	15,802	....	19,645
10	20,923	14,284	17,286	14,112	....	13,731	19,834	....	17,457	16,137	23,270	19,927
11	....	15,519	17,585	14,436	....	14,090	20,146	16,393	17,195	....	23,215	20,402
12	....	15,876	18,314	....	22,805	14,337	....	16,648	17,388	....	23,312	20,385
13	21,144	16,189	18,347	....	22,715	14,535	....	16,656	....	16,690	23,902	....
14	21,093	16,262	18,360	14,463	22,783	....	20,253	16,740	....	17,649	24,506	....
15	21,188	....	....	14,686	23,059	....	20,315	17,100	17,700	17,897	....	20,669
16	21,511	....	....	14,949	22,769	15,045	20,472	....	17,225	18,144	....	20,838
17	21,609	Closed	18,309	15,524	....	15,573	20,492	....	16,836	18,362	24,779	21,251
18	....	16,837	18,479	16,018	....	16,235	20,412	17,247	16,423	....	25,176	21,167
19	....	16,664	18,504	....	23,118	16,476	....	17,266	13,210	....	25,246	21,520
20	21,818	16,648	18,854	....	23,238	17,079	....	17,345	....	18,635	24,802	....
21	21,895	16,764	10,345	16,253	22,742	....	20,461	17,491	....	19,013	16,768	....
22	22,366	....	....	16,521	22,756	....	20,193	17,416	11,560	19,290	....	21,234
23	22,727	....	....	17,415	11,476	17,295	20,040	....	11,749	19,533	....	21,507
24	13,488	16,903	9,368	19,009	....	17,785	19,967	....	11,762	19,909	16,833	21,702
25	....	17,117	9,854	19,159	....	18,444	16,569	17,553	12,220	....	17,413	Closed
26	....	16,965	9,877	....	Closed	18,342	....	17,525	12,510	....	17,518	21,713
27	12,420	16,946	10,020	....	11,447	18,534	....	17,862	....	20,142	Closed	....
28	12,460	16,969	Closed	19,610	12,049	....	12,559	17,976	....	20,215	17,693	....
29	12,447	....	....	20,956	12,179	....	13,123	18,705	13,273	21,424	....	21,876
30	12,575	....	....	20,963	12,334	18,286	1, 086	....	13,769	21,537	....	21,920
31	12,969	....	10,632	....	....	....	13,630	....	....	21,889	....	22,031
Average	18,853	15,618	15,508	15,542	19,908	15,470	18,401	16,635	15,679	17,878	21,973	20,381

LIVE CATTLE OPTIONS ON FUTURES — PUTS DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	2,696	1,065	....	1,070	720	Closed	894	....	1,068
2	1,271	....	....	2,002	740	406	1,652	....	1,620	1,234	....	993
3	3,234	666	930	1,368	....	810	533	....	1,959	1,406	1,428	1,679
4	....	1,344	927	2,420	....	838	Closed	1,292	1,378	....	1,562	1,312
5	....	1,267	686	....	1,703	870	....	1,219	1,290	....	886	900
6	1,502	485	890	....	871	591	....	1,417	....	985	947	....
7	2,056	677	1,099	1,540	1,050	....	1,731	1,565	....	504	1,874	....
8	2,097	....	....	1,777	2,268	....	933	1,350	1,332	1,106	....	1,309
9	2,287	....	....	670	1,709	800	1,019	....	864	554	....	912
10	1,744	841	1,228	654	....	292	674	....	752	740	1,247	898
11	....	2,087	1,200	1,563	....	896	2,741	1,575	1,044	....	1,943	526
12	....	2,353	1,830	....	1,262	754	....	923	940	....	1,953	506
13	999	4,647	1,201	....	2,071	565	....	1,409	....	1,281	2,289	....
14	1,830	1,411	918	1,677	1,633	....	844	928	....	2,452	2,528	....
15	1,399	....	....	843	1,566	....	1,904	842	1,384	1,256	....	1,074
16	1,175	....	....	1,726	1,592	833	2,500	....	1,204	665	....	691
17	1,213	Closed	1,030	1,722	....	1,033	1,146	....	873	442	2,613	841
18	....	2,515	1,520	1,089	....	1,670	1,810	877	654	....	2,037	553
19	....	1,743	865	....	1,631	1,157	....	834	718	....	1,461	1,804
20	1,208	760	1,169	....	1,374	1,752	....	794	....	617	2,085	....
21	1,407	1,448	1,660	1,059	2,757	....	1,302	503	....	1,006	1,249	....
22	1,337	....	....	1,676	2,159	....	1,564	688	894	1,402	....	2,598
23	1,941	....	....	1,078	1,845	1,723	1,750	....	1,309	565	....	1,632
24	2,628	993	265	1,576	....	3,519	2,083	....	773	941	689	510
25	....	1,492	581	855	....	2,623	1,884	419	896	....	1,648	Closed
26	....	1,392	370	....	Closed	2,249	....	617	596	....	862	271
27	1,265	747	513	....	666	2,029	....	1,145	....	3,051	Closed	....
28	720	663	Closed	1,198	547	....	2,057	1,051	....	1,138	675	....
29	570	....	....	1,600	562	....	2,076	1,196	936	2,893	....	1,324
30	761	....	....	1,829	349	998	1,050	..	880	1,418	....	1,438
31	844	....	1,251	....	....	....	811	....	....	1,592	....	1,099
Total	33,488	27,531	20,133	32,618	29,420	26,408	33,134	21,364	22,296	28,142	29,976	23,938
Average	1,522	1,449	1,007	1,483	1,401	1,258	1,506	1,017	1,062	1,224	1,578	1,088

LIVE CATTLE OPTIONS ON FUTURES — PUTS DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	9,307	15,609	....	17,609	16,391	Closed	15,091	....	22,878
2	18,153	....	....	9,583	15,746	10,535	18,346	....	22,001	15,457	....	22,954
3	18,069	13,081	15,188	9,746	....	10,776	18,588	....	22,215	16,048	22,655	23,959
4	....	13,410	15,136	10,272	....	11,160	Closed	16,742	22,664	....	23,067	24,585
5	....	13,526	15,227	....	16,479	11,449	....	17,265	23,058	....	22,928	24,880
6	18,303	13,688	15,298	....	16,737	11,682	....	17,421	....	16,632	23,243	....
7	18,561	13,689	15,120	10,445	16,868	....	18,924	17,674	....	16,783	24,402	....
8	17,940	....	....	10,931	16,803	....	18,928	18,055	22,775	17,051	....	25,232
9	18,122	....	....	11,074	16,957	11,670	19,423	....	22,944	17,073	....	25,509
10	17,977	14,036	14,956	11,244	....	11,808	19,550	....	22,864	17,169	24,933	25,762
11	....	14,524	14,867	11,815	....	12,139	19,662	18,723	23,001	....	25,259	25,927
12	....	14,941	14,818	....	17,435	12,566	....	18,744	23,345	....	26,586	26,033
13	17,908	14,347	14,117	....	17,612	12,759	....	19,563	....	17,402	27,970	....
14	17,762	14,025	13,753	11,682	17,317	....	19,906	19,696	....	17,842	29,232	....
15	17,683	....	....	11,837	17,886	....	20,221	20,002	23,857	18,090	....	26,506
16	17,800	....	....	11,944	17,918	13,035	20,669	....	24,095	18,172	....	26,677
17	18,239	Closed	13,700	12,648	....	13,322	21,073	....	24,132	18,342	29,657	26,705
18	....	14,363	13,663	12,660	....	14,112	21,839	20,397	24,154	....	30,328	26,702
19	....	14,589	13,369	....	18,055	14,315	....	20,612	13,851	....	30,936	26,406
20	18,059	14,695	12,442	....	17,886	14,365	....	20,748	....	18,670	31,495	....
21	18,079	14,644	9,603	12,844	17,981	....	21,846	20,803	....	18,899	21,047	....
22	18,155	....	....	13,215	17,001	....	22,014	20,942	13,541	19,448	....	26,996
23	17,800	....	....	13,656	12,720	14,728	22,627	....	13,412	19,756	....	27,177
24	13,789	14,586	7,648	14,383	....	15,648	22,687	....	13,736	20,099	21,355	27,233
25	....	14,680	7,845	14,954	....	16,500	14,346	21,105	14,043	....	21,762	Closed
26	....	14,765	7,955	....	Closed	16,765	....	21,359	14,244	....	22,177	27,281
27	12,510	14,907	8,071	....	9,585	16,976	....	21,478	....	20,447	Closed	....
28	12,644	15,040	Closed	14,974	9,863	....	14,359	21,637	....	20,616	22,397	....
29	12,851	....	....	15,278	10,380	....	15,391	21,790	14,613	21,911	....	27,908
30	12,724	....	....	15,500	10,393	17,445	15,832	....	14,758	21,845	....	27,872
31	12,852	....	8,539	....	....	....	16,293	....	....	22,256	....	28,018
Average	16,635	14,291	12,566	12,272	15,582	13,512	19,097	19,578	19,681	18,483	25,338	26,055

LIVE CATTLE OPTIONS ON FUTURES — CALLS DAILY EXERCISE TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	13	....	Closed	....	....	....
2	....	....	....	....	....	....	10	....	58	....	....	....
3	....	....	....	....	....	....	11	....	87	....	....	....
4	....	....	....	....	....	....	Closed	....	86	....	3	....
5	....	....	....	....	....	....	....	....	423	....	....	....
6	....	....	....	....	....	....	....	4	....	....	....	....
7	....	....	....	....	1	....	22	....	....	....	7	....
8	....	....	....	....	....	....	1	....	13	....	....	....
9	....	....	....	....	....	....	16	....	101	....	....	....
10	....	....	....	....	....	....	50	....	9	....	....	....
11	....	....	....	....	....	....	....	....	27	....	5	....
12	....	....	....	....	....	....	....	....	9	....	22	....
13	....	....	....	....	....	....	....	8	....	....	12	....
14	....	....	....	....	....	....	10	....	....	10	29	....
15	....	....	....	....	1	....	4	17	55	....	....	....
16	....	....	....	....	....	....	3	....	2	....	....	....
17	....	Closed	....	....	....	....	34	....	197	....	107	....
18	....	....	....	....	....	....	3	28	324	....	117	....
19	....	....	....	....	....	....	....	16	292	....	297	....
20	....	....	....	....	....	....	....	2	....	....	278	....
21	....	....	....	....	1	....	17	10	....	....	541	....
22	....	....	....	....	2	....	95	....	2,119	1	....	....
23	6	....	....	....	....	....	66	....	1	....	....	....
24	141	....	785	....	....	4	184	....	....	....	3,332	....
25	....	....	....	....	....	....	166	....	....	....	....	Closed
26	....	....	....	....	Closed	2	....	....	....	....	....	....
27	1,357	....	....	....	546	....	....	1	....	....	Closed	....
28	1	....	Closed	....	....	....	4,271	27	....	1	....	....
29	....	....	....	....	....	....	1	21	....	....	....	....
30	....	....	....	....	....	10	....	....	....	4	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	1,505	....	785	....	551	16	4,977	134	3,803	16	4,750	....

LIVE CATTLE OPTIONS ON FUTURES — PUTS DAILY EXERCISE TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	59	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	17	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	8	....	....	....	2	....	....	....	....	2	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	1	....	....	1	....	....	....	....	....
9	1	....	....	2	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	16	....	....	....	....	....	....	....	....	....
13	15	....	162	....	....	....	....	....	....	....	....	....
14	12	....	2	....	....	....	....	....	....	....	....	....
15	9	....	....	....	....	....	....	....	....	....	....	....
16	2	....	....	....	....	....	....	....	....	....	....	....
17	25	Closed	....	....	....	....	....	....	30	....	....	....
18	....	....	24	17	....	....	....	....	100	....	....	....
19	....	....	98	....	25	....	....	....	3	....	55	....
20	91	....	813	....	30	....	....	....	....	....	....	....
21	77	....	166	....	33	....	....	....	....	....	9	....
22	72	....	....	....	100	....	....	....	646	....	....	....
23	225	....	....	....	603	....	....	....	....	....	....	....
24	25	....	2,008	....	....	....	....	....	....	....	432	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	1,754	....	....	....	3,471	....	....	....	....	....	Closed	....
28	....	....	Closed	5	....	....	639	....	....	....	....	....
29	....	....	....	16	36	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	2,316	....	3,289	41	4,359	17	640	....	779	2	496	....

LIVE CATTLE OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

FEBRUARY 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed								Closed			
4							Closed					
17		Closed										
25												Closed
26					Closed							
28			Closed								Closed	
Total												

FEBRUARY 1986 CONTRACTS

1	Closed								Closed			
4							Closed					
17		Closed										
23	6											
24	141											
25												Closed
26					Closed							
27	1,357										Closed	
28	1		Closed									
Total	1,505											

APRIL 1987 CONTRACTS

1	Closed								Closed			
4							Closed					

(Continued on Next Page)

LIVE CATTLE OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

APRIL 1987 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

APRIL 1986 CONTRACTS

1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	785	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	785	....	....	....	....	....	....	....	....	....

JUNE 1987 CONTRACTS

1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

LIVE CATTLE OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

JUNE 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed								Closed			
2												
3												
4							Closed					
5												
6												
7					1							
8												
9												
10												
11												
12												
13												
14												
15												
16					1							
17		Closed										
18												
19												
20												
21					1							
22					2							
23												
24												
25												Closed
26					Closed							
27					546						Closed	
28			Closed									
29												
30												
31												
Total					551							

AUGUST 1987 CONTRACTS

1	Closed								Closed			
2												
3												
4							Closed					
5												
6												
7												
8												
9												
10												
11												
12												
13												
14												
15												
16												
17		Closed										
18												
19												
20												
21												
22												
23												
24												
25												Closed
26					Closed							
27											Closed	
28			Closed									
29												
30												
31												
Total												

AUGUST 1986 CONTRACTS

1	Closed						13		Closed			
2							10					
3							11					
4							Closed					
5												
6												
7							22					
8							1					
9							16					
10							50					
11												
12												
13												
14							10					
15							4					

(Continued on Next Page)

LIVE CATTLE OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

AUGUST 1986 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16							3					
17		Closed					34					
18							3					
19												
20												
21							17					
22							95					
23							66					
24						4	184					
25							166					Closed
26					Closed	2						
27											Closed	
28			Closed				4,271					
29												
30						10						
31												
Total						16	4,976					

OCTOBER 1987 CONTRACTS

1	Closed								Closed			
2												
3												
4							Closed					
5												
6												
7												
8												
9												
10												
11												
12												
13												
14												
15												
16												
17		Closed										
18												
19												
20												
21												
22												
23												
24												
25												Closed
26					Closed							
27											Closed	
28			Closed									
29												
30												
31												
Total												

OCTOBER 1986 CONTRACTS

1	Closed								Closed			
2									58			
3									87			
4							Closed		66			
5									423			
6								4				
7												
8									13			
9									101			
10									9			
11									27			
12									9			
13								8				
14												
15								17	55			
16									2			
17		Closed							197			
18								28	324			
19								16	292			
20								2				
21								10				
22									2,119			
23									1			
24												
25												Closed
26					Closed							
27								1			Closed	
28			Closed					27				
29							1	21				
30												
31												
Total							1	134	3,803			

LIVE CATTLE OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

DECEMBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed								Closed			
2												
3												
4							Closed				3	
5												
6												
7											7	
8												
9												
10												
11											5	
12											22	
13											12	
14										10	29	
15												
16												
17		Closed									107	
18											117	
19											297	
20											278	
21											541	
22										1		
23												
24											3,332	
25												Closed
26					Closed							
27											Closed	
28			Closed							1		
29												
30										4		
31												
Total										16	4,750	

LIVE CATTLE OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

FEBRUARY 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed								Closed			
2												
3												
4							Closed					
5												
6												
7												
8												
9												
10												
11												
12												
13												
14												
15												
16												
17		Closed										
18												
19												
20												
21												
22												
23												
24												Closed
25												
26					Closed						Closed	
27												
28			Closed									
29												
30												
31												
Total												

FEBRUARY 1986 CONTRACTS

1	Closed								Closed			
2												
3												
4							Closed					
5												
6	8											
7												
8												
9	1											
10												
11												
12												
13	15											
14	12											
15	9											
16	2											
17	25	Closed										
18												
19												
20	91											
21	77											
22	72											
23	225											
24	25											Closed
25												
26					Closed						Closed	
27	1,754											
28			Closed									
29												
30												
31												
Total	2,316											

APRIL 1987 CONTRACTS

1	Closed								Closed			
2												
3												
4							Closed					
5												
6												
7												
8												
9												
10												
11												
12												
13												
14												
15												

(Continued on Next Page)

LIVE CATTLE OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

APRIL 1987 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

APRIL 1986 CONTRACTS

1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	16	....	....	....	....	....	....	....	....	....
13	....	....	3	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	24	....	....	....	....	....	....	....	....	....
19	....	....	98	....	....	....	....	....	....	....	....	....
20	....	....	813	....	....	....	....	....	....	....	....	....
21	....	....	156	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	2,008	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	-	....	....	....	....	....	....	....	....	....
Total	....	....	3,128	....	....	....	....	....	....	....	....	....

JUNE 1987 CONTRACTS

1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

LIVE CATTLE OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

JUNE 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	59	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	2	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	2	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	159	....	....	....	....	....	....	....	....	....
14	....	....	2	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	17	....	....	....	....	....	....	....	....
19	....	....	....	....	25	....	....	....	....	....	....	....
20	....	....	....	....	30	....	....	....	....	....	....	....
21	....	....	....	....	33	....	....	....	....	....	....	....
22	....	....	....	....	100	....	....	....	....	....	....	....
23	....	....	....	....	603	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	3,471	....	....	....	..	....	Closed	....
28	....	....	Closed	5	....	....	....	....	....	....	....	....
29	....	....	....	16	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	161	40	4,323	....	....	....	....	....	....	....

AUGUST 1987 CONTRACTS

1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

AUGUST 1986 CONTRACTS

1	Closed	....	....	....	....	....	....	..	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	17	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	1	....	....	1	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....

(Continued on Next Page)

LIVE CATTLE OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

AUGUST 1986 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16												
17		Closed										
18												
19												
20												
21												
22												
23												
24												
25												Closed
26					Closed							
27											Closed	
28			Closed				639					
29					36							
30												
31												
Total				1	36	17	640					

OCTOBER 1987 CONTRACTS

1	Closed								Closed			
2												
3												
4							Closed					
5												
6												
7												
8												
9												
10												
11												
12												
13												
14												
15												
16												
17		Closed										
18												
19												
20												
21												
22												
23												
24												
25												Closed
26					Closed							
27											Closed	
28			Closed									
29												
30												
31												
Total												

OCTOBER 1986 CONTRACTS

1	Closed								Closed			
2												
3												
4							Closed					
5												
6												
7												
8												
9												
10												
11												
12												
13												
14												
15												
16												
17		Closed							30			
18									100			
19									3			
20												
21												
22									646			
23												
24												
25												Closed
26					Closed							
27											Closed	
28			Closed									
29												
30												
31												
Total									779			

LIVE CATTLE OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

DECEMBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed								Closed			
2												
3												
4							Closed					
5												
6												
7										2		
8												
9												
10												
11												
12												
13												
14												
15												
16												
17		Closed										
18												
19												
20											55	
21												
22											9	
23												
24												
25											432	
26					Closed							Closed
27												
28			Closed								Closed	
29												
30												
31												
Total										2	496	

FEEDER CATTLE FUTURES PRICES
JANUARY 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day						
2	65.85	66.00	64.77	65.30	65.30	1052	1821
3	65.20	65.30	63.85	64.60@.55	64.57	1210	1532
6	64.60@.75	65.20	64.50	64.85@.80A	64.82	425	1357
7	65.00@.05	65.45	65.00	65.07A	65.07	160	1339
8	65.20	65.45	64.00	64.05	64.05	320	1287
9	64.35@.50	65.00	64.15	65.00@64.50	64.75	323	1238
10	64.85@.90	65.45	64.80	65.00@.20	65.10	359	1095
13	65.10	65.55	64.60	64.60A	64.60	193	888
14	64.60	64.92	64.15	64.50	64.50	261	787
15	64.85@.90	65.25	64.50	64.90A	64.90	300	585
16	64.90	65.90	64.75	65.70	65.70	126	524
17	65.30	65.90	65.30	65.50	65.50	56	513
20	65.75	66.00	64.85	65.85@64.85	65.35	318	248
21	....	....	....	....	....	4	209
22	....	....	....	....	....	....	183
23	....	....	....	....	....	....	163
24	....	....	....	....	....	....	163
27	....	....	....	....	....	....	107
28	....	....	....	....	....	....	53
29	....	....	....	....	....	....	22
30	....	....	....	....	....	....	....

MARCH 1986 FUTURES CONTRACT

IN JANUARY 1986

1	Exchange Closed; New Year's Day						
2	66.55@.65	66.75	65.00	65.35@.25	65.30	1135	5337
3	65.00@64.95	65.30	64.40	64.75@.80	64.77	1329	5253
6	64.90	65.20	64.25	64.25@.45	64.35	754	5190
7	64.70@.95	65.10	64.65	65.00@.05	65.02	476	5122
8	64.90@.95	64.95	63.60	63.75@.85	63.80	905	5209
9	64.20@.55	65.00	63.80	64.50@.55	64.52	979	5412
10	64.85	65.90	64.85	65.60@.70	65.65	910	5443
13	65.40@.45	65.75	64.50	64.65@.55	64.60	994	5398
14	64.80@.85	64.95	64.20	64.85@.75	64.80	1017	5281
15	64.97@65.05	66.10	64.85	65.90@.80	65.85	976	5208
16	65.50	65.97	65.20	65.70@.80	65.75	767	5337
17	65.55@.60	66.00	65.35	65.75@.55	65.65	612	5310
20	65.70@.75	66.60	65.70	66.50@.60	66.55	784	5446
21	66.60	66.70	65.95	66.05	66.05	751	5349
22	65.95@.80	66.27	65.75	66.15@.10	66.12	458	5319
23	66.40@.45	66.80	66.30	66.67@.65	66.65	767	5172
24	66.55@.50	66.70	66.25	66.60@.65	66.62	582	5071
27	67.40@.45	67.45	66.82	66.85@.82	66.82	869	4961
28	66.70@.60	67.20	66.55	66.90@.80	66.85	802	4977
29	66.60	66.62	66.15	66.35@.30	66.32	544	4834
30	66.50	66.50	65.60	65.70@.60	65.65	671	4730
31	65.45@.47	66.05	65.40	65.75	65.75	504	4676

IN FEBRUARY

3	65.95	66.40	65.85	65.95@.85	65.90	442	4550
4	65.90	65.90	64.65	65.00@64.90	64.95	812	4335
5	65.15	65.80	64.75	65.77@.50	65.62	628	4304
6	65.60	65.77	65.15	65.65@.55	65.60	441	4261
7	65.50	66.15	65.50	66.05@.10	66.07	550	4106
10	66.15	66.40	65.75	66.05@65.90	65.97	299	4068
11	65.80	65.80	64.50	64.55@.50	64.52	641	3972
12	64.25@.30	64.70	63.85	64.50@.30	64.40	948	4009
13	64.35@.25	64.60	63.80	64.00@.05	64.02	623	3898
14	64.00	64.60	64.00	64.30@.40	64.35	412	3676
17	Exchange Closed; President's Day						
18	63.65	63.75	62.85	62.85A	62.85	441	3652
19	62.50	64.20	62.50	62.90@.85	62.87	726	3453
20	63.40@.62	63.62	63.20	63.35@.25	63.30	786	3386
21	63.50	64.70	63.50	64.55	64.55	620	3235
24	64.70@.65	65.05	64.50	64.80@.95	64.87	857	3086
25	64.90	65.75	64.75	65.60@.75	65.67	989	2754
26	65.77@.80	65.80	65.05	65.05@.15	65.10	1029	2638
27	65.10@.05	65.10	64.35	64.50@.55	64.52	803	2466
28	64.60	65.20	64.15	64.25	64.25	793	2207

IN MARCH

3	64.00@63.95	64.00	63.60	63.80@.65	63.72	401	1884
4	63.60	64.40	63.50	63.70	63.70	391	1702
5	63.70	63.85	62.95	63.25@.20	63.22	331	1522
6	63.15	64.00	63.00	63.00@.02	63.02	310	1341
7	63.02@62.95	63.02	61.85	61.87	61.87	542	1155
10	62.25	62.30	61.00	61.60@.85B	61.72	377	892
11	61.72@.75	61.85	60.30	60.45A	60.45	300	656
12	60.55	61.35	60.50A	60.90@.77A	60.82	160	585
13	61.20	61.20	60.80	61.00	61.00	112	510
14	61.20	61.30	60.92	61.10	61.10	176	364
17	61.00	61.00	60.25	60.50	60.50	209	197

(Continued in Next Column)

FEEDER CATTLE FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
18	60.30@.25	60.45	59.20	59.20	59.20	93	125
19	59.22	59.75	59.22	59.75	59.75	57	63
20	59.75	59.85	58.25	58.85@.75	58.80	49	25
21	....	....	....	....	....	2	20
24	....	....	....	....	....	....	17
25	....	....	....	....	....	....	10
26	....	....	....	....	....	....	1
27	....	....	....	....	....	....	1
28	Exchange Closed; Good Friday						
31	....	....	....	....	....	....	....

APRIL 1986 FUTURES CONTRACT

IN JANUARY 1986

1	Exchange Closed; New Year's Day						
2	66.25	66.50	64.85	65.05	65.05	293	2201
3	64.95@.80	65.00	64.25	64.40@.50B	64.45	498	2202
6	64.60@.65	65.10	64.22	64.40	64.40	187	2177
7	64.60	65.00	64.60	64.95	64.95	144	2161
8	65.00	65.05	63.95	64.10@.20	64.15	320	2205
9	64.25	65.00	64.15	64.65	64.65	181	2226
10	65.00	65.90	65.00	65.67@.70	65.67	339	2176
13	65.60	65.70	64.52	64.52@.55	64.55	278	2187
14	64.60	64.90	64.40	64.82	64.82	438	2283
15	65.05	65.85	64.90	65.70	65.70	350	2350
16	65.30@.25	65.55	65.10	65.50@.40A	65.45	242	2378
17	65.25	65.60	65.20	65.25@.30	65.27	149	2355
20	65.25	66.10	65.25	66.10@.05	66.07	258	2358
21	66.10@.15	66.15	65.60	65.70	65.70	248	2419
22	65.60@.50	65.90	65.45	65.85@.90	65.87	168	2434
23	66.05	66.80	66.05	66.55	66.55	355	2404
24	66.45	66.65	66.25	66.65@.60	66.62	142	2409
27	67.15@.20	67.40	66.80	66.85@.80	66.82	364	2396
28	66.75	67.25	66.60	67.00@66.85	66.92	304	2462
29	66.65@.67	66.70	66.25	66.35@.40	66.37	280	2489
30	66.50	66.50	65.92	65.95	65.95	314	2509
31	65.75	66.20	65.75	66.10@.20	66.15	186	2521

IN FEBRUARY

3	66.30@.35	66.70	66.20	66.35	66.35	227	2532
4	66.30@.20	66.35	65.05	65.60	65.60	589	2561
5	65.60@.55	66.20	65.40	66.20	66.20	402	2623
6	66.25	66.40	65.80	66.25@.30	66.27	375	2681
7	66.20@.10	66.55	66.05	66.50@.45A	66.47	303	2640
10	66.70@.75	66.75	66.15	66.50	66.50	344	2664
11	66.30@.20	66.30	65.00	65.00A	65.00	762	2808
12	64.80@.75	65.05	64.05	64.70@.90	64.80	836	2872
13	64.75@.70	64.85	64.20	64.45@.35	64.40	430	2923
14	64.60	64.85	64.37	64.75@.65	64.70	267	2964
17	Exchange Closed; President's Day						
18	64.05@.00	64.05	63.20	63.20A	63.20	470	2995
19	63.05@.10	64.55	62.95	63.60@.50	63.55	682	3067
20	63.80@.85	64.10	63.75	63.80@.92	63.85	378	3075
21	64.20	64.80	64.15	64.55@.60	64.57	617	3058
24	64.60@.65	64.85	64.40	64.65@.70	64.67	418	3011
25	64.70	65.67	64.70	65.50@.55	65.52	676	3087
26	65.50@.45	65.60	64.80	64.90@.95	64.92	470	3093
27	64.95@.92	64.95	64.20	64.40@.45	64.42	506	3197
28	64.65@.60	65.40	64.20	64.30@.50	64.40	656	3429

IN MARCH

3	64.00	64.00	63.20	63.50@.40	63.45	932	3440
4	63.35@.30	64.25	63.10	63.80@.75	63.77	586	3525
5	63.85	63.85	62.60	63.07	63.07	736	3585
6	63.15	64.05	62.95	63.25@.10	63.17	933	3848
7	63.10@.05	63.10	62.15	62.40@.20	62.30	1048	3708
10	62.45	62.60	61.60	62.32@.50	62.40	1089	3859
11	62.50	62.50	61.25	61.40@.55	61.47	847	3914
12	61.40	62.25	61.15	61.90@.87	61.87	955	3839
13	61.95	62.20	61.75	62.00	62.00	575	3687
14	62.15@.20	62.45	62.00	62.05@.00	62.02	373	3632
17	61.25@.15	61.45	60.62	61.30@.20	61.25	848	3568
18	60.95@.90	61.10	60.00	60.05@.00	60.02	993	3487
19	60.50@.60	60.85	60.25	60.60@.65B	60.62	666	3209
20	61.00@.05	61.05	60.42	60.70@.65	60.67	448	3148
21	61.00	61.50	60.85	61.30@.40	61.35	526	3013
24	61.45	61.45	59.90	60.25@.10	60.17	468	2917
25	60.40@.35	61.25	60.35	60.85@.75	60.80	690	2814
26	60.85@.80	60.85	60.40	60.50@.60	60.55	1032	2591
27	60.30	60.55	59.50	59.70@.62	59.67	1022	2451
28	Exchange Closed; Good Friday						
31	59.35@.30	59.35	58.17	58.17@.17A	58.17	540	2230

FEEDER CATTLE FUTURES PRICES
APRIL 1986 FUTURES CONTRACT

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	56.70	57.00	56.67	57.00@56.90	56.95	854	2029
2	58.00	58.35	57.40	57.95@58.00	57.97	539	1806
3	58.35@.40	58.40	56.47	56.47A	56.47	323	1624
4	56.75	56.95	55.80	55.90@56.00	55.95	397	1437
7	57.15	57.45	56.30	57.25	57.25	255	1279
8	57.55	58.00	56.75	57.65@.50	57.57	406	1131
9	57.85	58.25	57.15	57.65	57.65	354	849
10	57.97@.95	58.25	57.30	57.30	57.30	101	801
11	58.00	58.70	57.85	58.60@.55A	58.57	334	621
14	58.85@.90	58.90	58.45	58.60	58.60	165	429
15	58.60	58.65	57.10	57.35	57.35	168	314
16	57.75	58.00	56.35	56.75	56.75	135	226
17	57.00	57.60	56.70	57.25@.35B	57.30	171	102
18	57.75	57.90	56.90	57.00@56.90	56.95	85	26
21	....	....	....	....	....	....	25
22	....	....	....	....	....	....	23
23	....	....	....	....	....	....	16
24	....	....	....	....	....	....	12
25	....	....	....	....	....	....	12
28	....	....	....	....	....	....	8
29	....	....	....	....	....	....	....

MAY 1986 FUTURES CONTRACT

IN JANUARY 1986

1	Exchange Closed: New Year's Day						
2	65.25	65.25	63.85	64.05A	64.05	74	1296
3	63.70	63.90	63.40	63.60@.50	63.55	200	1325
6	63.75	64.00	63.25	63.40@.25	63.32	110	1372
7	63.50	63.95	63.50	63.95	63.95	79	1386
8	64.00	64.00	63.00	63.10	63.10	211	1371
9	63.10	63.92	63.10	63.65	63.65	198	1403
10	63.97	64.55	63.97	64.25@.32	64.27	139	1426
13	64.12	64.35	63.35	63.35	63.35	175	1452
14	63.50	63.65	63.15	63.55A	63.55	190	1506
15	63.75	64.50	63.60	64.15@.20B	64.17	152	1570
16	64.10	64.25	63.80	64.00	64.00	248	1595
17	64.00	64.15	63.80	63.80@.85	63.82	178	1639
20	63.90	64.80	63.90	64.60A	64.60	160	1715
21	64.65	64.75	64.25	64.25	64.25	149	1788
22	64.25	64.50	64.25	64.45@.50	64.47	150	1793
23	64.72	65.17	64.72	65.02@.00	65.00	269	1898
24	65.00	65.47	64.90	65.30@.25	65.27	386	2049
27	66.05	66.15	65.60	65.72@.60	65.65	449	2121
28	65.55	65.95	65.50	65.60	65.60	154	2126
29	65.45	65.47	65.10	65.20@.12	65.17	251	2125
30	65.25	65.30	64.60	64.70@.60	64.65	196	2171
31	64.65@.55	65.00	64.55	65.00@64.95	64.97	139	2192

IN FEBRUARY

3	65.20	65.50	65.05	65.05	65.05	177	2162
4	65.05	65.10	64.10	64.30@.35	64.32	423	2316
5	64.35	64.85	64.32	64.85	64.85	320	2397
6	64.85	65.05	64.55	64.65@.60	64.62	166	2465
7	64.60@.50	64.90	64.50	64.90	64.90	218	2491
10	65.05@.10	65.35	64.90	65.20@.10	65.15	249	2519
11	65.10@.00	65.10	63.80	63.80@.85	63.82	405	2592
12	63.82@.90	64.00	63.35	63.80	63.80	373	2664
13	63.75@.70	64.00	63.30	63.50@.45	63.47	385	2715
14	63.60	64.00	63.50	63.75	63.75	214	2709
17	Exchange Closed: President's Day						
18	63.35	63.35	62.25	62.25@.25A	62.25	607	2771
19	62.15	63.70	62.12	63.00@62.50	62.75	684	2952
20	63.50	63.60	63.20	63.25@.30B	63.27	650	3307
21	63.55	64.20	63.55	64.15	64.15	396	3304
24	64.25@.27	64.35	63.55	63.85@.90	63.87	541	3453
25	63.85	64.50	63.85	64.25@.20	64.22	477	3521
26	64.40	64.40	63.70	63.70	63.70	389	3535
27	63.85	63.85	63.30	63.50@.40	63.45	444	3585
28	63.50	64.25	63.25	63.70@.55	63.62	370	3592

IN MARCH

3	63.40	63.45	62.95	63.30@.15	63.22	601	3568
4	62.95	63.80	62.90	63.40	63.40	377	3675
5	63.35	63.47	62.65	62.95@.90	62.92	509	3750
6	63.00	63.50	62.80	62.80@.85B	62.82	373	3827
7	62.80@.75	62.80	62.20	62.20@.25	62.22	777	4034
10	62.10	62.65	61.87	62.50@.65	62.57	530	4108
11	62.55@.50	62.55	61.60	61.75	61.75	651	4311
12	61.80@.75	62.50	61.60	62.40@.35	62.37	880	4447
13	62.25@.20	62.55	62.20	62.30@.35	62.32	484	4470
14	62.32	62.80	62.25	62.50@.35	62.42	517	4199
17	62.00@61.90	62.15	61.55	61.85	61.85	686	4258

(Continued in Next Column)

FEEDER CATTLE FUTURES PRICES
MAY 1986 FUTURES CONTRACT

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
18	61.75@.72	62.05	61.15	61.25@.15	61.20	998	4375
19	61.75@.70	61.75	61.20	61.40@.45	61.42	836	4419
20	61.70@.65	61.95	61.45	61.90@.80	61.85	581	4531
21	62.15	62.35	62.05	62.20@.25	62.22	454	4442
24	62.45@.40	62.45	61.40	61.55@.50	61.52	611	4565
25	61.85@62.20	62.45	61.85	62.35@.40	62.37	602	4642
26	62.25@.15	62.35	61.87	61.95@.90	61.92	613	4708
27	61.90	62.07	61.25	61.45@.35	61.40	731	4790
28	Exchange Closed: Good Friday						
31	61.15@.10	61.15	59.90	59.90@.90A	59.90	376	4941

IN APRIL

1	58.50@.45	58.65	58.40	58.40@.40A	58.40	1050	4801
2	58.75@59.05	59.55	58.50	59.10@.05	59.07	1441	4720
3	59.50	59.50	57.57	57.57A	57.57	993	4842
4	57.65	57.95	56.15	56.15@.25	56.20	1579	4658
7	56.95@57.20	57.45	56.40	56.80@.70	56.75	1237	4608
8	57.05@.00	57.40	55.80	56.60@.50	56.55	1365	4614
9	57.00@.10	57.37	56.50	57.00@.15	57.07	960	4724
10	57.75@.85	57.90	57.05	57.30@.05	57.17	873	4633
11	57.60	58.50	57.50	58.45@.30	58.37	925	4576
14	58.70	58.70	57.70	58.10@57.80	57.95	1110	4636
15	58.10	58.10	56.45	56.50	56.50	889	4626
16	56.40	56.75	55.00	55.05	55.05	1227	4475
17	55.20@.25	56.25	54.30	56.15@.25	56.20	1215	4416
18	56.40	57.35	55.15	55.25@.15	55.20	1220	4276
21	55.10	55.65	53.90	54.05@.10	54.07	1415	4417
22	53.90	54.62	53.15	54.00@.10	54.05	1164	4352
23	54.60@.65	54.70	52.65	52.65@.75	52.70	1327	3845
24	52.70	53.45	52.00	53.15@.10	53.12	1294	3443
25	53.25	53.25	52.45	52.55@.45	52.50	701	3458
28	53.00	53.10	52.30	52.55@.60	52.57	869	3230
29	52.70@.82	54.07	52.70	54.07B	54.07	919	2952
30	54.70@55.00	55.57	54.50	55.57@.57B	55.57	1416	2423

IN MAY

1	56.00@55.95	56.00	54.70	55.75@.65	55.70	983	2284
2	55.60	56.95	55.10	56.25@.20	56.22	1073	1965
5	55.80@.70	57.40	55.50	56.80@.75	56.77	802	1582
6	56.90@.95	57.35	56.27	56.40@.50	56.45	602	1366
7	56.40@.45	56.60	55.70	56.50@.60	56.55	651	1042
8	56.87	58.00	56.80	57.50	57.50	473	887
9	57.90	58.40	57.65	58.37@.40	58.37	213	759
12	58.40	58.85	57.90	58.40@.15	58.27	256	654
13	58.55	58.60	57.85	58.30	58.30	249	592
14	58.50	58.50	57.50	57.80	57.80	145	467
15	57.80	57.80	57.00	57.10@.20	57.15	79	379
16	55.65	56.00	55.65	55.65A	55.65	100	376
19	55.85@.95	56.30	55.75	55.90	55.90	199	248
20	55.85@.90	56.20	54.40	54.40@.40A	54.40	220	69
21	....	....	....	....	....	....	37
22	....	....	....	....	....	....	32
23	....	....	....	....	....	5	32
26	Exchange Closed: Memorial Day						
27	....	....	....	....	....	....	17
28	....	....	....	....	....	....	8
29	....	....	....	....	....	....	....

AUGUST 1986 FUTURES CONTRACT

IN JANUARY 1986

1	Exchange Closed: New Year's Day						
2	65.85	66.15B	65.02	65.30	65.30	35	533
3	65.00	65.30	64.60	64.90	64.90	87	543
6	64.95	65.35	64.55	64.55	64.55	48	541
7	65.00@.10	65.15	64.85	65.05	65.05	82	610
8	65.05@64.95	65.05	64.00	64.00	64.00	53	614
9	64.50@.75	64.90B	64.30	64.80B	64.80	49	634
10	65.40	65.60	65.35	65.45A	65.45	122	654
13	65.50	65.60	64.55	64.55@.65B	64.60	58	681
14	64.85	64.85	64.50A	64.80	64.80	88	746
15	65.00	65.65B	65.00	65.65B	65.65	62	771
16	65.50	65.60B	65.10	65.50	65.50	22	782
17	65.50	65.55	65.20	65.35	65.35	46	785
20	65.25	65.95B	65.25	65.85@.95B	65.90	62	797
21	65.90	65.90	65.45	65.60	65.60	47	809
22	65.55	65.70	65.40	65.70	65.70	79	843
23	65.70@.75	66.30	65.70	66.30	66.30	128	842
24	66.10	66.50	66.10	66.50	66.50	71	884
27	67.00	67.15	66.65	66.90@.87A	66.87	122	930
28	66.65	66.85	66.55	66.80@.85	66.82	107	962
29	66.55	66.55	66.15	66.45	66.45	92	1008
30	66.50	66.55	66.05	66.15B	66.15	273	1141
31	65.97	66.35	65.90	66.35	66.35	114	1211

FEEDER CATTLE FUTURES PRICES
AUGUST 1986 FUTURES CONTRACT
IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3	66.35	66.70	66.35	66.55	66.55	124	1182
4	66.40	66.45	65.50	65.75	65.75	181	1243
5	65.80	66.15B	65.65	66.05@.15B	66.10	164	1295
6	66.00	66.20	65.80	66.15	66.15	189	1363
7	66.00	66.30B	65.80	66.20@.30B	66.25	116	1348
10	66.35@.40	66.50	66.25	66.45B	66.45	74	1382
11	65.95@.75	65.95	65.20	65.30B	65.30	248	1424
12	65.20	65.35	64.72	65.15	65.15	200	1439
13	65.07	65.50	64.85	65.30	65.30	189	1468
14	65.05	65.60	65.05	65.45@.47	65.45	220	1538
17	Exchange Closed: President's Day						
18	64.90	64.90	64.10	64.30A	64.30	262	1594
19	64.20@.25	65.60	64.20	65.00	65.00	202	1591
20	65.45	65.45	65.25	65.40	65.40	133	1616
21	65.50@.55	66.00	65.50	65.97	65.97	167	1713
24	66.00@.05	66.05	65.60	65.80@.85	65.82	126	1747
25	65.75	66.15	65.70	66.05	66.05	135	1768
26	66.00	66.05	65.35	65.70	65.70	165	1763
27	65.40	65.50	65.05	65.30	65.30	257	1855
28	65.25	65.55	65.07	65.35@.25	65.30	205	1893

IN MARCH

3	65.00	65.00	64.40	64.65@.60	64.62	164	1934
4	64.40	65.05	64.27	64.80	64.80	154	1945
5	64.80	64.80	64.30	64.40	64.40	147	1983
6	64.60	64.80	64.30	64.45B	64.45	157	2016
7	64.25	64.25	63.80	63.85	63.85	263	2048
10	63.80@.75	63.90B	63.37	63.90B	63.90	201	2089
11	63.90@.80	63.90	62.80	62.85@.80	62.82	223	2134
12	62.80@.75	63.50	62.70	63.20@.15	63.17	244	2191
13	63.00	63.37	63.00	63.27@.35B	63.30	148	2210
14	63.20	63.65	63.20	63.55	63.55	90	2245
17	62.90@.85	63.20	62.45	62.95@.90	62.92	254	2243
18	62.90	63.10	62.10	62.25@.10	62.17	418	2319
19	62.30	62.72	62.30	62.60@.55	62.57	176	2320
20	62.80@.85	62.95	62.57	62.90@.80A	62.85	228	2414
21	63.05	63.25	63.00	63.25@.20	63.22	194	2479
24	63.40	63.40	62.50	62.60@.50	62.55	170	2517
25	62.80	63.35	62.70	63.25@.20	63.22	266	2505
26	63.10@.05	63.15	62.90	62.90@63.02	62.97	212	2541
27	62.95	63.25	62.50	62.60@.70	62.65	258	2630
28	Exchange Closed: Good Friday						
31	62.50	62.50	61.15	61.15A	61.15	293	2624

IN APRIL

1	60.15@.00	60.15	59.65	60.05@.15	60.10	609	2771
2	60.75@.80	61.60	60.55	61.20@.15	61.17	659	2729
3	61.25	61.40	59.67	59.67A	59.67	588	2732
4	59.50@.70	59.92	58.17	58.17@.17A	58.17	651	2750
7	59.00@.05	59.40	58.55	58.75@.80	58.77	527	2752
8	58.97	58.97	57.70	58.40@.35	58.37	625	2664
9	58.95@59.00	59.10	58.37	58.80	58.80	329	2651
10	59.25@.35	59.40	58.75	58.95	58.95	433	2655
11	59.20	59.90	59.20	59.65@.80	59.72	638	2812
14	60.00	60.00	59.35	59.55@.50	59.52	398	2875
15	59.60@.70	59.70	58.05	58.20	58.20	460	2918
16	58.15@.20	58.47	56.85	56.90@.85	56.87	1042	3014
17	57.20@.10	57.90	56.45	57.85@.90	57.87	719	3071
18	58.55@.60	58.85	57.25	57.40	57.40	820	3132
21	57.20@.25	57.35	55.90	56.00@55.95	55.97	912	3341
22	55.75@.60	56.30	55.00	55.80@.70	55.75	1093	3428
23	56.20@.40	56.40	54.25	54.25@.25A	54.25	1112	3738
24	54.00@53.95	54.95	53.35	54.90@.85	54.87	1219	3898
25	55.10@.05	55.10	54.40	54.55@.60	54.57	871	4000
28	55.00	55.00	54.02	54.25@.15	54.20	1133	4224
29	54.45	55.70	54.45	55.70B	55.70	1005	4185
30	56.60@.70	57.20	56.45	57.20B	57.20	1531	4489

IN MAY

1	57.75@.70	57.75	56.10	56.80@.65	56.72	1810	4556
2	56.30	57.20	56.10	56.50@.60	56.55	1195	4571
5	56.25@.20	58.05	55.80	57.30@.12	57.20	2008	4620
6	57.70	58.00	56.40	56.75@.65	56.70	1723	4806
7	56.55	57.20	56.20	57.00@.10	57.05	950	4800
8	57.35	58.55	57.25	58.40@.30	58.35	1559	4656
9	58.70@.72	59.15	58.10	59.00@58.95	58.97	1103	4520
12	58.95	59.55	58.57	59.10@58.85	58.97	1542	4141
13	59.05@.15	59.40	58.40	58.95@59.10	59.02	1099	4115
14	59.15@.25	59.25	58.65	58.75B@.85	58.80	981	4067
15	52.95@59.05	59.05	58.05	58.30@.20	58.25	827	4084
16	56.75@.75A	57.05	56.75	56.75A	56.75	720	4113
19	56.50	57.75	56.50	56.90@57.00	56.95	1172	4020
20	57.00	57.22	56.60	56.70	56.70	807	4072

(Continued in Next Column)

FEEDER CATTLE FUTURES PRICES
AUGUST 1986 FUTURES CONTRACT
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
21	56.60@.55	56.77	55.20	55.20@.20A	55.20	1301	4005
22	55.60@.70	56.25	55.15	56.25@.15	56.20	1015	3787
23	56.25@.40	56.97	56.05	56.97@.85	56.90	689	3725
26	Exchange Closed: Memorial Day						
27	56.65	57.40	55.95	56.75@.85	56.80	1201	3701
28	57.00	58.05	56.90	57.90@58.00	57.95	1423	3917
29	58.15	58.15	57.20	57.45B@.65	57.55	687	3914
30	57.40@.35	57.40	56.10	56.50@.40	56.45	1125	3913

IN JUNE

2	56.15	56.17	55.45	55.55@.45	55.50	989	4005
3	55.40@.35	56.07	55.30	55.75@.65	55.70	692	3989
4	55.70	56.90	55.70	56.25@.30	56.27	857	3951
5	56.50	57.40	56.45	57.30@.40	57.35	725	4021
6	57.35	57.75	56.72	56.05@.95	56.90	823	4139
9	57.20	57.25	55.60	55.80@.85	55.82	1229	3857
10	55.65	56.75	55.50	56.30@.45	56.37	1023	3969
11	56.15@.10	56.50	55.75	56.30@.40	56.35	937	4266
12	56.15@.25	57.35	56.15	57.35@.25	57.30	1067	4413
13	57.25@.35	57.97	57.25	57.65@.70	57.67	1225	4600
16	57.95@58.00	58.00	56.90	57.20@.35	57.27	814	4709
17	58.30	58.77	57.75	58.77@.77B	58.77	1147	4870
18	59.45@.40	59.87	58.95	59.75@.85	59.80	2011	5200
19	59.65	59.80	59.20	59.40@.50	59.45	950	5201
20	59.55@.50	60.40	59.50	60.35@.40	60.37	1243	5024
23	60.35@.37	60.37	59.82	60.17@.20	60.20	617	4913
24	61.70@.70B	61.70	61.70	61.70B	61.70	48	4880
25	63.20@.20B	63.20	62.65	63.15@.20	63.17	1347	4768
26	62.75@.55	62.95	62.00	62.65@.55	62.60	922	4764
27	62.50@.45	63.00	61.75	62.00	62.00	891	4706
30	61.70@.60	61.95B	60.55	61.90@.70	61.80	1403	4719

IN JULY

1	61.30	62.25	60.85	62.15@.05	62.10	997	4711
2	61.70@.65	63.30	61.65	63.20	63.20	888	4615
3	63.40	63.40	62.55	63.00@.15	63.07	696	4868
4	Exchange Closed: Independence Day						
7	63.20	64.50	63.12	63.95@.90	63.92	1216	4733
8	63.75@.70	63.75	62.60	62.65@.60	62.62	804	4669
9	62.40	64.05	61.90	64.00@63.80	63.90	1083	4670
10	63.85	64.10	62.90	63.60@.85	63.72	791	4671
11	63.27	63.50	62.50	63.00@62.90	62.95	785	4569
14	62.70	63.55	62.37A	63.55@.45A	63.50	916	4499
15	63.80@.85	64.60	63.75	64.55@.45	64.50	965	4448
16	64.27@.20	65.25	63.75	64.15@.05	64.10	1192	4406
17	64.15@.20	64.60	63.65	63.70	63.70	680	4258
18	64.25@65.20	65.20	64.15	65.05@.00	65.02	693	4188
21	65.15	65.50	64.80	65.20@.30	65.25	915	4054
22	65.20	65.25	64.40	65.15@.10	65.12	562	3885
23	65.20	66.07	65.20	65.80@.85	65.82	1025	3949
24	65.50	65.97	65.37	65.60@.80	65.70	596	3827
25	65.60	65.72	65.15	65.50@.60	65.55	762	3466
28	66.55@.70	66.85	66.20	66.50@.45	66.47	1139	3320
29	66.25	66.35	65.80	66.25@.30	66.27	571	3157
30	66.00	66.55	64.85	65.40@.10	65.25	819	3141
31	65.10@.00	65.40	64.80	65.40@.30	65.35	986	3012

IN AUGUST

1	65.35	65.85	65.17	65.75@.70	65.72	300	2901
4	66.00@.05	66.10	65.15	65.55@.60	65.57	268	2817
5	65.55@.57	65.95	65.35	65.50@.60	65.55	346	2732
6	65.65@.70	65.70	64.75	65.05@.20	65.12	385	2572
7	65.50@.60	66.00	65.20	65.80	65.80	268	2460
8	65.85	65.85	65.25	65.80	65.80	361	2306
11	66.00	66.20	65.60	65.80	65.80	556	2101
12	66.00	66.10	65.75	65.95	65.95	309	1866
13	66.00	66.10	65.70	65.95	65.95	202	1732
14	65.95	66.02B	65.75	65.95@66.00	65.97	200	1557
15	66.00	67.20	65.95	66.95@67.20	67.07	424	1289
18	66.70@.75	67.15	66.55	67.00	67.00	473	986
19	67.05@.00	67.65	66.95	67.55@.65	67.60	750	535
20	67.65@.60	68.30	67.25	68.30@67.85	68.07	593	153
21	....	....	....	....	....	31	142
22	....	....	....	....	....	2	138
25	....	....	....	....	....	....	91
26	....	....	....	....	....	....	57
27	....	....	....	....	....	....	28
28	....	....	....	....	....	....	....

FEEDER CATTLE FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
10	63.50	63.50	62.70A	62.70A	62.70	8	8
13	62.67	62.75	61.90	61.90	61.90	34	40
14	61.95@62.00	62.00	61.85A	61.85A	61.85	10	53
15	62.60	62.70	62.45A	62.70	62.70	3	56
16	62.50	62.55	62.25A	62.55	62.55	3	57
17	62.50	62.80B	62.50	62.75	62.75	5	58
20	63.00	63.05B	62.90A	63.05B	63.05	3	59
21	....	....	62.95A	62.95A	62.95	....	52
22	63.00	63.00	62.80A	62.85	62.85	14	53
23	63.15	63.40B	63.15	63.40B	63.40	9	56
24	63.10	63.60	63.10	63.60@.55A	63.57	17	63
27	64.00	64.25	64.00	64.05	64.05	17	73
28	64.05	64.05	63.75A	63.85	63.85	17	83
29	63.70	63.70	63.35	63.45	63.45	62	103
30	63.40	63.60	63.05A	63.05A	63.05	69	151
31	62.95	63.30B	62.95	63.30B	63.30	27	162

IN FEBRUARY

3	63.60	63.60	63.40	63.45	63.45	18	172
4	63.10	63.10	62.60	62.75@.65A	62.70	45	194
5	62.75	63.00	62.75	63.00	63.00	27	192
6	63.00	63.05	62.75	62.95	62.95	35	214
7	62.95	63.20	62.80A	63.15@.20	63.17	37	234
10	63.20	63.45	63.20	63.40	63.40	28	247
11	63.15	63.15	62.40	62.40	62.40	26	258
12	62.40	62.50	62.10	62.25	62.25	39	268
13	62.45	62.55B	62.10A	62.20	62.20	18	266
14	62.25	62.50	62.25	62.40@.50	62.45	78	300
17	Exchange Closed; President's Day						
18	62.15	62.20	61.40	61.50A	61.50	84	333
19	61.40	62.75	61.40	61.85	61.85	54	351
20	62.35	62.60	62.35	62.55A	62.55	35	366
21	62.60	63.15	62.60	63.00	63.00	79	377
24	63.10	63.10	62.80A	62.95	62.95	25	375
25	62.85	63.25B	62.80	63.20@.15A	63.17	46	386
26	63.25	63.25	62.65	62.70	62.70	19	376
27	62.50	62.60	62.15	62.25	62.25	32	388
28	62.30	62.55B	62.20	62.40B	62.40	37	420

IN MARCH

3	62.20	62.25	61.85	61.90	61.90	53	447
4	61.75	62.20	61.75	62.15B	62.15	36	469
5	62.05	62.05	61.75	61.80@.95B	61.87	67	514
6	62.00	62.20	61.85	61.90	61.90	39	526
7	61.75	61.75	61.55	61.55	61.55	34	543
10	61.50	61.55	61.25	61.40	61.40	43	562
11	61.35	61.35	60.45	60.45	60.45	90	593
12	60.60	61.25	60.55	60.75A	60.75	55	615
13	60.75@.80	61.05	60.75	61.00	61.00	46	624
14	61.10	61.35	61.10	61.20@.15	61.17	32	637
17	61.00	61.00	60.45	60.80	60.80	57	653
18	60.60	60.80	60.10	60.10	60.10	66	689
19	60.30@.50	60.70	60.30	60.45	60.45	66	706
20	60.70@.75	60.75	60.50	60.60@.75B	60.67	92	739
21	60.80	60.90	60.70	60.90	60.90	45	757
24	61.00	61.00	60.30	60.30	60.30	34	761
25	60.50	60.90	60.50	60.90	60.90	55	796
26	60.90	60.90	60.60	60.75	60.75	66	830
27	60.77@.80	60.85	60.40	60.40	60.40	90	852
28	Exchange Closed; Good Friday						
31	60.25	60.25	58.90	58.90A	58.90	83	897

IN APRIL

1	58.25@.15	58.25	57.40	57.80	57.80	155	975
2	58.20@.30	59.25	58.20	58.95	58.95	138	1012
3	59.20@.25	59.25	57.45	57.45	57.45	225	1026
4	57.80	57.90	56.25	56.25@.35	56.30	166	1092
7	56.95@57.00	57.45	56.75	56.80@.95	56.87	264	1087
8	57.05	57.15	56.15	56.67@.65	56.67	195	1104
9	57.05	57.20	56.75	56.90@.85	56.87	129	1134
10	57.50	57.55	57.10	57.15	57.15	75	1137
11	57.45	58.15	57.45	57.95@58.02	57.97	132	1156
14	58.20@.15	58.20	57.75	57.80	57.80	109	1151
15	57.75	57.75	56.50	56.50	56.50	112	1207
16	56.55@.65	57.20	55.25	55.25	55.25	257	1285
17	55.55	56.20	55.00	56.20	56.20	201	1289
18	56.70	57.15	56.00	56.10@.00	56.05	178	1320
21	56.00	56.20	54.55	54.55	54.55	199	1350
22	54.50	55.00B	54.00	54.60	54.60	244	1343
23	55.00	55.00	53.10	53.10@.10A	53.10	235	1384
24	52.95@.75	53.70	52.40	53.65@.55	53.60	364	1456
25	53.65	53.72	53.40	53.55	53.55	158	1482
28	53.75	53.75	53.10	53.10	53.10	183	1572

(Continued in Next Column)

FEEDER CATTLE FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
29	53.40@.30	54.60	53.30	54.60B	54.60	103	1582
30	54.85@55.25	56.10	54.85	56.10B	56.10	257	1623

IN MAY

1	56.30	56.30	54.80	55.20@.30	55.25	163	1622
2	54.95	55.47	54.45	54.70@.65	54.67	209	1664
5	54.20	56.10	54.15	55.20@.30	55.25	189	1667
6	55.70	55.85	54.90	55.00@54.90	54.95	257	1752
7	54.95	55.50	54.90	55.50@.45	55.47	261	1782
8	55.90	56.85	55.90	56.60@.70	56.65	248	1705
9	56.85	57.10	56.35A	56.90	56.90	169	1729
12	56.75@.70	57.30	56.40	56.75@.85	56.80	267	1745
13	56.85@.80	57.35	56.45	57.00@56.90	56.95	281	1783
14	57.15	57.20	56.65	56.80@.85	56.82	190	1793
15	56.95	56.95	56.25	56.55@.50	56.52	119	1839
16	55.02@.02A	55.30	55.02	55.02A	55.02	74	1848
19	54.85	55.95	54.85	55.35	55.35	206	1858
20	55.35	55.70B	55.15	55.15	55.15	119	1853
21	55.05	55.15	53.65	53.65A	53.65	165	1824
22	53.70	54.35	53.20	54.25@.35	54.30	404	1837
23	54.30	55.10	54.05	55.00@.10	55.05	135	1866
26	Exchange Closed; Memorial Day						
27	54.90	55.30	54.00	54.65@.70B	54.67	155	1893
28	54.95	55.75	54.90A	55.60	55.60	191	1912
29	55.70@.75	55.75	55.00	55.10@.20	55.15	88	1913
30	54.90	54.90	54.00	54.40A	54.40	132	1903

IN JUNE

2	54.30	54.40	53.50	53.50	53.50	226	1919
3	53.60@.65	54.10	53.40	53.80@.85	53.82	166	1890
4	54.15	54.70	54.10	54.40@.55	54.47	89	1886
5	54.55	55.25	54.55	55.25	55.25	185	1928
6	55.30	55.50	54.60	54.85	54.85	199	1951
9	54.95	55.00B	53.85	53.90@54.00	53.95	213	1951
10	53.90	54.90	53.85A	54.50	54.50	299	1948
11	54.20	54.60	53.80	54.35@.40	54.37	153	1902
12	54.20	55.15	54.20	55.10@.15	55.12	211	1927
13	55.12@.15	55.80	55.12	55.60	55.60	203	1902
16	55.80	55.80	54.75	55.10@.20	55.15	115	1922
17	56.00@.20	56.65	55.72	56.65B	56.65	216	1963
18	56.80	57.65	56.35	57.20	57.20	475	2020
19	57.25	57.25	56.55	56.90B	56.90	207	1981
20	56.75	57.60	56.75	57.60	57.60	259	2023
23	57.60	57.60	56.97A	57.35@.40	57.37	159	2033
24	58.87@.87B	58.87	58.87	58.87B	58.87	27	2036
25	60.37@.37B	60.37	59.40	59.75@.70	59.72	671	2060
26	59.00@58.85	59.80	58.85	59.60	59.60	517	2090
27	59.60@.55	59.90	58.85	59.10	59.10	250	2130
30	58.60@.50	58.95	57.65	58.75	58.75	394	2104

IN JULY

1	58.35	59.10	58.10	59.10	59.10	265	2157
2	58.95	60.10	58.70	60.05@.00	60.02	237	2139
3	60.15	60.30	59.65	60.10	60.10	208	2178
4	Exchange Closed; Independence Day						
7	60.10	61.55	60.10	61.05	61.05	560	2277
8	60.95@.90	60.95	59.60	59.60	59.60	320	2271
9	59.35	60.95	59.30	60.95@.75	60.85	411	2326
10	60.70	61.30	60.35	60.90	60.90	259	2341
11	60.80	61.00	60.35	60.40@.35	60.37	441	2257
14	60.25	61.15	60.00	60.95@.90	60.92	315	2358
15	61.30@.50	62.32	61.30	62.30@.15	62.22	361	2395
16	62.25@.20	62.90	61.75	62.10@.00	62.05	513	2406
17	62.15	62.40	61.45	61.50@.45	61.47	265	2390
18	62.25@.50	62.90	61.90	62.70	62.70	348	2431
21	62.90@63.00	63.20	62.35	62.90@.95	62.92	342	2511
22	63.05	63.05	62.50	62.80@.95	62.87	300	2438
23	63.02	63.50	62.75	62.90	62.90	253	2450
24	62.65@.55	63.25	62.55	63.25@.00	63.12	555	2310
25	62.90@.85	63.40	62.60	63.40@.25	63.32	371	2427
28	64.80@.82	64.82	64.05	64.25	64.25	689	2498
29	63.80	63.85	63.25	63.30	63.30	269	2534
30	62.80@.75	63.50	62.12	62.65@.60	62.62	520	2608
31	62.25	63.10	62.25	62.75	62.75	308	2555

IN AUGUST

1	62.80	63.40	62.80	63.25	63.25	216	2571
4	63.60	63.70	63.02	63.30	63.30	246	2590
5	63.40	63.70	62.75	62.75	62.75	315	2625
6	62.95	62.95	61.85	62.40	62.40	275	2686
7	62.80@.85	63.60	62.80	63.35	63.35	291	2667
8	63.40	63.47	63.00	63.35@.30	63.32	351	2778

(Continued in Next Column)

FEEDER CATTLE FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
11	63.50	63.75	62.90	62.97@.95	62.97	265	2723
12	63.05	63.50	63.00	63.10	63.10	207	2666
13	63.10	63.50	63.05	63.35	63.35	237	2649
14	63.40	63.47	63.10	63.10	63.10	162	2606
15	63.45@.35	64.00	63.25	63.95@64.00	63.97	359	2596
18	63.55@.50	63.90	63.35	63.85	63.85	377	2571
19	63.90	64.15	63.65	63.95@.85	63.90	580	2506
20	63.70	63.75	63.10	63.35@.30	63.32	593	2439
21	63.10	63.35	62.90	62.97	62.97	333	2478
22	62.95@.90	63.27	62.75	63.00	63.00	419	2422
25	62.90@.85	63.12	62.57	62.70	62.70	391	2294
26	62.70	62.80	62.40	62.65@.75	62.70	270	2195
27	62.75@.70	63.12	62.70	63.05@.00	63.02	270	2119
28	63.05@.02	63.35	62.97	63.35	63.35	399	2034
29	63.30@.20A	63.40	63.10	63.35@.40	63.37	356	1943

IN SEPTEMBER

1	Exchange Closed: Labor Day						
2	63.40@.45	63.60	63.17	63.17@.30	63.25	319	1832
3	63.25	63.45	63.10	63.25	63.25	378	1658
4	63.40	63.65	63.25	63.65	63.65	230	1574
5	63.65	63.70	63.50	63.65@.50	63.57	123	1534
8	63.60	63.67	63.35	63.62@.67	63.65	160	1416
9	63.70	63.95	63.50	63.95	63.95	244	1295
10	63.80	63.85	63.62	63.75	63.75	107	1247
11	63.25	63.55	62.75	63.20	63.20	175	1155
12	62.90	63.15	62.85	62.90B	62.90	249	990
15	62.80	62.82	62.25	62.75@.70	62.72	367	820
16	62.50	63.05B	62.50	63.00	63.00	152	662
17	62.95	63.00	62.75	62.90	62.90	24	646
18	62.75@.80	62.80	62.50	62.60	62.60	75	625
19	62.50	62.60	62.35	62.55	62.55	71	549
22	62.50	62.50	62.05	62.20	62.20	76	501
23	62.10	62.30	61.90	62.15@.25B	62.20	215	420
24	62.25	62.30	62.15	62.20	62.20	121	330
25	62.25	62.25	62.02	62.05	62.05	49	311
26	....	....	....	....	61.98	....	....
29	....	....	....	....	61.98	....	311
30	....	....	....	....	61.98	....	....

OCTOBER 1986 FUTURES CONTRACT
IN JANUARY 1986

10	62.50	62.50	62.00	62.00	62.00	5	5
13	62.00	62.10B	61.85A	61.85A	61.85	2	6
14	61.85	61.85	61.60	61.75	61.75	17	22
15	62.00	62.15B	62.00	62.15B	62.15	14	32
16	62.00	62.10B	62.00	62.00	62.00	8	36
17	62.02	62.35	62.00	62.00	62.00	19	50
20	62.20@.25	62.47	62.20	62.47	62.47	4	51
21	62.50	62.75	62.40	62.55@.50A	62.52	13	59
22	62.50	62.52	62.40	62.50	62.50	4	63
23	62.65@.75	62.95	62.65	62.90A	62.90	17	64
24	62.85	63.20	62.85	63.15A	63.15	23	76
27	64.00@.10	64.10	63.60	63.60	63.60	24	92
28	63.60	63.70	63.20	63.20	63.20	68	139
29	63.10	63.15	62.85A	62.85A	62.85	25	139
30	62.90	63.00B	62.65	62.65	62.65	4	141
31	62.70	62.90	62.60	62.85	62.85	21	160

IN FEBRUARY

3	63.25	63.25	63.05	63.05	63.05	19	174
4	63.07	63.07	62.30A	62.35@.30A	62.32	69	224
5	62.60	62.80	62.45	62.80@.75A	62.77	45	231
6	62.77	62.85	62.55	62.70@.60	62.65	26	249
7	52.70	63.02	62.60A	62.85A	62.85	56	290
10	63.00	63.25	63.00	63.10A	63.10	36	312
11	63.02	63.02	62.25	62.30@.25	62.27	67	332
12	62.30	62.40	61.97A	62.05	62.05	58	365
13	62.20	62.35	62.02	62.10	62.10	67	396
14	62.00	62.40	62.00	62.25	62.25	76	397
17	Exchange Closed: President's Day						
18	62.00@61.95	62.20	61.20	61.25@.20	61.22	66	425
19	61.40	62.40B	61.40	61.75	61.75	61	469
20	62.35@.25	62.45	62.25	62.40	62.40	26	470
21	62.50	62.90	62.50	62.85@.75	62.80	17	478
24	62.95	62.95	62.55A	62.65@.55A	62.60	8	485
25	62.60	62.90	62.55	62.90	62.90	17	487
26	62.90	62.90	62.40	62.40	62.40	38	507
27	62.40	62.40	62.00	62.02B	62.02	20	511
28	62.05	62.50	62.05	62.15	62.15	60	513

FEEDER CATTLE FUTURES PRICES
OCTOBER 1986 FUTURES CONTRACT
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3	62.00	62.00	61.75	61.80	61.80	63	510
4	61.72	62.00	61.65	61.90	61.90	44	535
5	62.00	62.05	61.55	61.60	61.60	87	561
6	61.90	61.95	61.60	61.60	61.60	34	571
7	61.30	61.50	61.25	61.25	61.25	36	572
10	61.20@.40	61.40	61.00	61.10@.05	61.07	36	578
11	61.02@.00	61.02	60.35	60.40@.35	60.37	68	608
12	60.40	61.00	60.40	60.50B	60.50	45	625
13	60.60	60.90	60.60	60.75	60.75	50	639
14	60.90@.95	61.20	60.90	61.05	61.05	60	663
17	60.75	60.85	60.50	60.75A	60.75	97	709
18	60.70	60.70	60.20	60.25@.20	60.22	43	732
19	60.30@.40	60.65	60.25	60.40A	60.40	46	750
20	60.70	60.70	60.40	60.40	60.40	25	759
21	60.55	60.80	60.55	60.65A	60.65	37	780
24	60.90@.95	60.95	60.25	60.30	60.30	49	802
25	60.52	60.85	60.52	60.75A	60.75	46	804
26	60.75	60.85	60.60	60.75@.65	60.70	66	828
27	60.70	60.85	60.45	60.45	60.45	80	868
28	Exchange Closed: Good Friday						
31	60.35	60.35	58.95	58.95A	58.95	147	899

IN APRIL

1	57.90@.80	58.00	57.45	58.00	58.00	245	919
2	58.55@.60	59.50	58.55	59.10@.15	59.12	179	968
3	59.40	59.40	57.62	57.65	57.65	217	979
4	57.85@.90	57.95	56.52	56.60@.52	56.57	180	1008
7	57.20	57.70	57.05	57.20@.10	57.15	214	1073
8	57.30@.35	57.35	56.45	56.80	56.80	210	1097
9	57.15	57.35	56.85	56.90	56.90	97	1127
10	57.25	57.60	57.12	57.12	57.12	58	1142
11	57.50	58.25	57.50	58.00	58.00	93	1157
14	58.45	58.45	57.80	57.80	57.80	84	1182
15	58.00	58.00	56.50	56.50	56.50	138	1185
16	56.60@.75	57.10	55.40	55.40	55.40	241	1273
17	55.55	56.40	55.30	56.30	56.30	218	1305
18	56.75	57.30	56.05	56.05	56.05	153	1308
21	56.10	56.30	54.80	54.80	54.80	233	1370
22	54.70	55.10	54.20	54.90@.70	54.80	317	1409
23	55.20	55.20	53.30	53.30	53.30	155	1445
24	52.85	53.95	52.85	53.95	53.95	272	1500
25	54.05	54.05	53.60A	53.70	53.70	222	1520
28	54.00@.05	54.05	53.25	53.40	53.40	255	1642
29	53.60	54.90	53.60	54.90B	54.90	188	1671
30	55.60	56.40	55.60	56.40B	56.40	365	1745

IN MAY

1	56.75	56.75	55.05	55.40	55.40	248	1704
2	55.30	55.55	54.60	54.85@.75	54.80	350	1703
5	54.60	56.25	54.40	55.45	55.45	179	1706
6	55.70	55.95	54.90	55.10	55.10	202	1735
7	55.10	55.55	54.95	55.55	55.55	140	1743
8	55.80	57.00	55.80	56.75B	56.75	228	1772
9	57.00	57.15	56.60	57.00@56.80	56.90	183	1765
12	56.75	57.40	56.45	56.80@.70	56.75	341	1780
13	56.90	57.40	56.55	57.05@56.95	57.00	248	1810
14	57.15@.20	57.30	56.95	56.95@57.00	56.97	147	1860
15	57.00	57.15	56.40	56.50	56.50	151	1876
16	55.15@.20	55.60	55.00	55.00	55.00	315	1939
19	55.00@.05	56.20	55.00	55.40@.30	55.35	353	2032
20	55.50	55.95	55.45	55.45	55.45	172	2066
21	55.50@.45	55.50	53.95	54.10@.02	54.07	361	2018
22	54.15	55.05	54.00	54.75B	54.75	283	2081
23	55.00	55.50	54.75	55.35@.30	55.32	249	2100
26	Exchange Closed: Memorial Day						
27	55.20	55.55	54.30	54.80	54.80	276	2160
28	55.00@.05	55.85	55.00	55.60@.55	55.57	269	2226
29	55.95	55.95	55.15	55.15	55.15	330	2329
30	55.15	55.15	54.20	54.55@.40	54.47	335	2447

IN JUNE

2	54.30	54.60	53.85	53.90	53.90	250	2550
3	53.90@54.00	54.45	53.90	54.05	54.05	231	2599
4	54.40	55.10	54.40	54.65@.70	54.67	280	2635
5	54.77@.80	55.55	54.77	55.40	55.40	233	2601
6	55.50	55.80	54.60	55.07	55.07	201	2601
9	55.15	55.30	54.25	54.40@.45	54.42	244	2609
10	54.40	55.15	54.35	54.60	54.60	180	2561
11	54.50	54.87	54.25	54.55@.60	54.57	240	2609
12	54.55	55.35	54.55	55.35@.30	55.32	178	2594
13	55.32	55.92	55.32	55.60@.55	55.57	223	2597
16	55.65	55.80	54.85	55.15@.05	55.10	188	2589
17	56.00@.25	56.60	55.70	56.60B	56.60	377	2710

(Continued in Next Column)

FEEDER CATTLE FUTURES PRICES
OCTOBER 1986 FUTURES CONTRACT
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
18	56.70	57.50	56.25	57.10@.05	57.07	686	2642
19	57.15	57.15	56.50	56.65	56.65	238	2659
20	56.75	57.55	56.75	57.35	57.35	425	2650
23	57.45	57.50	56.85	57.20	57.20	250	2710
24	58.70@.70B	58.70	58.70	58.70B	58.70	112	2576
25	60.20@.20B	60.20	59.50	59.75@.70	59.72	1047	2805
26	59.25@.15	59.62	58.75	59.50	59.50	601	2853
27	59.45	60.00	59.05	59.07@.10	59.10	597	2939
30	58.80	58.90	57.75	58.55@.60	58.57	626	3039

IN JULY

1	58.50	59.10	58.15	58.95@59.00	58.97	365	3118
2	58.95	60.10	58.70	60.00	60.00	478	3089
3	60.20@.15	60.30	59.50	60.00	60.00	447	3249
4	Exchange Closed; Independence Day						
7	60.10@.15	61.47	60.00	60.95@.90	60.92	945	3303
8	60.80@.85	60.85	59.55	59.55	59.55	458	3205
9	59.30	60.95	59.30	60.95	60.95	616	3287
10	61.10@.05	61.30	60.35	60.95@61.00	60.97	542	3269
11	60.80@.75	60.90	60.15	60.40	60.40	461	3277
14	60.30@.25	61.10	59.90	61.10@.00	61.05	370	3287
15	61.35@.50	62.35	61.35	62.35@.30	62.32	764	3384
16	62.25	62.85	61.70	62.20@.15	62.17	833	3419
17	62.20	62.52	61.45	61.50@.57	61.55	478	3344
18	62.00@63.00	63.00	61.85	62.85@.75	62.80	633	3434
21	62.85@.95	63.10	62.40	62.95	62.95	634	3541
22	63.05@.00	63.10	62.40	62.95@.85	62.90	599	3648
23	62.95@63.00	63.40	62.65	62.82@.90	62.87	549	3799
24	62.62@.55	62.95	62.40	62.70@.60	62.65	375	3854
25	62.50@.47	63.25	62.25	63.00@.20	63.10	617	3912
28	64.25@.35	64.60	64.05	64.35@.25	64.30	1512	4148
29	64.00@63.80	64.00	63.30	63.35	63.35	809	4283
30	63.00@62.90	63.45	62.15	62.50@.60	62.55	1008	4357
31	62.25	63.05	62.25	62.75@.65	62.70	624	4363

IN AUGUST

1	62.90	63.40	62.80	63.15@.10	63.12	282	4316
4	63.40	63.65	63.00	63.25@.20	63.22	440	4386
5	63.40	63.65	62.65	62.65@.70	62.67	759	4389
6	62.85	62.90	61.55	62.25	62.25	787	4456
7	62.67@.75	63.55	62.37	63.30@.15	63.22	496	4441
8	63.40	63.40	62.90	63.35@.10	63.22	670	4527
11	63.50	63.62	62.62	62.80@.85	62.82	662	4702
12	62.85	63.35	62.85	63.10@.02	63.05	679	4717
13	62.95	63.50	62.95	63.25@.15	63.20	492	4804
14	63.15	63.37	63.05	63.05	63.05	246	4766
15	63.25@.30	63.95	63.15	63.90	63.90	742	4701
18	63.00	64.00	63.00	63.95	63.95	732	4798
19	64.00	64.20	63.65	63.75@.80	63.77	760	4819
20	63.65	63.85	63.20	63.40	63.40	665	4932
21	63.25@.20	63.65	63.20	63.35@.30	63.32	377	4980
22	63.30	63.70	63.25	63.45@.35	63.40	531	5038
25	63.40	63.75	63.35	63.40@.45	63.42	374	5018
26	63.42@.40	63.67	63.05	63.67@.45	63.55	354	5035
27	63.65	64.15	63.65	63.75@.70	63.72	552	4923
28	63.80	63.97	63.55	63.85@.80	63.82	366	4812
29	63.90@.95	64.35	63.80	64.22@.30	64.25	561	4802

IN SEPTEMBER

1	Exchange Closed; Labor Day						
2	64.40	64.95	64.25	64.25@.30	64.27	756	4773
3	64.15@.10	64.80	64.00	64.50@.60	64.55	771	4762
4	64.70@.75	64.90	64.40	64.90@.85	64.87	433	4657
5	64.95	65.12	64.62	65.10	65.10	609	4670
8	64.80	65.05	64.57	64.60@.65	64.62	372	4632
9	64.60	65.00	64.30	64.95	64.95	430	4554
10	64.90	64.95	64.50	64.65@.70	64.67	383	4501
11	64.40	64.55	63.62	64.00@63.95	63.97	845	4455
12	63.70@.65	63.80	63.07	63.10	63.10	1065	4326
15	62.80	63.40	62.35	63.25@.40	63.32	1017	4103
16	62.75	63.80	62.75	63.40@.45	63.42	601	3998
17	63.35@.30	63.70	63.30	63.40@.45	63.42	446	3971
18	63.40@.35	63.50	63.00	63.00@.10	63.05	302	3884
19	62.95	63.15	62.87A	63.10@.00	63.05	192	3858
22	62.80	62.82B	62.00	62.00@.20	62.10	720	3597
23	61.90	62.85	61.90	62.55@.45	62.50	625	3571
24	62.50	62.75	61.62	61.85@.95	61.90	583	3457
25	61.90	62.25	61.75	62.05@61.90	61.97	395	3443
26	62.00	62.25	61.90	62.10@.00	62.05	380	3361
29	62.10	62.30	61.95	62.05	62.05	424	3444
30	62.12	62.12	61.20	61.35@.20	61.27	481	3128

FEEDER CATTLE FUTURES PRICES
OCTOBER 1986 FUTURES CONTRACT
IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	61.45@.40	61.45	60.70	61.20@.05	61.12	693	2938
2	61.30@.25	61.40	59.85	59.90@.85	59.87	512	2689
3	59.95@60.05	60.70	59.80	60.10@.05A	60.07	585	2470
6	60.30	60.75	59.95	60.30@.50	60.40	312	2391
7	60.85@.90	61.17	60.75	60.95@.85	60.90	297	2264
8	61.10	61.10	60.60	60.75@.60	60.67	314	2129
9	60.95	61.27	60.90	61.10@.05	61.07	206	2064
10	61.25	61.40	61.15	61.30	61.30	150	1959
13	61.40	61.80	61.35	61.60	61.60	148	1890
14	61.50@.60	62.20	61.50	61.70	61.70	287	1762
15	61.75	62.15	61.75	61.87	61.87	185	1619
16	61.95	61.95	61.85	61.90	61.90	183	1513
17	62.05@.00	62.05	61.60	61.60@.70	61.65	149	1397
20	61.60@.65	61.90	61.60	61.65@.62	61.65	165	1300
21	61.65@.60	61.65	61.00	61.00	61.00	253	1080
22	61.20	61.25	60.90A	61.10	61.10	100	968
23	61.25	61.25	61.05	61.05	61.05	86	922
24	61.05	61.10	60.85	60.85	60.85	41	878
27	61.25	61.65	61.25	61.50	61.50	153	807
28	61.35	61.45	61.25	61.30A	61.30	86	766
29	61.30	61.45	61.20	61.20@.22	61.22	147	689
30	61.25	61.35	61.10	61.15@.12A	61.15	140	610
31	....	....	....	....	61.42	1	595

NOVEMBER 1986 FUTURES CONTRACT
IN JANUARY 1986

10	63.00	63.00	62.90A	62.90A	62.90	1	1
13	....	....	62.65A	62.65A	62.65	....	1
14	....	....	62.50A	62.50A	62.50	....	1
15	....	62.85B	....	62.85B	62.85	....	1
16	....	....	62.70A	62.85N	62.85	....	1
17	62.80	62.95B	62.80	62.80	62.80	1	1
20	....	63.00B	....	63.00B	63.00	....	1
21	....	....	....	63.00N	63.00	....	1
22	....	....	....	63.00N	63.00	....	1
23	63.70	63.70	63.70	63.70	63.70	1	2
24	....	63.75B	....	63.75B	63.75	....	2
27	....	64.35B	....	64.20B	64.20	....	2
28	64.00	64.00	64.00	64.00	64.00	1	3
29	63.80	63.80	63.75	63.75	63.75	6	9
30	63.80	63.80	63.60A	63.60A	63.60	7	16
31	63.45	63.50	63.45	63.50	63.50	8	19

IN FEBRUARY

3	63.60@.80B	63.85B	63.60	63.80	63.80	6	25
4	63.50	63.50	63.20A	63.20A	63.20	6	30
5	63.32	63.35B	63.32	63.35B	63.35	1	31
6	63.45	63.45	63.30A	63.40	63.40	4	32
7	....	63.55B	....	63.55B	63.55	....	32
10	....	63.60B	....	63.60B	63.60	....	32
11	63.35	63.35	63.00A	63.00A	63.00	7	37
12	63.10	63.10	62.80A	62.87A	62.87	12	43
13	63.00	63.00	62.85A	62.85A	62.85	7	43
14	63.15	63.15	63.15	63.15	63.15	2	44
17	Exchange Closed; President's Day						
18	62.80	62.80	62.10	62.10	62.10	14	42
19	62.10	63.10	62.10	63.00A	63.00	10	35
20	....	63.10B	....	63.10B	63.10	....	36
21	63.45	63.60	63.45	63.60	63.60	2	36
24	63.50	63.60	63.50	63.60	63.60	3	37
25	63.70	63.70	63.60	63.70B	63.70	11	46
26	63.60@.55	63.60	63.25	63.25	63.25	5	49
27	63.05	63.05	62.90	62.92B	62.92	4	52
28	63.00	63.15	62.90A	62.90A	62.90	3	52

IN MARCH

3	62.75	62.75	62.55	62.60	62.60	16	61
4	62.50	62.70	62.50	62.70	62.70	16	72
5	62.50	62.50	62.30A	62.30A	62.30	3	73
6	62.35@.40	62.65B	62.35	62.50A	62.50	5	76
7	62.25@.20	62.25	62.15A	62.15A	62.15	6	77
10	62.00	62.05	61.75	61.90A	61.90	9	83
11	61.95	61.95	61.15A	61.15A	61.15	39	113
12	61.75	61.75	61.20A	61.20A	61.20	11	119
13	61.50	61.60	61.35A	61.47A	61.47	12	127
14	61.80	61.85B	61.75	61.75	61.75	6	123
17	61.70@.50	61.70	61.35	61.45	61.45	14	130
18	61.45	61.45	61.10	61.10	61.10	53	163
19	61.20	61.40	61.10	61.15	61.15	11	165
20	61.50	61.55	61.20	61.20@.25B	61.22	25	172
21	61.40	61.60	61.40	61.45A	61.45	12	178

(Continued in Next Column)

FEEDER CATTLE FUTURES PRICES
NOVEMBER 1986 FUTURES CONTRACT

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
24	61.50	61.55B	61.10A	61.10A	61.10	17	181
25	61.50	61.75	61.50	61.60A	61.60	16	184
26	61.55	61.55	61.42	61.45	61.45	8	186
27	61.50	61.55B	61.25	61.30B	61.30	39	218
28	Exchange Closed: Good Friday						
31	61.25	61.25	59.80	59.80A	59.80	74	238

IN APRIL

1	58.80@.60	59.00	58.35	58.70	58.70	79	250
2	60.00	60.10	59.60	59.90	59.90	25	256
3	60.30	60.30	58.55	58.55	58.55	115	274
4	58.65	58.65	57.50	57.50	57.50	130	316
7	58.10	58.60	58.10	58.10A	58.10	40	329
8	58.40	58.50	57.50	57.65	57.65	44	341
9	58.20	58.20	57.90	57.90	57.90	20	346
10	58.30@.35	58.65	58.20A	58.20A	58.20	23	357
11	58.55	59.15B	58.55	59.05A	59.05	39	371
14	59.30	59.30	58.70	58.70	58.70	9	377
15	58.90	58.90	57.55	57.60@.55	57.57	21	377
16	57.70	57.90B	56.45	56.50	56.50	55	382
17	56.75	57.50	56.30	57.45@.50	57.47	74	390
18	58.10	58.35	57.15A	57.15A	57.15	34	400
21	57.10	57.30B	55.70	55.80	55.80	50	412
22	55.75	56.15	55.25	55.80A	55.80	118	426
23	56.25	56.25	54.30	54.30	54.30	60	419
24	54.25	55.00B	54.15	54.95@.90	54.92	77	456
25	54.90	55.00B	54.60	54.75	54.75	27	451
28	54.90	55.00B	54.50	54.60	54.60	33	470
29	54.80	56.10	54.80	56.10B	56.10	43	474
30	56.65	57.60	56.60	57.60B	57.60	105	483

IN MAY

1	57.55@.50	57.55	56.30	56.52	56.52	47	485
2	56.00	56.50B	55.70	55.80A	55.80	35	479
5	55.55	57.10B	55.55	56.50	56.50	58	500
6	56.90	56.90	56.05	56.10	56.10	43	485
7	56.10	56.60	56.10	56.50	56.50	18	486
8	56.90	57.95	56.90	57.77	57.77	82	519
9	58.00@.05	58.15	57.75	57.90	57.90	23	520
12	57.95	58.35B	57.65	57.70	57.70	59	520
13	57.80	58.35	57.60	58.00	58.00	48	552
14	58.15	58.30	58.00	58.00	58.00	41	564
15	58.00@.15	58.15	57.45	57.55	57.55	51	589
16	56.05	56.60	56.05	56.05	56.05	112	607
19	56.15	57.20	56.15	56.40@.50	56.45	45	606
20	56.65	56.95B	56.50	56.50@.52	56.50	47	626
21	56.50	56.55	55.25	55.25	55.25	183	693
22	55.40@.45	56.20	55.30	55.75	55.75	82	710
23	55.85	56.50	55.85	56.40	56.40	27	715
26	Exchange Closed: Memorial Day						
27	56.30	56.60	55.55	55.80A	55.80	74	731
28	56.05	56.80	56.05	56.65	56.65	54	746
29	56.80	56.80	56.25	56.25	56.25	35	750
30	56.10	56.35	55.30	55.35	55.35	38	754

IN JUNE

2	55.32	55.55B	55.05	55.10	55.10	101	800
3	55.15	55.65B	55.15	55.20	55.20	43	794
4	55.70	56.00	55.60	55.65@.60	55.62	50	787
5	55.95	56.50	55.95	56.40A	56.40	108	781
6	56.60	56.75	56.00A	56.10@.05	56.07	30	783
9	56.15	56.25B	55.60	55.65	55.65	46	782
10	55.65@.62	56.35B	55.62	55.70	55.70	67	798
11	55.55	55.95	55.45	55.70	55.70	27	800
12	55.95	56.50	55.70	56.50	56.50	48	805
13	56.50	57.00	56.50	56.55@.65B	56.60	73	813
16	56.95@.90	56.95	56.10	56.15	56.15	85	803
17	57.00@.10	57.65	56.70	57.65B	57.65	184	875
18	57.70	58.30B	57.45A	58.02@57.90A	57.95	96	877
19	57.80	57.95	57.40	57.55	57.55	54	876
20	57.70	58.50	57.70	58.25A	58.25	132	858
23	58.35	58.47	57.97	58.00	58.00	60	830
24	59.50@.50B	59.50	59.50	59.50B	59.50	11	922
25	61.00@.00B	61.00	60.50	60.60	60.60	249	824
26	60.05	60.50	59.85	60.45	60.45	224	893
27	60.15	60.90	60.15	60.30	60.30	82	906
30	59.90	59.95	58.95	59.60A	59.60	150	876

IN JULY

1	59.55	60.10	59.30	59.95	59.95	193	879
2	59.80	61.00	59.80	61.00	61.00	238	920
3	61.10	61.15	60.65A	61.00A	61.00	84	922

(Continued in Next Column)

FEEDER CATTLE FUTURES PRICES
NOVEMBER 1986 FUTURES CONTRACT

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
4	Exchange Closed: Independence Day						
7	61.10	62.50	61.10	62.25	62.25	341	1003
8	62.00	62.00	60.77	60.77	60.77	197	1041
9	60.65@.55	62.10	60.52	62.10	62.10	159	1086
10	62.15@.25	62.25	61.50	61.85B	61.85	113	1094
11	61.80	61.90	61.10	61.40	61.40	79	1112
14	61.25	61.90	61.05	61.90	61.90	107	1137
15	62.20@.50	63.25	62.20	63.15@.20	63.17	187	1133
16	63.15@.20	63.70	62.75	63.05	63.05	267	1189
17	63.20@.25	63.35	62.55	62.60@.55	62.57	126	1185
18	63.35@.50	63.75	62.90	63.65	63.65	184	1254
21	63.70	63.80	63.40	63.80	63.80	152	1276
22	63.95	63.95	63.45	63.82A	63.82	94	1308
23	63.90	64.20	63.55	63.75@.90	63.82	191	1383
24	63.60@.40	63.70	63.35	63.70	63.70	66	1395
25	63.50@.40	64.30	63.20	64.30	64.30	235	1425
28	65.25@.35	65.65	65.00	65.35@.30	65.32	262	1456
29	64.75	64.75	64.15	64.25@.30	64.27	160	1490
30	63.82	64.25	63.05	63.10@.07	63.10	209	1520
31	63.00@62.95	63.75	62.95	63.52B	63.52	149	1554

IN AUGUST

1	63.60	64.05	63.60	64.00	64.00	92	1536
4	64.20	64.35	63.70	63.90	63.90	90	1562
5	63.95	64.30	63.40	63.45	63.45	159	1593
6	63.50@.55	63.55	62.30	62.80	62.80	166	1605
7	63.15	63.90	63.15	63.75	63.75	95	1573
8	63.75	63.85	63.45	63.65	63.65	140	1590
11	63.65	63.90	63.20	63.40	63.40	127	1637
12	63.40	63.65	63.30	63.50	63.50	226	1747
13	63.50@.45	63.87	63.35	63.75@.70	63.72	155	1779
14	63.65	63.90	63.60	63.60	63.60	95	1824
15	63.75@.80	64.25	63.75	64.25@.20	64.22	222	1878
18	63.30@.25	64.35	63.25	64.35	64.35	173	1879
19	64.35	64.50	64.15	64.35	64.35	201	1888
20	64.20	64.45	63.90	64.20@.05	64.12	213	1902
21	64.10@.05	64.30	63.95	64.20	64.20	93	1891
22	64.20	64.50	64.07	64.30	64.30	137	1917
25	64.20	64.60	64.15	64.45@.30	64.37	352	2022
26	64.25	64.70	64.10	64.60@.65B	64.62	161	2032
27	64.50	65.10	64.50	64.85@.80	64.82	206	2086
28	64.90	64.95	64.55	64.95@.80A	64.87	102	2105
29	64.87	65.40	64.85	65.25@.15	65.20	361	2272

IN SEPTEMBER

1	Exchange Closed: Labor Day						
2	65.35	65.95	65.25	65.35@.30	65.32	427	2364
3	65.00	65.75	65.00	65.60	65.60	351	2349
4	65.60	65.65	65.40	65.65	65.65	238	2317
5	65.65@.70	65.70	65.35	65.65@.55	65.60	196	2382
8	65.45	65.60	65.15	65.20	65.20	159	2402
9	65.15@.20	65.50	64.90	65.40	65.40	171	2363
10	65.35	65.35	64.90	65.05@.00	65.02	218	2327
11	64.85	64.90	63.95	64.30@.45	64.37	469	2290
12	64.32@.25	64.32	63.55	63.65@.70	63.67	400	2215
15	63.50@.25	63.90	62.70	63.75@.90	63.82	824	2403
16	63.15	64.15	63.15	64.00	64.00	323	2492
17	63.90	64.15	63.90	64.05	64.05	226	2458
18	64.10	64.10	63.40	63.70@.50	63.60	189	2473
19	63.65	63.65	63.40	63.60	63.60	151	2485
22	63.55	63.55	62.60	62.70@.80B	62.75	530	2512
23	62.65	63.45	62.65	63.25@.20	63.22	551	2434
24	63.35	63.45	62.35	62.60@.70	62.65	379	2471
25	62.70@.75	62.80	62.35	62.65	62.65	206	2506
26	62.80@.75	62.95	62.40	62.80	62.80	333	2498
29	62.90	62.90	62.50	62.60@.55	62.57	409	2626
30	62.65	62.65	61.50	61.60@.50	61.65	462	2606

IN OCTOBER

1	61.80@.75	61.80	60.85	61.60@.40	61.50	751	2436
2	61.70	61.75	60.00	60.00@.00A	60.00	931	2555
3	60.00	60.50	59.75	60.20@.10	60.15	691	2528
6	60.20@.35	60.85	60.10	60.55	60.55	443	2545
7	60.90	61.65	60.90	61.40@.45	61.42	447	2559
8	61.52	61.55	61.00	61.02	61.02	388	2559
9	61.30@.35	61.70	61.27	61.50@.45	61.47	243	2600
10	61.65	61.95	61.45	61.75@.95	61.85	333	2664
13	62.05	62.40	61.75	62.25	62.25	305	2695
14	62.00	63.07	61.95	62.60@.45	62.52	630	2653
15	62.50	63.05	62.35	62.70@.75	62.72	631	2721
16	62.75	62.85	62.47	62.75@.55	62.65	273	2713
17	62.70	62.70	62.02	62.12@.02	62.07	375	2752
20	62.00	62.15	61.80	61.80@.85	61.82	262	2660

(Continued in Next Column)

FEEDER CATTLE FUTURES PRICES
NOVEMBER 1986 FUTURES CONTRACT
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
21	61.80@.65	61.80	61.05	61.05@.20	61.12	461	2580
22	61.25@.30	61.40	60.90	61.15@.05	61.10	292	2521
23	61.30@.35	61.35	61.05	61.25@.10	61.17	225	2437
24	61.25	61.35	60.80	60.95@.80	60.87	301	2386
27	61.25@.30	62.37	61.25	62.05@.15	62.10	459	2360
28	61.95	62.15	61.75	61.92	61.92	251	2346
29	61.90	62.30	61.90	61.95@62.00	61.97	294	2358
30	62.15	62.15	61.50	61.70	61.70	434	2311
31	61.90@.95	62.60	61.50	61.50@.85	61.67	575	2219

IN NOVEMBER

3	61.75	62.35	61.70	62.30@.35	62.32	382	2109
4	62.40	62.65	62.00	62.00@.25	62.12	320	1908
5	62.15@.10	62.35	61.87	62.22@.35	62.27	152	1924
6	62.20	62.60	62.10	62.60@.30	62.45	117	1855
7	62.50	62.60	62.20	62.30@.20	62.25	135	1872
10	62.30	62.50	62.30	62.35@.30	62.32	150	1848
11	62.45	62.47	62.15	62.30@.35	62.32	208	1749
12	62.40	62.55	62.12	62.30@.12	62.22	510	1642
13	62.32@.35	62.45	62.15	62.30@.45	62.37	330	1492
14	62.30@.20	62.30	62.10	62.15@.10	62.12	141	1261
17	62.10	62.15	61.90	61.90	61.90	193	1121
18	61.85	61.95	61.75	61.85@.95	61.90	187	1025
19	61.90@62.00	62.00	61.82	61.90	61.90	251	893
20	61.95	62.10	61.95	61.95@62.00	61.97	322	688
21	....	....	....	....	62.05	22	662
24	....	....	....	....	62.05	4	....
25	....	....	....	....	62.05	....	....
26	....	....	....	....	62.05	....	....
27	Exchange Closed: Thanksgiving Day						
28	....	....	....	....	62.05	....	....

JANUARY 1987 FUTURES CONTRACT
IN MARCH 1986

17	63.00	63.00	63.00	63.00	63.00	1	1
18	63.00	63.00	63.00	63.00	63.00	1	2
19	....	....	....	63.00N	63.00	....	2
20	....	....	....	63.00N	63.00	....	2
21	....	....	62.95A	62.95A	62.95	....	2
24	....	....	62.75A	62.75A	62.75	....	2
25	62.80	62.80	62.80	62.80	62.80	1	2
26	63.00	63.00	63.00	63.00	63.00	1	3
27	63.00	63.00	62.85	62.85	62.85	9	11
28	Exchange Closed: Good Friday						
31	61.85	61.85	61.35	61.35A	61.35	2	13

IN APRIL

1	60.25	60.75B	60.20A	60.75B	60.75	1	14
2	....	61.60B	..	61.60B	61.60	1	15
3	61.30	61.30	60.55A	60.55A	60.55	7	17
4	....	....	60.00A	60.00A	60.00	....	17
7	....	60.50B	....	60.50B	60.50	....	17
8	60.90	60.90	60.50A	60.50A	60.50	8	22
9	60.65	60.65	60.45A	60.45A	60.45	7	24
10	60.50	60.50	60.50	60.50	60.50	5	27
11	61.00	61.00	61.00	61.00	61.00	5	32
14	....	61.25B	....	61.00N	61.00	....	32
15	61.00	61.00	60.50A	60.50A	60.50	2	33
16	60.00	60.00	59.25	59.30	59.30	11	40
17	59.00	60.10B	59.00	60.10B	60.10	12	49
18	60.25	60.35B	60.00	60.00	60.00	34	81
21	....	....	59.40A	59.40A	59.40	2	81
22	58.50	58.50	57.90	58.25A	58.25	36	97
23	58.50	58.50	56.75	56.75	56.75	12	92
24	56.80	57.40	56.25	57.40	57.40	40	88
25	57.10	57.15	57.05	57.15	57.15	11	96
28	56.95	57.05B	56.80	56.80	56.80	6	97
29	58.00	58.25	58.00	58.25	58.25	5	96
30	58.70@.75	59.70B	58.65	59.70B	59.70	28	102

IN MAY

1	59.30	59.30	58.40	58.60	58.60	16	102
2	58.00	58.25	57.80	58.25	58.25	14	115
5	57.75	59.00B	57.75	58.80B	58.80	13	120
6	58.90	58.90	58.50A	58.50A	58.50	16	129
7	58.50	58.85B	58.50	58.85B	58.85	7	134
8	58.90	60.00	58.90	60.00	60.00	35	147
9	60.00	60.00	59.75A	59.80	59.80	22	153
12	60.00	60.00	59.15A	59.50	59.50	9	155
13	59.75	59.75	59.75	59.75	59.75	5	157
14	59.90	59.90	59.50	59.65B	59.65	8	122

(Continued in Next Column)

FEEDER CATTLE FUTURES PRICES
JANUARY 1987 FUTURES CONTRACT
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
15	59.30	59.37	59.30	59.35	59.35	3	124
16	57.85	58.20	57.85	57.85	57.85	45	139
19	58.05	58.70B	58.05	58.50	58.50	9	143
20	58.45	58.70B	58.45	58.60	58.60	21	148
21	58.10	58.20	57.15	57.20B	57.20	16	154
22	57.70	57.90B	57.70	57.70	57.70	2	155
23	57.90	58.25	57.90	58.25B	58.25	10	150
26	Exchange Closed: Memorial Day						
27	58.00	58.30B	57.80	57.95B	57.95	12	157
28	58.25	58.45B	58.25	58.45B	58.45	4	161
29	57.90	58.50B	57.90	58.10A	58.10	7	166
30	57.70	57.70	57.20	57.40B	57.40	18	181

IN JUNE

2	57.05@.00	57.05	56.80	57.00	57.00	28	189
3	57.10	57.45	57.10	57.40A	57.40	17	198
4	57.80	58.00	57.50	57.50	57.50	18	186
5	57.50	57.80B	57.50	57.80B	57.80	47	197
6	57.75	57.95	57.55A	57.80	57.80	26	200
9	57.75	57.75	57.20	57.20	57.20	12	206
10	57.20	57.52	57.20	57.52	57.52	33	221
11	57.20	57.35	57.10A	57.35	57.35	11	230
12	58.00	58.00	58.00	58.00	58.00	1	230
13	58.30	58.30	57.95A	58.10A	58.10	3	230
16	57.50	57.60B	57.50	57.60B	57.60	5	229
17	58.45	58.70	57.85	58.67B	58.67	54	226
18	58.55	58.95	58.50	58.80	58.80	45	246
19	58.80	58.80	58.50A	58.55	58.55	12	226
20	58.50	59.00	58.50	59.00	59.00	50	220
23	59.00	59.00	58.65	58.95A	58.95	14	219
24	60.45@.45B	60.45	60.45	60.45B	60.45	15	224
25	61.90	61.95	61.25	61.75	61.75	102	254
26	61.00	61.40	61.00	61.40	61.40	25	246
27	61.25	61.60	61.25	61.35	61.35	23	240
30	60.80	60.80	60.00	60.60	60.60	37	244

IN JULY

1	60.55	60.70	60.40	60.70	60.70	16	282
2	60.50	61.60	60.50	61.60	61.60	33	242
3	61.50	62.00	61.50	61.75B	61.75	76	262
4	Exchange Closed: Independence Day						
7	61.90	63.10	61.80	63.00A	63.00	52	287
8	62.60	62.60	61.75	62.00@61.75	61.87	12	291
9	61.50	63.10	61.50	63.10	63.10	33	299
10	62.60	63.10	62.50A	62.85A	62.85	12	305
11	62.70	62.80	62.55	62.55	62.55	7	307
14	62.10	62.55	62.10	62.55	62.55	35	333
15	62.80	63.47	62.80	63.40	63.40	63	361
16	63.40	63.95	63.40	63.50	63.50	90	361
17	63.25	63.55B	63.05	63.05	63.05	18	366
18	63.50	64.00	63.35	63.95A	63.95	41	386
21	63.95	64.25	63.80	64.10@.25	64.17	42	401
22	64.10	64.25	63.85	64.10	64.10	47	422
23	64.30	64.35B	64.00	64.05	64.05	26	431
24	63.90	64.00	63.90	64.00	64.00	17	442
25	63.70	64.65	63.70	64.60@.55	64.57	81	483
28	64.90	65.70	64.90	65.42	65.42	149	510
29	65.00	65.00	64.70	64.80	64.80	33	519
30	64.30	64.32B	63.50	63.50	63.50	60	540
31	63.45	63.70	63.40	63.47	63.47	25	547

IN AUGUST

1	63.80	64.05	63.75	64.05	64.05	36	560
4	63.90	64.10B	63.80	64.00	64.00	14	560
5	63.95	64.15	63.75	63.85A	63.85	29	579
6	63.50@.45	63.60B	62.90	63.20	63.20	53	565
7	63.60	64.10	63.50	64.02B	64.02	61	588
8	63.95	63.95	63.65A	63.70	63.70	21	590
11	63.35	63.75	63.25	63.25	63.25	49	599
12	63.40	63.50	63.10	63.25B	63.25	36	611
13	63.30	63.40B	63.05	63.30	63.30	29	628
14	63.40	63.65	63.30	63.60	63.60	58	642
15	63.60	64.10	63.60	64.05	64.05	62	669
18	63.20	64.00	63.20	64.00	64.00	66	669
19	64.10	64.10	63.85	64.00@.05	64.02	80	694
20	63.75	64.00	63.65	63.90	63.90	80	697
21	63.80	64.00	63.70	63.90	63.90	25	710
22	63.75	64.05	63.70	64.00	64.00	61	736
25	63.85	64.00	63.80	63.95	63.95	50	768
26	63.80	64.00	63.65	64.00	64.00	66	782
27	63.80	64.35	63.80	64.30@.35	64.32	62	795
28	64.32	64.50	64.05	64.50	64.50	67	803
29	64.50	64.75	64.40	64.70	64.70	67	814

FEEDER CATTLE FUTURES PRICES
JANUARY 1987 FUTURES CONTRACT

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day						
2	64.85	65.20	64.60	64.75	64.75	94	831
3	64.55@.65	65.10	64.55	65.00@.10	65.05	120	834
4	65.05	65.15	64.85	65.15	65.15	46	848
5	65.00	65.30	64.80	65.30	65.30	73	886
8	65.20	65.20	64.80	65.00	65.00	25	896
9	64.80@.75	65.20	64.60	65.20	65.20	50	937
10	64.80	64.95	64.60	64.70	64.70	39	939
11	64.55	64.55	63.95	64.20B	64.20	52	958
12	63.95@.80	63.95	63.45	63.50	63.50	60	975
15	63.15	63.60	62.75	63.60	63.60	111	1009
16	63.10	63.90	63.10	63.77@.90	63.82	85	1014
17	63.80@.70	64.15	63.70	64.05B	64.05	66	1004
18	64.00	64.05	63.55	63.80B	63.80	47	1012
19	63.60	63.70	63.50	63.67@.70	63.70	57	1026
22	63.70	63.70	62.75	63.00	63.00	153	1040
23	62.95	63.50	62.85	63.50	63.50	85	1056
24	63.40	63.55	62.55	62.70@.75	62.72	154	1139
25	62.72	62.80	62.40	62.70	62.70	68	1137
26	62.70@.65	62.90	62.35	62.90	62.90	99	1169
29	62.90	63.00	62.65	62.85	62.85	43	1178
30	62.95	62.95	62.00	62.00	62.00	87	1211

IN OCTOBER

1	61.95@.90	61.97	61.12	61.80@62.00	61.90	238	1191
2	61.95	61.95	60.40	60.45A@.40	60.42	188	1142
3	60.45	60.80	60.00	60.62@.72	60.67	485	1331
6	60.75	61.20	60.60A	61.05	61.05	178	1369
7	61.25@.30	62.05	61.25	61.95@62.00	61.97	254	1371
8	62.10	62.10	61.40	61.55@.40	61.47	214	1425
9	61.52	62.07	61.52	61.95	61.95	142	1457
10	62.10	62.40	61.87	62.30@.40	62.35	172	1528
13	62.40@.25	62.75	62.20	62.65	62.65	306	1672
14	62.55	63.12	62.50	62.85@.90	62.87	408	1841
15	62.85@.82	63.17	62.70	62.90@.95	62.92	412	1910
16	62.92	62.92	62.60	62.70	62.70	164	1931
17	62.65@.55	62.65	62.20	62.30	62.30	168	1969
20	62.15@.10	62.30	62.05	62.10@.05	62.07	113	2030
21	61.95	61.95	61.15	61.30@.35	61.32	212	2006
22	61.25	61.40	61.10	61.25@.35	61.30	177	2012
23	61.35	61.40	60.92	61.00@.10	61.05	134	2023
24	60.95	61.20	60.95	61.05	61.05	104	2025
27	61.60	62.55	61.60	62.35@.30	62.32	234	2018
28	62.50	62.50	62.10	62.20@.30	62.25	83	2033
29	62.30@.25	62.80	62.25	62.45@.35	62.40	189	2090
30	62.35	62.35	62.05	62.20@.15	62.17	176	2114
31	62.15@.17	62.90	61.80	62.10@.00	62.05	531	2353

IN NOVEMBER

3	62.10	62.50	61.75	62.35@.50	62.42	358	2424
4	62.50	62.80	62.05	62.40	62.40	263	2343
5	62.25	62.40	61.80	62.40	62.40	186	2352
6	62.15	62.60	62.10	62.50@.60	62.55	169	2394
7	62.65	62.65	62.25	62.27@.50	62.40	150	2435
10	62.30	62.82	62.20	62.82@.70	62.75	261	2450
11	62.80@.75	63.20	62.70	63.05	63.05	397	2534
12	63.10	64.25	62.95	63.55@.60	63.57	1338	2709
13	63.80@.85	64.10	63.62	63.75@.90	63.82	424	2711
14	63.80	63.90	63.55	63.65@.55	63.60	206	2682
17	63.80@.85	63.95	63.30	63.55@.65	63.60	276	2689
18	63.30	63.50	63.10	63.50@.40	63.45	211	2739
19	63.45@.50	63.75	63.40	63.45@.40	63.42	296	2791
20	63.45@.55	63.95	63.45	63.90@.70	63.80	365	2891
21	63.80@.85	63.90	63.35	63.35@.55	63.45	256	2957
24	63.65@.70	63.75	63.45	63.70@.60	63.65	166	2991
25	63.67	63.95	63.50	63.50@.55	63.52	211	3030
26	63.50@.55	63.60	63.15	63.40@.50	63.45	244	3070
27	Exchange Closed; Thanksgiving Day						
28	63.35	63.80	63.35	63.60	63.60	91	3064

IN DECEMBER

1	63.65	63.92	63.52	63.60@.65	63.62	205	3050
2	63.40@.45	63.50	62.82	63.10@.00	63.05	589	3076
3	62.80	63.00	62.50	62.50@.60	62.55	358	2880
4	62.55@.65	62.80	62.50	62.50@.75	62.62	139	2856
5	62.55	62.85	62.55	62.80@.60	62.70	141	2844
8	62.70@.60	62.85	62.50	62.50@.55	62.52	186	2848
9	62.60	62.60	62.20	62.55@.45	62.50	240	2810
10	62.50	62.50	62.10	62.15@.10	62.12	192	2763
11	62.25@.20	62.25	61.77	62.00@.07	62.05	225	2702
12	62.15	62.15	61.90	61.90	61.90	107	2659
15	61.80@.75	61.80	61.12	61.45B@.50	61.47	341	2576
16	61.90	61.90	61.60	61.75@.60	61.67	223	2498

(Continued in Next Column)

FEEDER CATTLE FUTURES PRICES
JANUARY 1987 FUTURES CONTRACT

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
17	61.80	61.80	61.52	61.55@.52	61.55	170	2429
18	61.60	61.60	61.30	61.40@.45	61.42	159	2405
19	61.60	61.60	61.40	61.50@.45	61.47	244	2375
22	61.50	61.50	60.75	60.80@.75	60.77	236	2237
23	61.10	61.50	61.05	61.40@.25	61.32	249	2110
24	61.32	61.45	61.30	61.30@.45	61.37	60	2113
25	Exchange Closed; Christmas						
26	61.50	61.50	61.25	61.25@.35	61.30	24	2116
29	61.40	61.40	60.80	60.90@.85	60.87	208	2067
30	60.85	61.30	60.60	61.00@.30	61.15	248	2021
31	61.20	61.20	60.40A	60.70@.75	60.72	175	2054

MARCH 1987 FUTURES CONTRACT

IN APRIL 1986

22	57.75	57.90B	57.70	57.80B	57.80	2	2
23	....	....	57.00A	57.00A	57.00	....	2
24	57.00	57.00	56.75A	56.90A	56.90	1	2
25	....	57.10B	....	57.10B	57.10	....	2
28	57.05	57.05	56.80A	56.80A	56.80	1	3
29	57.40	58.00	57.40	58.00	58.00	1	4
30	59.00	59.50	58.80A	59.50	59.50	4	7

IN MAY

1	58.50	58.70B	58.50	58.70B	58.70	3	9
2	58.00	58.17B	58.00	58.17B	58.17	12	16
5	58.50	58.50	57.75A	58.50	58.50	1	16
6	....	....	....	58.50N	58.50	....	16
7	....	....	....	58.50N	58.50	....	16
8	59.40	59.85	59.40	59.85	59.85	7	21
9	60.00	60.00	59.65	59.65	59.65	3	24
12	59.70	59.70	59.15A	59.50A	59.50	5	29
13	....	59.60B	....	59.60B	59.60	....	29
14	59.65	59.65	59.65	59.65	59.65	1	29
15	....	....	59.30A	59.30A	59.30	....	29
16	58.00	58.00	57.80A	57.80A	57.80	3	32
19	....	58.50B	....	58.25B	58.25	....	32
20	....	....	....	58.25N	58.25	....	32
21	58.30	58.30	57.10A	57.25A	57.25	8	35
22	....	57.65B	....	57.25N	57.25	....	35
23	57.60	58.25	57.60	58.10	58.10	7	39
26	Exchange Closed; Memorial Day						
27	58.40	58.40	57.95A	57.95A	57.95	3	41
28	58.10	58.40B	58.10	58.40B	58.40	1	42
29	....	....	58.00A	58.10A	58.10	....	42
30	58.00	58.00	57.30A	57.30A	57.30	7	49

IN JUNE

2	....	....	57.00A	57.00A	57.00	....	49
3	57.15	57.40B	57.15	57.20B	57.20	1	50
4	57.60	57.85	57.40A	57.40A	57.40	12	50
5	57.60	57.75B	57.60	57.75B	57.75	8	49
6	58.00	58.00	57.70A	57.70A	57.70	1	50
9	57.55	57.55	57.25A	57.25A	57.25	6	50
10	57.30	57.50	57.30	57.47	57.47	8	51
11	....	....	57.10A	57.30A	57.30	....	51
12	57.40	57.75B	57.40	57.75B	57.75	2	53
13	58.00	58.10B	58.00	58.00	58.00	10	55
16	57.60	57.60	57.50	57.50	57.50	6	59
17	57.90@.85	58.70B	57.65	58.70B	58.70	70	95
18	58.60	58.75B	58.60	58.75B	58.75	6	95
19	58.45	58.45	58.45	58.45	58.45	4	99
20	58.50	58.80	58.50	58.80	58.80	4	100
23	58.80	58.80	58.70A	58.70A	58.70	5	102
24	60.20@.20B	60.20	60.20	60.20B	60.20	7	106
25	61.60	61.70	61.20	61.40	61.40	46	113
26	61.00	61.10	60.95	61.05	61.05	21	127
27	61.10	61.25	60.80A	61.00	61.00	30	145
30	60.90	60.90	59.90	60.30B	60.30	7	148

IN JULY

1	60.30	60.35	60.15	60.20A	60.20	16	154
2	60.50	60.80	60.50	60.80	60.80	10	161
3	61.20	61.45	61.20	61.30A	61.30	22	172
4	Exchange Closed; Independence Day						
7	61.67	62.80	61.67	62.80	62.80	29	185
8	62.45	62.45	61.40	61.40	61.40	25	203
9	61.45	62.80	61.45	62.50A	62.50	21	214
10	62.60	62.95	62.30	62.50	62.50	60	213
11	62.50	62.65	62.35	62.50@.40A	62.45	33	226
14	62.25@.20	62.40	62.20	62.35	62.35	29	235
15	63.00	63.40	62.95	63.40	63.40	58	245
16	63.42	63.80	63.25	63.35A	63.35	77	285

(Continued in Next Column)

FEEDER CATTLE FUTURES PRICES
MARCH 1987 FUTURES CONTRACT

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
17..	63.40	63.60	63.00	63.00	63.00	25	284
18..	63.25	63.85	63.25	63.85	63.85	56	303
21..	63.75	64.05	63.75	64.05	64.05	45	329
22..	64.05	64.10	63.80	64.05	64.05	37	339
23..	64.15@.20	64.30	63.90	64.10	64.10	58	374
24..	64.00	64.00	63.90	63.95	63.95	49	403
25..	63.90@.85	64.70	63.75	64.60@.50	64.55	79	441
28..	65.05@.10	65.55	65.00	65.40A	65.40	71	470
29..	65.05@.00	65.05	64.55	64.75@.60	64.67	128	530
30..	64.40@.35	64.40	63.45	63.45	63.45	79	542
31..	63.25@.27	63.60	63.10	63.45A	63.45	41	556

IN AUGUST

1..	63.75	63.90	63.75	63.90	63.90	8	557
4..	64.00	64.00	63.70A	63.87B	63.87	17	562
5..	63.90@.85	64.05	63.75	63.75	63.75	41	561
6..	63.70	63.70	62.75	63.00B	63.00	76	596
7..	63.25	64.00	63.25	64.00	64.00	63	595
8..	64.00	64.00	63.60	63.65	63.65	80	635
11..	63.40	63.65	63.25	63.25	63.25	89	671
12..	63.40	63.40	63.05	63.15	63.15	118	701
13..	63.05@.00	63.40	62.95	63.20	63.20	40	726
14..	63.30	63.57	63.20	63.55	63.55	87	771
15..	63.65	64.00	63.65	64.00	64.00	91	797
18..	63.10	63.90	63.10	63.90	63.90	92	804
19..	63.95	64.00	63.72	63.90@.95	63.92	71	826
20..	63.65	63.90	63.60A	63.90@.85	63.87	31	837
21..	63.75	63.87	63.65	63.85	63.85	60	869
22..	63.80@.75	64.00	63.70	63.95	63.95	43	881
25..	63.70	63.95	63.70	63.90	63.90	44	910
26..	63.70	63.95	63.50	63.95	63.95	81	956
27..	63.90@.95	64.22B	63.90	64.15	64.15	125	972
28..	64.15	64.25	63.90	64.25	64.25	45	1003
29..	64.25	64.57	64.25	64.50	64.50	70	1033

IN SEPTEMBER

1..	Exchange Closed; Labor Day						
2..	64.40	64.75	64.30	64.50@.55	64.52	106	1077
3..	64.25@.30	64.70	64.25	64.65	64.65	186	1146
4..	64.70	64.70	64.50	64.65	64.65	176	1179
5..	64.65	64.65	64.45	64.65@.50	64.57	79	1193
8..	64.35	64.50	64.20	64.30@.40	64.35	89	1203
9..	64.25@.30	64.35	63.95	64.35	64.35	97	1241
10..	64.40	64.40	63.70	63.95@64.00	63.97	94	1267
11..	63.55	63.70	63.05	63.25@.35B	63.30	179	1230
12..	63.25	63.25	62.65	62.77	62.77	124	1250
15..	62.50	63.00	62.15	62.90@63.00	62.95	139	1274
16..	62.35	63.25	62.35	63.20@.25	63.22	142	1236
17..	63.17	63.50	63.17	63.40A	63.40	86	1259
18..	63.25@.40	63.40	62.87	63.10	63.10	106	1293
19..	63.05	63.05	62.92	63.00	63.00	36	1302
22..	62.80@.75	62.80	62.20	62.40@.50	62.45	137	1340
23..	62.35@.25	62.95	62.25	62.90	62.90	165	1386
24..	62.95	63.05	62.00	62.15@.20	62.17	128	1437
25..	62.25	62.37	62.00	62.20	62.20	149	1456
26..	62.10@.15	62.37	62.00	62.30	62.30	62	1466
29..	62.20	62.35	62.10	62.20	62.20	56	1486
30..	62.20	62.25	61.45	61.50@.45	61.47	249	1543

IN OCTOBER

1..	61.50	61.50	60.70	61.30B	61.30	251	1589
2..	61.30	61.50	59.82	60.00	60.00	310	1630
3..	60.10	60.55	59.90	60.35	60.35	240	1651
6..	60.50	61.00	60.30	60.90	60.90	212	1664
7..	61.22@.25	61.80	61.20	61.75@.60	61.67	183	1684
8..	61.85@.80	61.85	61.20	61.25@.20	61.22	191	1701
9..	61.25	61.80	61.25	61.70	61.70	237	1745
10..	61.60	61.90	61.50	61.60@.75	61.67	115	1755
13..	61.75	62.00	61.65	62.00	62.00	93	1797
14..	61.70	62.10	61.70	61.85@.90	61.87	365	1831
15..	61.87@.85	62.10	61.75	61.85	61.85	183	1855
16..	61.75	61.75	61.10	61.30@.40	61.35	159	1907
17..	61.20@.10	61.20	60.90	60.95@.90	60.92	252	1929
20..	60.90	61.00	60.80	60.90	60.90	157	1899
21..	60.90@.85	60.90	60.10	60.25	60.25	340	1976
22..	60.40@.45	60.60	60.20	60.50	60.50	196	2032
23..	60.60	60.65	60.22	60.22	60.22	138	2085
24..	60.35@.37	60.45	60.15	60.30	60.30	108	2079
27..	61.00	61.80	61.00	61.60A	61.60	323	2116
28..	61.65	61.65	61.20	61.40@.35	61.37	125	2121
29..	61.40	61.80	61.40	61.60	61.60	157	2166
30..	61.65@.70	61.70	61.07	61.30@.50	61.40	201	2208

(Continued in Next Column)

FEEDER CATTLE FUTURES PRICES
MARCH 1987 FUTURES CONTRACT

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
31..	61.45	61.85	61.10	61.15@.10	61.12	319	2288

IN NOVEMBER

3..	61.07	61.50	60.60	61.25@.50	61.37	455	2454
4..	61.37@.45	61.65	61.02	61.50@.40	61.45	262	2455
5..	61.30	61.30	60.80	61.20@.10	61.15	327	2550
6..	61.10@.05	61.32	60.95	61.32@.25	61.27	157	2523
7..	61.30@.35	61.47	61.05	61.35@.40	61.37	178	2518
10..	61.35	61.80	61.30	61.75@.80	61.77	319	2611
11..	61.80@.85	62.15	61.75	62.10@.00	62.05	537	2663
12..	62.15	62.95	62.05	62.60	62.60	694	2819
13..	62.65	62.90	62.45	62.77@.90	62.82	540	2891
14..	62.75	62.85	62.50	62.70@.60	62.65	361	2948
17..	62.85@.90	62.95	62.30	62.65@.70	62.67	239	3028
18..	62.40@.35	62.60	62.15	62.60	62.60	247	3049
19..	62.65@.60	62.75	62.35	62.60@.50	62.55	370	3063
20..	62.65@.55	62.90	62.45	62.75@.80	62.77	303	3126
21..	62.85	62.85	62.35	62.35@.55	62.45	308	3196
24..	62.65	62.70	62.45	62.65@.70	62.67	112	3217
25..	62.70@.72	62.95	62.40	62.40@.60	62.50	258	3289
26..	62.40	62.50	61.95	62.25@.30	62.27	364	3272
27..	Exchange Closed; Thanksgiving Day						
28..	62.25	62.75	62.25	62.75@.65	62.70	177	3212

IN DECEMBER

1..	62.70	62.90	62.52	62.65	62.65	252	3256
2..	62.60	62.60	61.90	62.15@.20	62.17	370	3223
3..	62.00	62.10	61.50	61.60@.50	61.55	422	3267
4..	61.45	61.80	61.35	61.70@.65	61.67	232	3299
5..	61.67@.70	61.90	61.50	61.60@.55	61.57	239	3329
8..	61.50	61.62B	61.25	61.45@.35	61.40	194	3380
9..	61.30	61.60	61.07	61.60@.50	61.55	362	3420
10..	61.60	61.60	61.20	61.30@.25	61.27	193	3474
11..	61.30@.20	61.30	61.10	61.25	61.25	310	3546
12..	61.40@.45	61.50	61.30	61.35	61.35	176	3562
15..	61.15	61.20	60.65	60.92@.97	60.95	401	3536
16..	61.35	61.45	61.05	61.30	61.30	409	3494
17..	61.20@.15	61.40	60.80	60.80@.85	60.82	227	3461
18..	60.75@.70	60.97	60.65	60.72	60.72	181	3440
19..	60.70	60.90	60.60	60.67@.65	60.67	128	3425
22..	60.65	60.65	60.00	60.10	60.10	364	3423
23..	60.30	60.82	60.30	60.55@.42	60.47	283	3369
24..	60.55	60.70	60.50	60.70@.62A	60.65	109	3359
25..	Exchange Closed; Christmas						
26..	60.75	60.75	60.65	60.65A	60.65	45	3336
29..	60.30	60.30	59.70	59.90	59.90	422	3426
30..	59.75	60.30	59.65	60.25@.30	60.27	584	3511
31..	60.30@.27	60.30	59.55	59.70@.75	59.72	356	3513

APRIL 1987 FUTURES CONTRACT

IN MAY 1986

26..	Exchange Closed; Memorial Day						
27..	58.00	58.00	58.00	58.00	58.00	10	10
28..	....	58.40B	....	58.40B	58.40	....	10
29..	....	....	58.00A	58.10A	58.10	....	10
30..	57.50	57.50	57.30A	57.30A	57.30	1	10

IN JUNE

2..	....	....	57.00A	57.00A	57.00	....	10
3..	....	57.40B	....	57.40B	57.40	....	10
4..	....	57.50B	....	57.50B	57.50	....	10
5..	....	....	....	57.50N	57.50	....	10
6..	....	57.60B	....	57.60B	57.60	....	10
9..	....	....	57.50A	57.50A	57.50	....	10
10..	57.50	57.50	57.50	57.50	57.50	12	13
11..	....	....	57.10A	57.30A	57.30	....	13
12..	....	....	....	57.30N	57.30	....	13
13..	....	....	....	57.30N	57.30	....	13
16..	....	....	....	57.30N	57.30	....	13
17..	58.30	58.30	58.30	58.30	58.30	2	15
18..	....	....	....	58.30N	58.30	....	15
19..	....	....	....	58.30N	58.30	....	15
20..	58.50	58.50	58.50	58.50	58.50	....	15
23..	....	....	....	58.50N	58.50	2	15
24..	60.00	60.00	60.00	60.00B	60.00	....	15
25..	61.50	61.50	61.50	61.50	61.50	7	21
26..	....	....	60.90A	60.90A	60.90	1	21
27..	....	....	..	60.90N	60.90	....	21
30..	60.70	60.70	59.70	59.70	59.70	2	21

FEEDER CATTLE FUTURES PRICES
APRIL 1987 FUTURES CONTRACT

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	....	....	....	59.70N	59.70	....	21
2	....	....	....	59.70N	59.70	....	21
3	60.50	60.80	60.50	60.70A	60.70	21	42
4	Exchange Closed; Independence Day						
7	60.80	62.20	60.80	62.20	62.20	2	42
8	62.20	62.20	60.70A	60.70A	60.70	28	63
9	61.00	61.75	61.00	61.50A	61.50	2	64
10	61.70	62.00	61.60A	61.80	61.80	26	71
11	....	61.90B	61.65A	61.70A	61.70	4	71
14	....	....	61.50A	61.70N	61.70	....	71
15	62.50	62.60B	62.50	62.60B	62.60	1	71
16	62.95	63.10	62.60A	62.70A	62.70	12	81
17	62.50	62.75B	62.50	62.50	62.50	1	81
18	63.10	63.35	62.90A	63.35	63.35	8	87
21	63.50	63.60B	63.50	63.60B	63.60	1	87
22	63.45	63.65B	63.45	63.45	63.45	1	88
23	63.75	63.75	63.50A	63.65	63.65	4	90
24	63.50	63.55B	63.50	63.50	63.50	5	89
25	63.50	64.00	63.40	64.00	64.00	12	97
28	64.90	64.90	64.75	64.85	64.85	36	107
29	64.50	64.50	64.15	64.20B	64.20	42	120
30	64.00	64.00	63.25A	63.25A	63.25	12	114
31	63.15	63.40	62.90A	63.20	63.20	11	122

IN AUGUST

1	63.40	63.55B	63.40	63.55B	63.55	5	124
4	63.30	63.50	63.30	63.50	63.50	2	125
5	63.60	63.65B	63.20	63.30@.20	63.25	13	134
6	63.20	63.30	62.50	62.50	62.50	10	138
7	....	63.40B	....	63.40B	63.40	....	138
8	63.15	63.20	63.10	63.10	63.10	11	147
11	63.00	63.10	62.90A	63.00	63.00	3	149
12	63.00	63.10	62.85	63.00	63.00	27	166
13	62.75	63.05	62.75	63.00	63.00	21	174
14	62.90	63.30	62.85	63.30	63.30	51	208
15	63.30	63.65	63.30	63.65	63.65	31	192
18	63.30	63.50	63.00	63.40B	63.40	26	204
19	63.50	63.65B	63.25	63.40B	63.40	11	211
20	63.25	63.50	63.25	63.50	63.50	15	217
21	63.25	63.45	63.20	63.45	63.45	51	254
22	63.55	63.55	63.45	63.55	63.55	20	254
25	63.40	63.55B	63.40	63.55B	63.55	1	255
26	63.40@.30	63.55	63.30	63.55	63.55	22	261
27	63.60	63.90	63.60	63.90	63.90	25	266
28	63.75@.65	63.95	63.65	63.95	63.95	27	261
29	63.95	64.15	63.95	63.95	63.95	18	276

IN SEPTEMBER

1	Exchange Closed; Labor Day						
2	64.00	64.30	63.90	64.00	64.00	47	306
3	63.90	64.25	63.90	64.25	64.25	42	314
4	64.20	64.25	64.05	64.25	64.25	27	321
5	64.20	64.30	63.80	64.30@.27	64.27	11	322
8	64.05	64.10B	63.85A	64.00@63.95	63.97	50	329
9	63.75	64.00	63.65A	64.00	64.00	24	339
10	63.95	63.95	63.50	63.60B	63.60	39	386
11	63.50	63.50	62.85	63.25A	63.25	37	361
12	63.00	63.00	62.50	62.60B	62.60	60	384
15	62.30	62.90	62.10	62.90	62.90	26	398
16	62.50	63.00	62.50	63.00	63.00	30	406
17	62.95	63.15	62.95	63.10	63.10	23	419
18	63.10	63.10	62.60	62.90	62.90	61	433
19	62.80	62.80	62.70	62.70	62.70	26	441
22	62.60	62.60	61.95	62.25	62.25	71	440
23	62.25	62.70	62.15A	62.70	62.70	10	442
24	62.72	62.72	61.80	62.00@.05	62.02	57	453
25	62.05	62.05	61.80	62.00	62.00	97	477
26	61.80	62.07	61.70	62.05	62.05	120	527
29	62.05	62.10	61.85	62.00	62.00	62	559
30	62.00	62.05	61.40	61.40	61.40	77	608

IN OCTOBER

1	61.40	61.45	60.75	61.10@.20	61.15	86	628
2	61.20	61.25	59.75	60.00	60.00	111	648
3	60.15	60.35	59.90	60.30	60.30	115	659
6	60.30	60.80	60.30	60.70	60.70	66	628
7	60.80	61.50	60.80	61.50	61.50	117	679
8	61.50	61.50	61.15	61.15	61.15	50	692
9	61.40	61.55	61.40	61.47A	61.47	21	700
10	61.30	61.50	61.25	61.45@.50	61.47	43	721
13	61.35	61.70	61.27A	61.70	61.70	29	728
14	61.60	61.70	61.35	61.55	61.55	82	741
15	61.50	61.60	61.35	61.50	61.50	41	767

(Continued in Next Column)

FEEDER CATTLE FUTURES PRICES
APRIL 1987 FUTURES CONTRACT

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
16	61.40	61.40	60.75	60.90	60.90	108	809
17	60.90	60.90	60.50	60.60	60.60	39	807
20	60.50	60.65	60.45	60.50	60.50	25	817
21	60.45	60.45	59.60	59.85B	59.85	84	815
22	59.95	60.00	59.70	60.00	60.00	36	810
23	60.00	60.05	59.75	59.90@60.00	59.95	36	813
24	59.95	60.00	59.60	59.95@60.00	59.97	55	821
27	60.50	61.10	60.45	61.07	61.07	139	840
28	60.85	60.90	60.55	60.80@.90	60.85	54	864
29	60.70	60.95	60.70	60.90	60.90	38	890
30	60.65	60.75	60.40	60.75	60.75	47	893
31	60.60	61.20	60.45	60.50B	60.50	208	935

IN NOVEMBER

3	60.60	60.80	60.20	60.50@.80	60.65	53	960
4	60.90	60.90	60.35	60.60B	60.60	66	995
5	60.30	60.42B	60.10	60.42B	60.42	58	1015
6	60.25	60.32	60.00	60.30	60.30	48	1032
7	60.45	60.45	60.25	60.40B	60.40	78	1029
10	60.40	60.85	60.30	60.80	60.80	111	1049
11	60.85@.90	61.15	60.82A	61.10@.05	61.07	146	1089
12	61.15	61.80	61.15	61.65	61.65	138	1104
13	61.75	61.90	61.60	61.90	61.90	126	1154
14	61.80	61.90	61.60	61.70	61.70	130	1189
17	61.85@.90	61.95	61.47	61.75	61.75	81	1211
18	61.60	61.85	61.50	61.85	61.85	101	1264
19	61.90	62.00	61.80	61.80	61.80	107	1308
20	61.80	62.15	61.80	62.05	62.05	92	1274
21	61.80	62.10	61.80	61.80	61.80	68	1287
24	61.85	62.00	61.80	61.85B	61.85	32	1295
25	61.85	62.10	61.65	61.70	61.70	64	1353
26	61.65	61.70	61.25	61.50	61.50	63	1368
27	Exchange Closed; Thanksgiving Day						
28	61.45	61.80	61.35	61.80	61.80	61	1391

IN DECEMBER

1	61.80@.75	62.00	61.75	61.75	61.75	51	1409
2	61.70	62.70	61.30	61.35	61.35	111	1422
3	61.25	61.30	60.80	60.80	60.80	113	1402
4	60.80@.82	61.00	60.65	60.90@.80	60.85	80	1402
5	60.80	61.12	60.70	60.80	60.80	73	1424
8	60.70	60.80	60.52	60.52	60.52	79	1461
9	60.52	60.70	60.30	60.70	60.70	195	1421
10	60.75	60.85	60.55	60.55	60.55	74	1418
11	60.55	60.80	60.47	60.70	60.70	148	1463
12	60.85	61.10	60.75	60.95@.90A	60.92	140	1510
15	60.85	60.85	60.40	60.65	60.65	115	1523
16	61.05@.20	61.20	60.70	60.90	60.90	110	1504
17	60.90	61.00	60.65	60.65	60.65	58	1520
18	60.65	60.72	60.45	60.45	60.45	98	1503
19	60.50	60.60	60.37	60.45	60.45	51	1504
22	60.30	60.30	59.60	59.85	59.85	166	1490
23	60.00@.05	60.45	60.00	60.25	60.25	113	1513
24	60.40@.45	60.47	60.25	60.47@.45	60.45	43	1513
25	Exchange Closed; Christmas						
26	60.50	60.50	60.35	60.45B	60.45	9	1513
29	60.15@.10	60.15	59.75	59.80	59.80	125	1547
30	59.75@.70	60.30	59.60	60.30	60.30	219	1661
31	60.25@.30	60.30	59.70	59.70	59.70	120	1684

MAY 1987 FUTURES CONTRACT

IN AUGUST 1986

5	62.50	62.65B	62.50	62.50	62.50	....	....
6	....	....	62.40A	62.40A	62.40	1	1
7	....	62.55B	....	62.55B	62.55	....	1
8	....	....	....	62.55N	62.55	....	1
11	....	....	....	62.55N	62.55	....	1
12	....	....	....	62.55N	62.55	....	1
13	62.50	62.50	62.40A	62.50	62.50	1	2
14	62.40	62.90	62.40	62.90	62.90	3	5
15	63.00@.10	63.30B	63.00	63.30B	63.30	6	8
18	62.90	63.15B	62.90	63.00	63.00	5	10
19	63.20	63.30B	63.00	63.20	63.20	7	17
20	63.00	63.10B	63.00	63.00@.10B	63.05	14	28
21	63.00	63.20	63.00	63.20	63.20	5	33
22	63.20	63.30	63.20	63.30	63.30	5	33
25	63.25	63.25	63.25	63.25	63.25	....	33
26	63.00	63.10	63.00	63.10	63.10	3	37
27	63.15	63.50	63.15	63.50	63.50	7	44
28	63.40	63.40	63.30	63.40	63.40	7	50
29	63.30	63.40B	63.30	63.35B	63.35	12	61

FEEDER CATTLE FUTURES PRICES
MAY 1987 FUTURES CONTRACT
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day						
2..	63.40	63.50B	63.40	63.45	63.45	11	65
3..	63.15	63.55	63.15	63.55	63.55	31	85
4..	63.40	63.60	63.25	63.60	63.60	38	105
5..	63.25	63.40	63.25	63.40	63.40	7	111
8..	63.30	63.30	63.05	63.12@.15	63.15	28	123
9..	62.80	63.15	62.80	63.15	63.15	9	124
10..	63.00	63.00	62.70	62.85	62.85	18	131
11..	62.75	62.75	62.25A	62.35B	62.35	7	135
12..	62.00	62.00	61.75	61.85B	61.85	6	138
15..	61.60	61.90	61.45	61.90	61.90	22	153
16..	61.50	62.00	61.50	62.00	62.00	17	154
17..	62.00	62.15	61.97A	62.00A	62.00	8	158
18..	61.95	61.95	61.55	61.77	61.77	23	173
19..	61.55	61.70	61.55	61.60	61.60	5	175
22..	61.50	61.50	60.90	61.20	61.20	28	172
23..	60.95	61.45	60.95	61.45	61.45	10	174
24..	61.50	61.55	60.90	61.00	61.00	20	184
25..	60.95	61.00	60.70	60.80@61.00	60.90	45	194
26..	60.80	61.00	60.65	61.00	61.00	58	229
29..	61.00	61.05	60.85A	60.95@61.00	60.97	36	250
30..	60.97	61.00	60.40	60.40	60.40	46	277
				IN OCTOBER			
1..	60.40	60.40	59.80	60.20B	60.20	108	333
2..	60.10	60.10	58.70	59.00B	59.00	35	339
3..	58.90@.95	59.40	58.90	59.25B	59.25	49	340
6..	59.25@.20	59.82B	59.20	59.75@.80	59.77	39	350
7..	59.95	60.70	59.95	60.70	60.70	135	440
8..	60.70	60.80	60.35	60.45A	60.45	57	452
9..	60.45	60.75	60.45	60.70	60.70	37	466
10..	60.55	60.70	60.52A	60.70	60.70	23	481
13..	60.50	60.80	60.50	60.80	60.80	40	512
14..	60.70	60.70	60.35	60.50	60.50	78	525
15..	60.60	60.60	60.35	60.50	60.50	40	534
16..	60.25	60.25	59.65	60.00	60.00	49	565
17..	59.60@.50	59.80	59.50	59.60	59.60	31	549
20..	59.55	59.60	59.50	59.50	59.50	17	558
21..	59.40	59.40	58.75	58.80@.90B	58.85	50	556
22..	58.95@59.00	59.00	58.70	59.00	59.00	44	562
23..	59.00	59.10	58.75	59.00	59.00	43	568
24..	58.95	59.00	58.75	59.00@58.95	58.97	50	597
27..	59.50	60.00	59.50	59.97A	59.97	139	659
28..	59.97	59.97	59.55	59.80	59.80	118	684
29..	59.80	60.00	59.80	59.90A	59.90	66	730
30..	59.60	59.70	59.45	59.70	59.70	40	735
31..	59.70	60.07	59.55	59.65B	59.65	104	764
				IN NOVEMBER			
3..	59.55	59.70B	59.35	59.65@.70B	59.67	48	778
4..	59.75	59.90	59.55	59.65B	59.65	28	788
5..	59.50	59.50	59.17	59.42B	59.42	33	790
6..	59.35	59.35	59.05	59.30	59.30	79	807
7..	59.30	59.45B	59.10	59.37B	59.37	53	833
10..	59.30	59.65	59.30	59.45	59.45	70	878
11..	59.70@.75	59.75	59.55	59.75	59.75	46	840
12..	59.80	60.35	59.80	60.05	60.05	168	920
13..	60.15@.20	60.45	60.15	60.40@.45	60.42	169	955
14..	60.35	60.35	60.10	60.15@.25	60.20	91	958
17..	60.40	60.47	60.15	60.35B	60.35	145	1002
18..	60.20	60.40	60.10	60.40	60.40	72	1045
19..	60.45	60.55	60.40	60.52B	60.52	57	1060
20..	60.55	60.85	60.50	60.85	60.85	110	1098
21..	60.75	60.85	60.60	60.65@.60	60.62	74	1131
24..	60.60	60.70	60.60	60.60	60.60	54	1138
25..	60.65	60.77	60.35	60.40@.35	60.37	72	1176
26..	60.45	60.45	60.05	60.40@.30	60.35	50	1165
27..	Exchange Closed; Thanksgiving Day						
28..	60.10@.00	60.40	60.00	60.40@.30	60.35	135	1186
				IN DECEMBER			
1..	60.45	60.57B	60.15	60.30@.25	60.27	73	1198
2..	60.20	60.20	59.60	59.97@60.10	60.05	115	1236
3..	59.90	59.95	59.50	59.50	59.50	95	1233
4..	59.50	59.80	59.50	59.75@.70	59.72	42	1238
5..	59.70	59.85	59.67	59.70	59.70	48	1259
8..	59.55	59.67	59.40	59.40	59.40	57	1279
9..	59.40	59.50	59.12	59.50	59.50	76	1262
10..	59.50	59.60	59.35	59.35	59.35	71	1269
11..	59.30	59.75	59.30	59.60	59.60	73	1289
12..	59.80	59.87	59.65	59.82	59.82	60	1285
15..	59.65	59.65	59.25	59.50@.60	59.55	94	1283
16..	59.90	59.90	59.55	59.80	59.80	65	1292

(Continued in Next Column)

FEEDER CATTLE FUTURES PRICES
MAY 1987 FUTURES CONTRACT
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
17..	59.80	59.85	59.52	59.55@.52	59.55	34	1302
18..	59.50	59.60	59.40	59.40	59.40	48	1313
19..	59.40	59.40	59.30	59.30	59.30	25	1312
22..	59.30	59.30	58.50	58.75	58.75	140	1355
23..	58.95	59.45	58.95	59.25@.20	59.22	85	1384
24..	59.40	59.50	59.30	59.40@.45	59.42	52	1401
25..	Exchange Closed; Christmas						
26..	59.45	59.55	59.45	59.45A	59.45	18	1399
29..	59.20@.10	59.20	58.80	58.80	58.80	55	1413
30..	58.75	59.17	58.65	59.25	59.25	49	1395
31..	59.10	59.15	58.65	58.75A	58.75	106	1444

AUGUST 1987 FUTURES CONTRACT
IN SEPTEMBER 1986

26..	61.25	61.25	61.25	61.25	61.25	2	2
29..	....	....	....	61.25N	61.25	....	2
30..	60.75	60.75	60.75	60.75	60.75	5	7
				IN OCTOBER			
1..	60.75	60.75	60.00	60.25B	60.25	27	32
2..	60.00	60.00	59.50A	59.50A	59.50	9	37
3..	59.35	59.47B	59.25	59.47B	59.47	2	38
6..	59.50	59.65B	59.50	59.65B	59.65	11	48
7..	60.00	60.70B	60.00	60.70B	60.70	6	52
8..	60.30	60.45B	60.30	60.42B	60.42	2	54
9..	60.60	60.70B	60.60	60.70B	60.70	6	58
10..	60.50	60.65	60.50	60.60A	60.60	15	63
13..	60.60	60.70B	60.55A	60.70B	60.70	2	64
14..	60.40	60.70	60.40	60.60@.70	60.65	31	70
15..	....	....	60.60A	60.60A	60.60	....	70
16..	60.15	60.15	60.00	60.00	60.00	6	76
17..	....	....	59.85A	59.85A	59.85	....	76
20..	....	....	59.65A	59.65A	59.65	....	76
21..	....	....	59.25A	59.25A	59.25	....	76
22..	59.40	59.40	59.30A	59.40	59.40	2	78
23..	59.40	59.40	59.25A	59.25A	59.25	24	64
24..	59.00	59.10	58.85	59.10	59.10	16	71
27..	59.85	59.92	59.75A	59.92	59.92	5	74
28..	59.80	59.80	59.72	59.72	59.72	6	73
29..	59.75@.85	60.00	59.75	59.95	59.95	14	83
30..	59.72	59.85	59.72	59.80B	59.80	23	103
31..	59.90	60.00	59.90	59.90	59.90	53	117
				IN NOVEMBER			
3..	59.75	59.77	59.75	59.75	59.75	33	137
4..	60.00	60.00	59.80A	59.80A	59.80	3	125
5..	59.75	59.75	59.60A	59.60A	59.60	7	127
6..	59.40	59.40	59.30	59.30	59.30	6	127
7..	59.50	59.50	59.30A	59.30A	59.30	3	129
10..	59.50	59.75	59.50	59.75	59.75	4	133
11..	59.75	59.85	59.60	59.80A	59.80	26	149
12..	59.90	60.25	59.90	60.05@.00	60.02	39	152
13..	60.20	60.50	60.10	60.50	60.50	32	172
14..	60.50	60.55	60.25A	60.25A	60.25	30	172
17..	60.40	60.60	60.20	60.50	60.50	28	183
18..	60.45	60.50B	60.30A	60.40A	60.40	1	184
19..	60.50	60.55B	60.50	60.55B	60.55	1	185
20..	60.60	60.85	60.55	60.70	60.70	39	200
21..	60.70	60.90	60.60A	60.60A	60.60	11	203
24..	60.70	60.80	60.60A	60.60A	60.60	20	205
25..	60.70	60.75	60.40	60.45@.40	60.42	9	206
26..	60.25	60.35B	60.25	60.35B	60.35	2	206
27..	Exchange Closed; Thanksgiving Day						
28..	....	....	60.30A	60.35N	60.35	....	206
				IN DECEMBER			
1..	60.40	60.50	60.25	60.25	60.25	12	209
2..	60.25	60.25	60.02	60.07	60.07	21	207
3..	60.00@59.80	60.00	59.70	59.70	59.70	29	220
4..	59.70	59.85B	59.65	59.75	59.75	21	218
5..	59.77	59.85	59.75	59.75	59.75	6	218
8..	59.55	59.70	59.55	59.55	59.55	18	220
9..	59.40	59.55	59.30	59.55	59.55	9	219
10..	59.60	59.65	59.45A	59.45A	59.45	20	223
11..	59.50	59.75B	59.50	59.70B	59.70	4	225
12..	59.80	59.90	59.75	59.85B	59.85	18	237
15..	59.80@.85	59.85	59.40	59.65	59.65	23	250
16..	60.00	60.00	59.75A	59.85	59.85	18	260
17..	59.90	59.90	59.60	59.60	59.60	9	266
18..	59.55@.50	59.80	59.50	59.60@.65	59.62	27	269
19..	59.70	59.70	59.50	59.50	59.50	27	269

(Continued in Next Column)

FEEDER CATTLE FUTURES PRICES
AUGUST 1987 FUTURES CONTRACT

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
22	59.50	59.50	58.85	59.00	59.00	31	280
23	59.50	59.50	59.35	59.45	59.45	23	280
24	59.40	59.55B	59.40	59.55B	59.55	3	283
25	Exchange Closed; Christmas						
26	....	59.60B	....	59.60B	59.60	....	283
29	59.30	59.30	59.00	59.05@.00	59.02	10	291
30	58.90	59.40	58.90	59.40	59.40	13	287
31	58.95	58.95	58.85	58.90B	58.90	11	297

SEPTEMBER 1987 FUTURES CONTRACT

IN OCTOBER 1986

27	59.00	59.10B	59.00	59.00	59.00	1	1
28	....	....	....	59.00N	59.00	....	1
29	....	59.15B	....	59.15B	59.15	....	1
30	....	59.20B	59.10A	59.20B	59.20	....	1
31	59.20	59.30B	59.20	59.30B	59.30	5	6

IN NOVEMBER

3	....	....	59.20A	59.20A	59.20	....	6
4	....	59.25B	....	59.20N	59.20	....	6
5	59.25	59.25	59.05A	59.05A	59.05	1	6
6	....	....	58.85A	58.85A	58.85	....	6
7	....	....	....	58.85N	58.85	....	6
10	....	....	....	58.85N	58.85	....	6
11	....	59.00B	....	58.85N	58.85	....	6
12	....	59.50B	....	59.00B	59.00	....	6
13	....	59.50B	....	59.50B	59.50	....	6
14	....	59.60B	....	59.60B	59.60	....	6
17	59.70	59.85B	59.70	59.85B	59.85	....	6
18	....	....	59.80A	59.85N	59.85	2	8
19	....	....	....	59.85N	59.85	....	8
20	....	60.10B	....	60.00B	60.00	....	8
21	....	60.35B	....	60.05B	60.05	....	8
24	....	....	60.00A	60.00A	60.00	....	8
25	60.00	60.10	59.95A	59.95A	59.95	3	8
26	60.00	60.00	59.85A	59.90A	59.90	1	9
27	Exchange Closed; Thanksgiving Day						
28	59.55	59.60B	59.55	59.60B	59.60	1	9

IN DECEMBER

1	59.75	59.75	59.65A	59.65A	59.65	2	11
2	59.50	59.50	59.50	59.50	59.50	1	12
3	59.50	59.50	59.20A	59.20A	59.20	2	14
4	59.05	59.30B	59.05	59.05	59.05	1	14
5	59.25	59.25	59.20A	59.25	59.25	1	14
8	59.25	59.25	59.00A	59.00A	59.00	5	18
9	....	....	58.80A	58.90A	58.90	....	18
10	59.00	59.00	58.80A	58.80A	58.80	4	15
11	....	58.97B	....	58.95B	58.95	....	15
12	....	59.20B	....	59.10B	59.10	....	15
15	58.92	59.00	58.90A	59.00	59.00	1	15
16	....	59.20B	....	59.10B	59.10	....	15
17	59.15	59.15	58.95A	58.95A	58.95	1	16
18	....	....	58.90A	58.90A	58.90	....	16
19	58.70	58.70	58.70	58.70	58.70	1	16
22	58.50	58.50	58.25A	58.25A	58.25	4	20
23	....	58.50B	....	58.50B	58.50	....	20
24	....	58.60B	....	58.60B	58.60	....	20
25	Exchange Closed; Christmas						
26	....	58.75B	....	58.75B	58.75	....	20
29	58.70	58.75	58.45A	58.45A	58.45	6	24
30	....	58.50B	....	58.50B	58.50	....	24
31	58.20	58.20	58.10A	58.10A	58.10	5	24

OCTOBER 1987 FUTURES CONTRACT

IN NOVEMBER 1986

17	59.70	59.85	59.70	59.85	59.85	5	5
18	....	....	59.80A	59.85N	59.85	....	5
19	59.85	59.85	59.85	59.85	59.85	1	5
20	60.00	60.00	60.00	60.00	60.00	1	6
21	60.35	60.35	60.05A	60.05A	60.05	2	7
24	60.00	60.00	60.00	60.00	60.00	8	13
25	....	....	59.75A	59.75A	59.75	....	13
26	59.85	59.85	59.80A	59.80A	59.80	2	15
27	Exchange Closed; Thanksgiving Day						
28	....	....	59.75A	59.75A	59.75	....	15

IN DECEMBER

1	59.80	59.80	59.80	59.80	59.80	3	18
2	59.45	59.45	59.25	59.40B	59.40	3	19
3	59.25	59.30B	59.10A	59.10A	59.10	1	18

(Continued in Next Column)

FEEDER CATTLE FUTURES PRICES
OCTOBER 1987 FUTURES CONTRACT

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
4	....	59.15B	59.00A	59.00A	59.00	....	18
5	....	59.10B	....	59.10B	59.10	....	18
8	58.85	58.85	58.85	58.85	58.85	1	18
9	58.85	58.85	58.70A	58.70A	58.70	....	18
10	....	58.85B	58.60A	58.60A	58.60	1	18
11	58.85	58.85	58.77	58.77	58.77	2	18
12	58.90	59.10	58.90	58.95A	58.95	3	19
15	59.05	59.05	58.85	58.85	58.85	7	22
16	59.00	59.05	58.90A	58.92A	58.92	1	23
17	....	....	58.80A	58.80A	58.80	2	24
18	....	....	58.70A	58.70A	58.70	....	24
19	58.57	58.60B	58.55A	58.55A	58.55	1	25
22	58.45	58.45	58.05	58.05	58.05	4	26
23	....	58.20B	....	58.20B	58.20	....	26
24	58.37	58.40	58.37	58.40	58.40	3	28
25	Exchange Closed; Christmas						
26	....	58.42B	....	58.42B	58.42	....	28
29	58.10	58.50B	58.10	58.10	58.10	1	28
30	....	58.25B	....	58.25B	58.25	....	28
31	58.00	58.00	57.70	57.70	57.70	4	28

FEEDER CATTLE FUTURES DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	2,993	3,290	....	1,852	939	Closed	2,154	....	598
2	2,589	....	....	2,982	2,888	1,594	1,884	....	1,760	2,096	....	1,210
3	3,324	1,013	2,230	2,468	....	1,150	1,554	....	1,879	2,167	1,329	1,020
4	....	2,125	1,604	3,103	....	1,306	Closed	1,077	1,188	....	942	515
5	....	1,587	1,880	....	3,250	1,306	....	1,662	1,098	....	764	508
6	1,524	1,236	1,851	2,537	2,843	1,280	....	1,753	....	1,261	576	....
7	941	1,280	2,706	2,853	2,027	....	3,145	1,274	....	1,439	597	....
8	1,809	....	....	1,896	2,632	....	1,844	1,634	883	1,216	....	540
9	1,730	....	....	1,568	1,716	1,750	2,325	....	1,031	892	915	882
10	1,883	1,030	2,285	2,166	....	1,622	1,803	1,751	898	851	1,360	555
11	....	2,156	2,218	....	2,479	1,368	1,810	1,602	1,764	....	2,647	782
12	....	2,466	2,350	....	1,930	1,507	....	1,177	1,954	923	1,621	504
13	1,734	1,719	1,427	1,875	1,513	1,737	1,772	902	....	1,881	959	....
14	2,021	1,269	1,254	1,790	1,230	....	2,419	1,937	2,506	1,492	....	982
15	1,857	....	....	2,968	1,369	1,213	2,984	....	1,350	942	967	826
16	1,416	....	2,166	2,610	....	2,050	1,593	1,944	879	1,014	821	501
17	1,066	Closed	2,665	2,524	....	3,319	1,963	2,460	803	....	1,083	513
18	....	1,944	1,658	....	1,984	1,465	....	2,204	538	739	1,232	477
19	....	2,419	1,448	....	1,386	2,113	2,131	975	....	1,380	741	....
20	1,589	2,008	1,270	2,811	2,034	....	1,640	1,218	1,715	847	....	945
21	1,212	1,898	....	2,974	1,786	1,116	2,106	....	1,661	686	396	753
22	873	....	....	2,901	1,122	220	1,663	....	1,442	675	615	270
23	1,546	....	1,349	3,267	....	3,469	2,157	1,202	1,009	....	726	Closed
24	1,221	1,978	1,678	1,990	....	2,311	....	957	1,054	1,453	Closed	98
25	....	2,351	1,998	....	Closed	1,873	3,858	1,247	....	723	465	....
26	....	2,115	2,229	....	1,731	....	2,012	1,013	1,030	905	....	827
27	1,875	2,066	Closed	2,480	1,942	2,619	2,707	1,445	1,407	1,061	....	1,113
28	1,453	2,124	....	2,264	1,147	....	2,144	....	....	1,796	....	777
29	1,260	....	....	3,706	1,656	....	47,366	30,373	27,849	28,593	18,996	15,174
30	1,534	....	....	....	....	36,388	2,153	1,446	1,326	1,243	1,000	690
31	999	....	1,515	56,726	41,955	1,733						
Total	35,456	34,784	37,781	2,578	1,998							
Average	1,612	1,831	1,889									

FEEDER CATTLE FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	11,759	10,762	....	11,322	12,565	Closed	9,147	....	9,151
2	11,188	....	....	11,506	10,513	9,522	11,187	....	11,248	9,040	....	9,195
3	10,855	10,797	11,844	11,494	....	9,530	11,693	12,602	11,148	9,017	8,868	9,034
4	....	10,903	11,923	11,278	10,211	9,505	Closed	12,613	11,001	....	8,620	9,045
5	....	11,073	11,988	....	10,289	9,587	....	12,619	11,098	8,995	8,764	9,106
6	10,637	11,265	12,205	11,145	10,003	9,734	11,830	12,463	....	9,049	8,744	....
7	10,618	11,141	12,137	10,973	9,707	....	11,743	12,574	11,001	9,012	8,822	....
8	10,686	....	....	10,855	9,470	9,465	11,946	....	10,853	9,090	....	9,224
9	10,913	....	....	10,752	....	9,561	11,964	12,583	10,778	9,171	8,975	9,168
10	10,808	11,224	12,171	10,725	9,024	9,871	11,819	12,475	10,584	....	9,030	9,180
11	....	11,423	12,329	....	9,038	10,035	....	12,494	10,278	9,358	9,352	9,258
12	....	11,660	12,421	....	8,902	10,210	11,920	12,379	....	9,423	9,381	9,287
13	10,653	11,709	12,267	10,682	8,920	....	12,037	12,130	10,160	9,476	9,216	....
14	10,679	11,628	11,863	10,660	9,054	10,324	12,147	....	9,962	9,514	....	9,205
15	10,573	....	....	10,695	....	10,754	11,908	....	9,915	9,479	9,245	9,086
16	10,710	....	11,764	10,622	8,939	11,095	12,083	11,921	9,893	....	9,319	9,018
17	10,711	Closed	11,892	10,543	8,866	11,057	....	11,496	9,836	9,340	9,313	8,970
18	....	11,812	11,634	....	8,766	10,890	12,199	11,205	....	9,089	9,291	8,926
19	10,675	11,918	11,790	10,996	8,637	....	12,128	11,357	9,602	8,983	9,451	....
20	10,686	12,236	11,671	11,080	8,627	10,822	12,476	11,419	9,483	8,912	....	8,831
21	10,689	12,201	....	10,941	....	10,659	12,320	....	9,471	8,857	8,867	8,702
22	10,601	....	11,762	10,855	Closed	10,845	12,251	11,391	9,534	....	9,075	8,717
23	10,717	12,194	11,757	11,021	8,710	10,994	....	11,355	9,252	8,875	9,105	Closed
24	....	12,049	11,688	....	9,022	11,087	12,509	11 233	....	8,888	Closed	8,695
25	....	11,961	11,821	11,246	9,124	....	12,633	11,068	9,856	9,007	9,083	....
26	10,682	12,054	Closed	10,964	9,257	11,151	12,822	11,201	9,380	8,975	....	8,796
27	10,805	12,106	....	10,872	....	....	12,709	....	....	9,277	....	8,927
28	10,729	....	....	....	9,326	10,319	12,075	11,959	10,206	9,129	9,080	9,044
29	10,859	....	11,842	10,985								9,026
30	10,941	....	11,938									
31	10,746	11,650										
Average												

FEEDER CATTLE FUTURES DELIVERY TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	9	4	....	....	....	Closed	....	....	....
2	50	....	....	9	....	....	....	....	....	....	....	....
3	....	....	89	2	....	....	....	....	....	....	....	....
4	....	....	47	....	....	....	Closed	13	....	....	....	....
5	....	....	64	....	18	....	....	11	....	....	....	....
6	58	....	64	....	27	....	....	5	....	....	....	....
7	39	....	....	4	13	....	....	....	....	....	....	....
8	22	....	....	5	15	....	....	....	....	....	....	....
9	41	....	....	4	....	....	....	....	....	....	....	....
10	....	....	87	4	....	....	....	....	....	....	....	....
11	....	....	45	....	....	....	....	5	....	....	....	....
12	....	....	37	....	25	....	....	8	....	....	....	....
13	95	....	19	....	14	....	....	3	....	....	....	....
14	45	....	....	5	38	....	....	1	....	....	....	....
15	25	....	....	2	41	....	....	....	....	....	....	....
16	42	....	....	11	....	....	....	....	....	....	....	....
17	....	Closed	29	3	....	....	....	....	....	....	....	....
18	....	....	16	....	....	....	....	1	....	....	....	....
19	....	....	16	....	13	....	....	7	....	....	....	....
20	43	....	6	....	12	....	....	3	....	....	....	....
21	42	....	....	1	30	....	....	11	....	....	....	....
22	25	....	....	2	5	....	....	....	....	....	....	....
23	20	....	....	7	....	....	....	....	....	....	....	....
24	....	....	3	4	....	....	....	....	....	....	662	....
25	....	....	7	....	....	....	....	47	....	....	4	Closed
26	....	....	9	....	Closed	....	....	34	311	....	....	....
27	56	....	....	....	15	....	....	29	....	....	Closed	....
28	54	....	Closed	4	9	....	....	28	....	....	....	....
29	31	....	....	8	8	....	....	....	....	....	....	....
30	22	....	....	....	....	....	....	....	311	....	....	....
31	....	....	1	....	....	....	....	....	....	....	....	....
Total	710	....	539	84	287	....	....	206	622	....	666	....

1986 TEXAS CATTLE FEEDERS ASSOCIATION DAILY PRICE RANGE AND RECEIPTS

Choice steers 1/1150 lbs as quoted by Texas Cattle Feeders Association (TCFA)

	IN JANUARY		IN FEBRUARY		IN MARCH		IN APRIL		IN MAY		IN JUNE	
Date	Choice Steers	Daily Receipts	Choice Steers	Daily Receipts	Choice Steers	Daily Receipts	Choice Steers	Daily Receipts	Choice Steers	Daily Receipts	Choice Steers	Daily Receipts
1	Closed		...	...	...	...	53.50@54.00	12,000	57.00@57.50	12,400	...	...
2	62.75@63.25	19,000	...	...	...	...	53.50@54.00	6,800	56.25@57.50	3,000	55.00@55.50	9,000
3	62.00	...	58.25@59.00	14,000	59.00@60.00	...	54.00@55.00	33,950	...	...	54.00	16,900
4	...	...	58.25@59.00	16,300	...	...	52.00@53.50	...	...	...	53.50@54.00	12,700
5	...	...	57.50	9,300	...	...	...	...	57.00@58.00	11,700	53.50@54.00	22,600
6	60.50@62.00	6,700	...	...	58.50@59.00	...	...	...	57.00@57.50	17,900	54.00@55.00	...
7	59.50@60.00	22,000	...	...	...	...	53.00@54.00	18,700	...	...	...	...
8	59.00@59.60	34,200	...	...	...	...	53.00@54.50	25,000	57.00@58.00	18,700	...	...
9	58.00@59.00	24,900	...	...	...	...	53.00@54.50	32,700	58.00@58.50	...	54.50@55.00	17,800
10	59.00@60.00	...	...	4,000	58.00@58.25	...	54.50@55.00	13,600	...	...	54.50@54.75	8,100
11	...	...	56.00@57.00	15,000	56.75@57.00	...	55.00@56.00	...	...	...	53.50@54.00	15,400
12	...	...	56.00@56.50	14,300	55.00@56.00	...	...	...	58.50@59.00	17,300	...	...
13	59.75@60.25	...	56.00@56.50	8,800	55.75@56.00	20,100	...	...	59.00@60.00	19,100	54.00@54.50	...
14	59.00@59.50	9,800	...	...	56.00@56.50	...	56.50@57.00	26,900	59.00@59.50	23,500	...	...
15	59.00@60.00	64,100	...	...	...	...	56.50@57.50	...	...	2,500	...	...
16	...	6,800	...	...	...	...	...	...	...	...	54.00	20,700
17	...	...	56.00@56.50	4,900	54.50@55.00	3,500	56.00@56.50	9,700	...	...	54.50@55.00	...
18	...	...	55.00@56.00	11,900	55.00@55.50	...	56.00@57.00	...	...	...	...	...
19	...	...	55.50@56.50	25,300	55.00@56.00	36,400	...	...	58.00@59.00	5,400	55.50@56.00	16,400
20	58.50@59.00	18,500	56.50@57.00	17,300	56.00@56.50	16,200	...	...	58.00	16,600	55.00@56.50	...
21	58.50@59.50	24,400	56.50@57.50	...	56.00@57.00	...	56.00@57.00	13,400	56.50	12,800	...	...
22	58.00@59.00	11,000	...	...	...	...	55.50	5,200	57.00	25,600	...	...
23	59.00@60.00	25,100	...	...	...	...	55.00@56.00	17,700	...	...	57.50@58.00	29,400
24	...	...	58.00@58.50	...	56.00@57.00	...	55.00@55.50	19,400	...	...	60.00	22,400
25	...	...	59.00@60.00	...	57.00@58.00	28,200	56.00	...	...	...	60.00@61.00	11,900
26	...	...	58.50@60.00	...	57.00@58.00	13,500	...	...	56.50@57.00	...	60.50	5,200
27	...	...	60.00	...	...	...	...	...	55.50@56.00	15,800	60.50	...
28	59.50@60.00	13,000	...	...	Closed	...	56.00	...	56.00@56.50	18,300	...	...
29	58.50@59.00	10,500	...	...	...	...	56.00@57.00	19,600	56.57@57.00	19,000	...	...
30	58.50@59.00	13,000	...	...	...	...	...	...	...	...	59.00@59.50	11,000
31	...	...	...	...	55.00@55.75	4,400	...	...	...	...	...	...

	IN JULY		IN AUGUST		IN SEPTEMBER		IN OCTOBER		IN NOVEMBER		IN DECEMBER	
Date	Choice Steers	Daily Receipts	Choice Steers	Daily Receipts	Choice Steers	Daily Receipts	Choice Steers	Daily Receipts	Choice Steers	Daily Receipts	Choice Steers	Daily Receipts
1	58.50@59.00	12,600	...	...	Closed		59.75@60.00	...	...	...	63.00@64.75	...
2	58.50@59.00	9,200	...	...	60.00@61.00	10,000	60.00@61.00	20,500	...	...	64.00@64.50	...
3	59.00@59.50	...	...	...	60.50@61.00	...	59.00@60.00	...	61.00@62.50	...	63.50	...
4	Closed		58.00@59.00	8,000	60.50@61.00	...	...	...	62.50@63.50	...	...	...
5	...	...	58.50@59.50	45,700	...	...	...	...	63.00@64.00	...	61.50@62.00	...
6	...	...	58.75@59.50	19,850	...	...	59.00@60.00	...	62.00@63.50	...	...	...
7	59.50	21,900	58.50@59.00	16,500	...	...	60.00	...	62.50@63.25	...	...	...
8	58.50	18,950	59.50@60.50	...	61.00	...	60.50@61.00	...	...	...	...	...
9	58.00@58.50	11,000	...	...	60.00@61.00	1,800	59.00@62.00	...	...	...	61.50@62.50	...
10	58.50	...	...	...	60.00@61.00	...	60.50@62.00	...	62.50@63.50	...	62.00	...
11	58.25	...	59.50@60.25	...	60.00@61.00	...	...	...	62.00@63.75	...	62.00	...
12	...	...	60.00@61.00	...	60.00@60.50	...	...	...	62.50@63.50	...	60.50	...
13	...	...	60.00@61.00	...	...	...	...	...	61.00@62.50	...	...	...
14	57.50	24,700	60.00@60.50	...	...	...	62.50@63.00	...	63.00@63.50	...	...	...
15	58.00@58.50	14,000	60.00@60.75	3,700	59.50@60.50	...	...	...	...	...	...	...
16	58.00@58.50	...	...	...	60.00@60.50	...	61.00@63.50	...	...	...	60.50@61.00	21,000
17	57.00@57.50	15,240	...	...	60.00@61.00	...	63.00	...	...	...	61.00@61.50	...
18	58.00@59.00	...	60.00	...	60.00@60.50	...	...	...	...	...	60.00@61.25	...
19	...	...	59.00@60.50	20,000	...	...	...	...	...	...	...	...
20	...	...	60.50	...	...	...	63.00	...	63.00@63.75	...	...	...
21	60.00	7,300	59.50@60.00	...	...	...	...	...	63.50@63.75	5,000	...	...
22	59.00@60.00	25,500	60.00	...	60.00	...	...	...	...	...	59.50@60.75	...
23	58.50@59.50	24,100	...	...	59.00@60.00	...	61.00@62.00	8,000	...	...	59.50@60.00	...
24	...	...	...	...	59.00@59.50	...	61.50@62.00	14,129	63.00@64.00	...	Closed	
25	60.00@61.00	...	...	...	59.00@59.75	...	...	...	63.00@63.50	...	Closed	
26	...	...	...	...	59.00@59.75	23,000	...	...	63.00@64.00	...	59.00@60.50	4,500
27	...	...	...	...	...	...	...	...	Closed		...	...
28	60.00@60.50	...	59.50@60.00	...	...	...	61.50@62.00	...	Closed		...	...
29	59.00@60.50	5,900	59.50@60.00	...	59.00@60.00	...	62.00@63.00	...	...	...	...	...
30	58.00@58.50	22,300	...	...	60.00@61.00	...	...	...	...	...	59.00@59.75	29,000
31	58.00@58.50	15,900	...	...	...	...	...	...	...	...	...	...

1986 CATTLE FAX (USFSP)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	...	...	58.77	53.98	53.19	57.39	61.35	62.04	61.64	...	62.72
2	unq	62.33	61.65	57.87	54.01	53.02	57.39	...	62.49	61.40	61.57	62.85
3	unq	62.29	61.57	57.11	...	52.84	57.26	61.33	62.77	61.41	61.58	62.94
4	unq	62.11	61.33	56.61	54.15	52.56	57.29	61.30	62.87	...	61.62	62.99
5	unq	61.80	60.90	...	54.01	52.44	...	61.31	62.91	61.37	61.71	63.01
6	...	61.46	60.56	56.52	54.06	52.38	57.34	61.35	...	61.19	61.72	...
7	...	...	60.35	55.97	54.06	...	57.90	61.51	62.90	61.24	61.74	62.99
8	59.76	...	...	55.87	54.10	52.42	57.90	61.56	63.07	61.21	...	62.94
9	59.72	61.28	60.26	55.73	54.16	52.41	58.24	...	62.92	61.23	61.69	62.81
10	59.73	61.14	59.87	55.69	...	52.48	58.43	61.69	63.01	61.31	61.71	62.65
11	...	60.94	59.47	55.83	54.23	52.57	58.52	61.78	62.98	...	61.81	62.34
12	...	60.74	58.87	...	54.25	52.45	...	61.93	63.01	61.34	61.77	62.31
13	59.79	60.55	58.58	56.16	54.42	52.47	58.51	61.89	...	61.44	61.74	...
14	59.99	...	58.42	56.64	54.88	...	58.66	61.84	62.94	61.57	61.72	62.31
15	60.46	...	...	56.74	55.08	52.41	56.98	61.78	62.71	61.60	...	62.16
16	60.54	60.33	...	56.24	54.88	52.51	59.00	...	62.53	61.68	61.68	62.10
17	60.54	60.21	58.21	56.23	...	52.59	59.41	61.85	62.31	61.65	61.75	62.08
18	...	59.89	57.97	56.08	...*	53.94	59.38	61.89	62.33	...	61.84	62.10
19	...	59.73	57.96	...	...	54.01	...	61.87	62.34	61.61	61.91	62.08
20	60.79	59.61	57.90	55.99	54.88	54.12	59.24	62.03	...	61.58	62.05	...
21	60.82	59.86	58.00	55.52	54.15	...	59.47	62.03	62.33	61.36	62.10	61.99
22	60.89	...	...	55.03	53.56	54.23	59.64	62.06	62.36	61.25	...	61.97
23	61.17	59.97	58.08	54.51	53.48	54.46	59.95	...	62.26	61.04	62.13	61.86
24	61.35	60.28	58.12	54.05	...	55.18	60.55	62.05	62.15	60.97	62.22	unq
25	...	60.71	58.46	53.64	53.44	56.26	60.68	62.18	61.98	...	62.25	unq
26	...	61.22	58.99	...	53.28	56.82	...	62.06	61.93	60.91	62.44	unq
27	61.52	61.52	59.27	53.60	52.97	56.78	60.85	61.89	...	60.92	Closed	unq
28	61.75	61.66	59.30	53.29	52.93	...	61.02	61.96	61.85	61.05	62.46	unq
29	62.08	...	...	53.56	53.15	56.84	61.18	61.99	61.79	61.23	...	unq
30	62.24	...	59.35	53.65	53.19	57.30	61.24	...	61.75	61.42	62.50	unq
31	...	...	59.12	...	...	...	61.32	62.03	...	61.49	...	unq
High	62.24	62.33	61.65	58.77	55.08	57.30	61.32	62.18	62.04	60.92	62.50	63.01
Low	59.72	59.61	57.96	53.29	52.93	52.84	57.26	61.30	63.07	61.68	61.57	61.97
Average	60.98	60.97	59.81	56.03	54.01	55.07	58.79	61.74	62.56	61.30	62.04	62.49

* Data not available

LIVE HOG FUTURES PRICES
FEBRUARY 1986 FUTURES CONTRACT
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	46.72@.80	46.80	45.92	46.25@.35	46.30	3024	11041
3..	46.35@.40	46.55	45.50	45.90@.80	45.85	2915	10754
6..	46.00	46.47	46.00	46.35@.47	46.40	2444	10820
7..	46.50@.45	46.55	45.95	46.25@.15	46.20	2867	10989
8..	46.00@45.90	46.00	44.92	44.95@45.05	45.00	3742	10920
9..	45.15@.07	45.20	44.35	44.55@.65	44.80	4956	10863
10..	44.85@45.00	45.45	44.55	45.10@44.92	45.00	3695	10373
13..	45.30@.20	45.50	44.40	44.40@.50	44.45	3028	10388
14..	44.35@.40	45.15	44.10	45.15@.00	45.07	4078	10408
15..	45.25@.30	46.15	45.10	45.95@46.00	45.97	4458	9805
16..	45.65@.60	45.80	45.25	45.45@.35	45.40	3196	9858
17..	45.00@44.95	45.15	44.25	44.30@.45	44.37	3751	8804
20..	44.40@.25	44.85	43.90	44.75@.65	44.70	4815	8341
21..	44.50	45.15	44.45	44.75@.70	44.72	3001	7870
22..	44.70	44.85	44.20	44.80@.67	44.72	2733	7771
23..	45.10@.00	46.05	44.60	45.45@.30	45.37	4433	7747
24..	45.20@.25	45.70	45.10	45.40@.70	45.55	2170	7457
27..	46.05@.00	46.10	45.20	45.20@.25	45.22	2446	7110
28..	45.05@.10	45.30	44.85	45.30@.15	45.22	2139	6994
29..	45.02@.10	45.92	45.02	45.85@.90	45.87	3476	6767
30..	46.05@.12	46.45	45.75	46.00@.20	46.10	3941	6381
31..	46.00@45.90	46.10	44.85	45.10@.20	45.15	3301	5518

IN FEBRUARY

3..	45.35@.50	45.50	44.95	45.10@.00	45.05	1979	5193
4..	45.05@.00	45.20	44.12	45.10@44.80	44.95	2538	4305
5..	45.15@.20	45.70	45.15	45.55@.65	45.60	1184	3928
6..	45.50@.45	45.60	45.10	45.55@.40	45.47	663	3824
7..	45.40@.35	45.60	44.95	45.50@.45	45.47	875	3713
10..	45.30@.25	45.30	44.55	44.90@.75	44.82	1016	3230
11..	45.10@.05	45.10	44.40	44.85@.90	44.87	1095	2704
12..	45.10@.15	45.40	44.95	45.10@.40	45.25	632	2500
13..	45.30@.25	45.40	44.80	45.20@.40	45.30	490	2312
14..	45.40	45.87	45.25	45.85@.87	45.85	432	2125
17..	Exchange Closed; President's Day						
18..	45.45	45.45	44.90	44.95@45.30	45.12	725	1698
19..	44.90	45.00	44.40	44.50	44.50	1073	963
20..	44.35	44.45	43.75	44.10@43.75	43.92	983	65
21..	....	....	....	....	....	30	25
24..	....	....	....	....	....	....	18
25..	....	....	....	....	....	....	12
26..	....	....	....	....	....	....	4
27..	....	....	....	....	....	....	....

APRIL 1986 FUTURES CONTRACT
IN JANUARY 1986

1..	Exchange Closed; New Year's Day						
2..	43.00@.05	43.10	42.22	42.70@.85	42.77	1433	5264
3..	42.90@43.00	43.00	41.90	42.00@.30	42.15	1147	5295
6..	42.25@.35	42.72	42.25	42.60@.50	42.55	1141	5500
7..	42.70@.65	42.70	41.80	41.80@42.20	42.00	1522	5522
8..	41.80@.70	41.90	40.60	40.70@.80	40.75	2560	5547
9..	41.00@40.90	41.10	40.37	40.45@.55	40.50	3125	5727
10..	40.90@.95	41.40	40.60	41.15@40.95	41.05	2006	5941
13..	41.25@.10	41.40	40.35	40.55@.45	40.50	1393	5922
14..	40.35	41.20	40.10	41.10@.20	41.15	2296	6246
15..	41.25@.30	42.05	41.15	41.90@.65	41.77	2085	6397
16..	41.55@.50	41.80	41.22	41.40@.30	41.35	2006	6733
17..	41.00	41.47	40.65	40.70@.75	40.72	3270	6992
20..	40.75@.70	41.60	40.70	41.50@.60	41.55	2638	6735
21..	41.40	42.10	41.30	41.70@.65	41.67	2642	6916
22..	41.80@.70	41.85	41.35	41.60@.75	41.67	1657	7242
23..	41.75	42.67	41.65	42.20@.35	42.27	3047	7225
24..	42.15@.10	42.60	42.07	42.50@.57	42.52	1820	7115
27..	43.30@.40	43.40	42.30	42.35@.30	42.32	3775	7076
28..	42.20@.15	42.52	42.00	42.25@.47	42.35	2401	7299
29..	42.20@.10	42.75	42.10	42.70@.50	42.60	2393	7458
30..	42.65@.72	42.85	42.30	42.50@.70	42.60	2451	7826
31..	42.55@.60	42.75	41.10	41.15@.27	41.22	4707	8216

IN FEBRUARY

3..	41.35@.40	41.45	40.65	40.70@.65	40.67	4087	8511
4..	40.70@.65	40.75	39.25	39.90@40.05	39.97	6608	9161
5..	40.35@.25	40.65	40.00	40.50@.35	40.42	3659	9230
6..	40.40	40.50	40.00	40.25@.10	40.17	2481	9513
7..	40.00@39.90	40.40	39.85	40.30@.15	40.22	2089	9763
10..	40.10	40.37	39.95	40.10@.02	40.07	1797	9797
11..	39.90@40.00	40.00	39.00	39.35@.40	39.37	3831	10070
12..	39.37@.45	39.75	39.25	39.35@.25	39.30	2467	10402
13..	39.40@.45	39.45	38.75	39.10@38.95	39.02	2691	10572
14..	38.95@.90	39.40	38.90	39.20@.30	39.25	2005	10712
17..	Exchange Closed; President's Day						
18..	38.80@.75	38.80	38.05	38.35@.25	38.30	2507	10799

(Continued in Next Column)

LIVE HOG FUTURES PRICES
APRIL 1986 FUTURES CONTRACT
IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
19..	38.30@.35	38.97	38.25	38.70@.65	38.67	2870	10564
20..	38.67@.65	38.90	38.40	38.60@.70	38.65	2834	10503
21..	38.85@.90	39.77	38.75	39.55@.45	39.50	3611	10505
24..	39.50@.45	39.65	39.05	39.30@.20	39.25	2184	10345
25..	39.25@.35	40.15	39.25	40.00@39.95	39.97	4110	10821
26..	39.85	40.15	39.30	39.35@.40	39.37	2694	10496
27..	39.25@.20	39.25	37.87	38.30@.15	38.22	4022	10387
28..	38.40@.55	38.70	37.60	38.15@.00	38.07	3471	11024

IN MARCH

3..	37.80@.75	38.45	37.45	38.35@.30	38.32	2776	10958
4..	38.27@.25	38.80	38.07	38.15@.30	38.22	2051	10856
5..	38.15@.10	38.65	38.07	38.45@.35	38.40	2323	10949
6..	38.65@.75	39.12	38.42	38.50@.62	38.55	2525	10999
7..	38.75@.85	39.05	38.30	38.50@.55	38.57	2685	10934
10..	38.55@.60	39.70	38.15	39.70@.50	39.60	3197	10677
11..	39.50@.40	40.20	39.22	40.20@.15	40.17	5153	9785
12..	40.00@39.90	41.15	39.90	41.10@40.95	41.02	5927	8894
13..	41.15@.20	41.40	40.82	40.90@41.05	40.97	2942	8505
14..	41.05@.02	41.32	40.80	41.00@.20	41.10	1634	7871
17..	40.80@.75	41.70	40.70	41.52@.70	41.60	2498	7781
18..	41.40@.30	41.85	40.95	41.65@.75	41.70	2813	7176
19..	41.60@.45	41.70	41.25	41.45@.50	41.47	2102	6782
20..	41.35@.20	41.75	41.20	41.50@.60	41.55	1338	6569
21..	41.60	41.60	41.02	41.20@.40	41.30	1739	6092
24..	41.35@.40	41.50	40.82	41.05@.30	41.17	1840	6033
25..	41.50@.65	42.17	41.25	41.90@.75	41.82	2280	5941
26..	41.62@.65	41.90	41.42	41.55@.60	41.57	1215	5280
27..	41.30@.25	41.57	41.25	41.50@.35	41.42	1337	4993
28..	Exchange Closed; Good Friday						
31..	41.00@40.90	41.00	40.10	40.30@.20	40.25	2369	4163

IN APRIL

1..	40.25@.35	41.35	39.90	41.25@.05	41.15	1793	3726
2..	41.90	41.90	41.25	41.40@.25	41.32	1805	3288
3..	41.50@.45	41.50	39.95	40.25@.30	40.27	1594	2582
4..	40.27@.20	40.40	38.90	39.40@.55	39.47	1593	2015
7..	39.75	39.75	38.75	38.95@39.05	39.00	780	1624
8..	39.40@.55	40.50	39.20	40.50@.25	40.37	682	1469
9..	40.75	41.00	40.10	40.85@.75	40.80	549	1285
10..	40.85	41.50	40.30	40.77@.80	40.70	777	1004
11..	40.70	41.22B	40.45	41.00@.15	41.07	648	792
14..	41.00	41.05	40.82	40.92@.95	40.95	192	715
15..	41.05@.15	41.40	40.70	41.00@.15	41.07	270	608
16..	41.10	41.10	40.30	40.50@.80	40.65	337	449
17..	41.10	41.80	40.65	41.80	41.80	271	168
18..	42.50	43.20	42.00	42.25@.00	42.12	180	3
21..	....	....	....	....	....	....	3
22..	....	....	....	....	....	....	1
23..	....	....	....	....	....	....	1
24..	....	....	....	....	....	....	1
25..	....	....	....	....	....	....	1
28..	....	....	....	....	....	....	1
29..	....	....	....	....	....	....	1

JUNE 1986 FUTURES CONTRACT
IN JANUARY 1986

1..	Exchange Closed; New Year's Day						
2..	46.00	46.00	45.27	45.90@.70	45.75	449	3021
3..	45.85	45.90	44.80	45.15@44.80	44.97	471	3113
6..	45.05	45.60	45.05	45.30	45.30	489	3152
7..	45.50	45.50	45.07	45.25@.30	45.27	362	3200
8..	45.17@.00	45.30	44.30	44.50@.30	44.40	1566	3266
9..	44.50	44.70	43.65	43.65@.75	43.70	1088	3496
10..	44.10@.35	44.57	43.95	44.00@.20	44.10	930	3501
13..	44.15	44.57	43.80	43.95@.80	43.87	680	3652
14..	43.75	44.70	43.65	44.40@.50	44.45	1005	3676
15..	44.60@.65	45.35	44.55	45.17@.00	45.07	1091	3587
16..	44.95@.90	45.35	44.75	45.10@.25	45.17	1058	3531
17..	44.80	45.45	44.65	44.85@.95	44.90	1382	3482
20..	45.00	45.55	44.75	45.50@.55	45.52	1491	3430
21..	45.30@.25	45.80	45.15	45.50@.35	45.42	1176	3238
22..	45.45@.50	45.50	45.02	45.30@.40	45.35	388	3213
23..	45.55	46.00	45.35	45.40@.45	45.42	960	3394
24..	45.42@.45	45.82	45.35	45.80@.75	45.77	647	3398
27..	46.30@.35	47.00	45.65	45.85@.85	45.75	1765	3940
28..	45.80@.85	46.35	45.60	46.25@.15	46.20	1172	3969
29..	46.20@.25	46.80	46.10	46.60@.55	46.67	1397	4297
30..	46.65	46.87	46.45	46.75@.80	46.67	914	4108
31..	46.55@.42	46.55	45.17	45.30@.25	45.27	1483	3995

LIVE HOG FUTURES PRICES
JUNE 1986 FUTURES CONTRACT
IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3	45.45@.50	45.50	44.50	44.55@.50	44.52	1365	4043
4	44.50@.55	44.65	43.35	44.05@.25	44.15	2459	4204
5	44.45@.50	44.80	44.30	44.70@.75	44.72	1386	4117
6	44.77@.72	44.77	44.25	44.57@.45	44.52	532	4146
7	44.40@.30	44.72	44.15	44.60@.62	44.60	624	4205
10	44.50	44.75	44.20	44.25@.35	44.30	712	4166
11	44.20	44.25	43.37	43.65@.70	43.67	971	4157
12	43.62	44.05	43.60	43.65@.60	43.62	793	4220
13	43.70@.75	43.80	43.15	43.45@.40	43.42	988	4344
14	43.50@.45	43.80	43.35	43.75@.70	43.72	733	4489
17	Exchange Closed; President's Day						
18	43.20@.15	43.20	42.55	42.65@.55	42.60	1018	4522
19	42.85@.70	43.27	42.57	42.95@43.00	42.97	1380	4722
20	43.05@.00	43.10	42.45	42.60@.75	42.67	1099	4857
21	43.00@.10	43.82	42.80	43.45@.50	43.47	1195	4976
24	43.40@.35	43.70	42.95	43.10@.00	43.05	848	5011
25	43.07@.15	44.30	43.07	44.00@.10	44.05	1647	5116
26	43.95	44.50	43.55	43.70@.80	43.75	1675	5088
27	43.55@.50	43.60	42.25	42.65@.75	42.70	2185	5079
28	43.00@.05	43.40	42.10	42.90@.70	42.80	2090	5300

IN MARCH

3	42.50@.45	43.20	42.05	43.10@42.95	43.02	1528	5327
4	42.97@.90	43.40	42.75	43.10@42.90	43.00	1464	5365
5	42.85@.90	43.50	42.85	43.25@.10	43.17	1402	5624
6	43.40@.45	43.95	43.15	43.45@.30	43.37	1380	5598
7	43.60@.55	43.80	42.90	42.90@43.05	42.97	1340	5590
10	42.97@43.00	43.80	42.60	43.80@.65	43.72	1664	5674
11	43.65@.70	44.15	43.25	43.90@44.15	44.02	2360	5866
12	44.10@.00	44.97	43.85	44.97@.85	44.90	4446	6087
13	45.20@.30	45.45	44.90	45.30@.20	45.25	2559	6134
14	45.25@.20	45.40	45.00	45.25@.15	45.20	2083	6137
17	44.90@.85	45.80	44.75	45.55@.70	45.62	2242	6389
18	45.45@.40	45.90	45.02	45.35	45.35	2543	6358
19	45.45@.40	45.45	44.95	45.35@.45	45.40	2218	6215
20	45.50@.45	45.65	45.02	45.25@.15	45.20	1399	6141
21	45.30@.17	45.30	44.87	45.00@.20	45.10	1535	6035
24	45.30	45.30	44.35	44.80@.70	44.75	2261	6467
25	44.85@.90	45.77	44.85	45.60@.50	45.55	2360	6642
26	45.55@.50	45.65	45.07	45.25@.15	45.20	2243	6382
27	45.05@.00	45.45	45.00	45.30@.37	45.32	1490	6607
28	Exchange Closed; Good Friday						
31	44.90@.65	44.90	43.82	43.82@.82A	43.82	3317	6048

IN APRIL

1	43.00@.10	44.25	42.85	44.15@.25	44.20	4100	5991
2	44.30@.25	44.60	43.95	44.00@.30	44.15	2842	6229
3	44.10@.00	44.15	42.65	42.65@.65A	42.65	4090	6289
4	42.40@.50	42.65	41.15	41.15@.15A	41.15	5258	6904
7	41.20@.35	41.55	40.40	40.55@.75	40.65	4405	7728
8	41.25@.45	42.15	41.20	41.95@42.00	41.97	3240	8138
9	42.00@41.95	42.45	41.70	42.05@.25	42.15	2854	8605
10	42.30@.20	42.60	41.25	41.60@.50	41.55	3322	8870
11	41.55@.50	42.72	41.45	42.50@.35	42.42	3122	8749
14	42.40@.37	42.40	41.85	42.20@.35	42.27	1946	8681
15	42.15@.20	42.80	41.62	41.90@.70	41.80	2853	9051
16	41.80@.75	41.80	40.40	40.90@.80	40.85	3822	8673
17	40.90@.97	42.35	40.25	42.35@.35B	42.35	3423	8961
18	43.00@.15	43.75	43.00	43.37@.60	43.47	5133	8363
21	43.15@.25	43.50	42.70	42.90@43.30	43.10	3401	8298
22	43.20@.30	44.55	43.10	44.40@.50	44.45	5631	7602
23	44.30@.40	44.40	43.50	43.80@44.00	43.90	3633	7356
24	43.90@.80	44.30	43.40	44.05@.25	44.15	2679	7169
25	43.85@.82	43.90	43.45	43.65@.55	43.60	1241	6971
28	43.90@.75	44.25	43.55	43.82@44.00	43.90	1551	7167
29	44.40@.50	45.40	44.40	45.40@.40B	45.40	4701	6831
30	45.60@.50	46.87	45.20	46.50@.70	46.60	6592	7104

IN MAY

1	46.20@.10	46.25	45.52	45.85@.80	45.82	4199	7517
2	45.75@.70	46.20	45.55	45.90@.77	45.82	1481	7555
5	45.85@.75	46.90	45.75	46.50@.55	46.52	2740	8354
6	46.90@.85	46.95	46.35	46.70@.55	46.62	2307	8269
7	46.30@.25	46.75	46.07	46.50@.65	46.57	2316	8536
8	47.10@.40	48.07	47.10	48.07@.07B	48.07	3358	8567
9	48.15@.10	48.35	47.60	47.80@.75	47.77	2144	8601
12	47.30@.25	47.50	46.87	46.90@47.00	46.95	1627	8611
13	47.10@.20	48.20	48.95	48.00@47.90	47.95	2405	8548
14	48.10@.15	48.70	47.75	48.70@.60	48.65	3275	8841
15	48.85@.75	48.85	47.87	48.10@.20	48.15	2435	8411
16	47.00@46.85	47.60	46.65	47.55@.40	47.47	2871	8025
19	47.50	48.97	47.50	48.80@.75	48.77	2815	8184
20	48.65@.70	49.40	48.60	48.70@.85	48.77	3044	7979

(Continued in Next Column)

LIVE HOG FUTURES PRICES
JUNE 1986 FUTURES CONTRACT
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
21	48.85@.75	49.15	47.30	47.90@.80	47.85	3118	7679
22	47.85@.75	48.45	47.85	48.25@.35	48.30	1884	7426
23	48.05@.00	49.10	48.00	49.10@.05	49.07	2193	7376
26	Exchange Closed; Memorial Day						
27	48.75@.80	49.00	48.15	48.65@.85	48.75	2660	7051
28	49.10@.20	50.10	49.05	50.10@.00	50.05	2607	6770
29	49.60@.45	50.05	49.37	49.62@.50	49.57	2555	6545
30	49.50@.65	49.87	48.95	49.85@.70	49.77	1694	6234

IN JUNE

2	50.05@.00	50.95	49.75	50.40	50.40	1661	5837
3	50.80@.65	50.80	50.20	50.70@.80	50.65	1771	5155
4	50.70	50.80	50.20	50.70@.80	50.75	832	4971
5	50.50	50.95	50.27	50.80@.95	50.87	1009	4624
6	50.75@.70	51.50	50.70	51.32@.50	51.40	781	4501
9	52.00	52.22	51.65	52.10@.00	52.05	1153	4216
10	52.20	52.50	51.90	52.25@.12	52.17	819	3884
11	51.80@.75	52.10	51.70	51.95@52.00	51.97	457	3668
12	52.10	52.80	52.00	52.60@.80	52.70	526	3427
13	52.90@.95	54.10	52.85	53.85@.95	53.90	849	2931
16	54.50@.55	54.85	54.15	54.75@.85	54.80	1274	2042
17	55.60	55.60	54.70	55.30@.60	55.45	803	1554
18	55.25@.10	56.85	55.05	56.65@.85	56.75	718	1079
19	57.50	58.25	57.15	58.25@.20	58.22	826	404
20	59.20@.40	59.72	59.00	59.65	59.65	395	26
23	....	....	....	....	....	26	26
24	....	....	....	....	....	1	23
25	....	....	....	....	....	....	16
26	....	....	....	....	....	....	9
27	....	....	....	....	....	....	9
30	....	....	....	....	....	....	....

JULY 1986 FUTURES CONTRACT
IN JANUARY 1986

1	Exchange Closed; New Year's Day						
2	46.00	46.10	45.55	45.65@.80	45.72	93	1780
3	45.75@.85	45.95	45.25	45.55@.30	45.42	151	1808
6	45.45@.40	45.75	45.40	45.55A	45.55	139	1810
7	45.60@.75	45.75	45.35	45.55	45.55	82	1846
8	45.55@.50	45.60	44.90	44.90	44.90	205	1801
9	44.75	45.20	44.37	44.55B@.40	44.47	118	1769
10	44.90	45.15	44.55	44.77@.65	44.70	113	1785
13	44.75@.70	44.97	44.40	44.45@.40	44.42	169	1826
14	44.50	45.35	44.20	45.35@.05	45.20	217	1892
15	45.25	46.00	45.20	45.85@.90	45.87	347	1817
16	45.70@.65	46.10	45.60	46.00@45.90	45.95	273	1843
17	45.80@.75	46.20	45.50	45.80@46.00	45.90	275	1882
20	45.75	46.20	45.42	46.20@.00	46.10	187	1880
21	46.10	46.55	46.05	46.27@.35	46.30	330	2007
22	46.30	46.50	46.10	46.40	46.40	136	2035
23	46.40@.45	46.90	46.35	46.55@.60	46.57	352	2115
24	46.50	46.82	46.30	46.75	46.75	335	2303
27	46.90@47.00	47.55	46.60	46.70@.60	46.65	608	2467
28	46.50@.45	46.85	46.25	46.80@.85	46.82	305	2517
29	46.65	47.25	46.60	47.25@.20	47.22	699	2642
30	47.20@.25	47.35	46.90	47.10@46.95	47.02	252	2658
31	46.90@.85	46.95	45.55	45.95@46.20	46.07	375	2687

IN FEBRUARY

3	45.95@.85	45.95	45.20	45.35@.20	45.27	436	2721
4	45.20	45.35	44.27	44.80@.75	44.77	603	2723
5	44.85	45.45	44.85	45.35@.45	45.40	393	2654
6	45.45	45.45	45.00	45.30@.20	45.25	175	2815
7	45.25@.20	45.32	44.80	45.25@.30	45.27	247	2638
10	45.05@.25	45.30B	44.85	44.90@45.10	45.00	181	2676
11	44.80	44.90	44.10	44.50@.40	44.45	305	2668
12	44.50@.55	44.80	44.45	44.65@.45	44.55	221	2726
13	44.60@.65	44.65	43.92	44.40@.25	44.32	247	2780
14	44.45@.47	44.50	44.20	44.50@.35	44.42	376	2885
17	Exchange Closed; President's Day						
18	44.12@.05	44.12	43.15	43.15@.30	43.22	473	2899
19	43.25@.20	43.95	43.20	43.80@.70	43.75	361	2911
20	43.60@.70	43.97	43.30	43.40@.30	43.35	288	2905
21	43.45@.70	44.25	43.45	44.05@.00	44.02	322	2961
24	44.15@43.95	44.15	43.65	43.70@.65	43.67	290	2953
25	43.65@.60	44.70	43.60	44.55@.50	44....	380	3035
26	44.55@.60	45.00	44.05	44.05@.35	44.20	621	3142
27	44.25@.20	44.25	42.70	42.85@.90	42.87	971	3313
28	43.10	43.55	42.30	42.95@.85	42.90	1023	3145

LIVE HOG FUTURES PRICES
JULY 1986 FUTURES CONTRACT
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3	42.75	43.45	42.30	43.35@.45	43.40	612	3201
4	43.40	43.85	43.25	43.60@.50	43.55	539	3037
5	43.50	43.90	43.30	43.80@.70	43.75	357	3009
6	43.80@.85	44.40	43.75	43.95@.85	43.90	436	3055
7	44.00	44.20	43.45	43.55@.65	43.60	619	3102
10	43.55@.50	44.00	43.25	43.90@44.00	43.95	341	3102
11	44.00@.10	44.20	43.67	43.95@44.00	43.97	692	3175
12	44.20@.25	45.15	44.05	45.10@.15	45.12	1012	3038
13	45.42@.50	45.72	45.10	45.35@.40	45.37	971	2902
14	45.45@.50	45.65	45.37	45.55@.60	45.57	616	2932
17	45.30@.35	46.20	45.25	46.05@45.90	45.97	781	2975
18	45.90	46.25	45.47	45.75@.65	45.70	808	2953
19	45.90@.85	45.90	45.40	45.80@.75	45.77	769	2981
20	45.80@.85	45.90	45.55	45.65@.70	45.67	500	2926
21	45.70@.77	45.90	45.45	45.90@.75	45.82	799	3130
24	46.00@45.90	46.00	45.00	45.35@.30	45.32	798	3220
25	45.40@.50	46.30	45.40	46.00@45.80	45.90	1038	3376
26	45.80@.75	45.90	45.25	45.50@.40	45.45	974	3434
27	45.40	45.57	45.25	45.35@.50	45.42	645	3560
28	Exchange Closed; Good Friday						
31	45.25	45.25	43.92	43.92@.92A	43.92	1127	3652

IN APRIL

1	43.75@.40	44.35	42.90	44.30@.25	44.27	1589	3601
2	44.65@.75	44.87	44.20	44.27@.25	44.27	857	3563
3	44.50@.55	44.55	42.77	42.77@.85	42.82	1501	3881
4	43.00@.10	43.20	41.32	41.32	41.32	2024	4117
7	41.90@42.00	42.00	40.92	41.00@.10	41.05	1570	4222
8	41.60	42.42	41.37	42.07@.00	42.02	1531	4335
9	42.05@.15	42.65	4..95	42.40@.35	42.37	1146	4394
10	42.60@.55	42.75	41.57	41.65@.80	41.72	1364	4428
11	41.80@.75	43.05	41.65	42.50@.70	42.60	1480	4360
14	42.70@.60	42.70	42.27	42.55@.65	42.60	760	4400
15	42.60@.55	43.15	42.02	42.15@.35	42.25	945	4380
16	42.20@.25	42.25	40.97	41.25@.10	41.17	1714	4729
17	41.30@.25	42.67	40.75	42.67@.67B	42.67	1678	4668
18	43.20@.30	44.00	43.20	43.35@.50	43.42	1896	4534
21	43.20@.25	43.75	42.75	42.95@43.20	43.07	1843	4777
22	43.05@.10	44.30	43.05	44.15@.25	44.20	2497	4905
23	44.20@.15	44.30	43.40	43.90@.65	43.77	2215	4796
24	43.70	44.30	43.45	44.05@43.95	44.00	1227	4729
25	43.50@.60	43.95	43.45	43.55@.65	43.60	1006	4611
28	43.75@.65	44.35	43.50	44.05@.00	44.02	1687	4733
29	44.40@.50	45.52	44.40	45.52@.52B	45.52	3399	5299
30	45.80@.55	46.80	45.15	46.30@.50	46.40	5963	5480

IN MAY

1	45.90@.50	46.25	45.20	45.60@.80	45.70	3955	5414
2	45.70@.60	46.10	45.45	45.70@.85	45.77	1968	5385
5	45.77@.80	47.00	45.75	46.45@.40	46.42	3084	6038
6	46.75@.80	46.90	46.25	46.50@.55	46.52	2108	6160
7	46.30@.20	46.60	46.02	46.40@.45	46.42	1626	6306
8	46.90@47.00	47.92	46.90	47.92	47.92	2935	6673
9	47.92@.90	48.25	47.55	47.60@.70	47.65	3358	6957
12	47.40@.35	47.50	46.60	46.70@.80	46.75	2245	7323
13	46.80@.75	48.00	46.75	47.85@.70	47.77	2843	7105
14	47.77@.80	48.40	47.50	48.30@.20	48.25	2793	7143
15	48.25@.15	48.25	47.10	47.30@.25	47.27	2735	7157
16	46.10@45.77	46.80	45.77	46.80@.60	46.70	3125	7127
19	46.80@.90	48.17	46.80	47.85@.70	47.77	3444	7458
20	47.77@.85	48.25	47.32	47.50@.42	47.47	2582	7671
21	47.50@.47	47.75	45.97	46.55@.45	46.50	4053	7752
22	46.50@.55	46.90	46.27	46.70@.52	46.60	2152	7847
23	46.65@.60	48.00	46.60	47.90@.70	47.80	2679	8091
26	Exchange Closed; Memorial Day						
27	47.80@.70	48.52	47.45	47.80@.60	47.70	4647	8491
28	48.25@.40	49.17	48.20	49.02@.17	49.10	4451	8732
29	48.80@.65	49.00	48.20	48.30@.20	48.25	2906	8988
30	48.25	48.50	47.60	48.05@.20	48.12	2899	8891

IN JUNE

2	48.25@.35	49.25	48.12	48.55@.35	48.45	3867	9043
3	48.55@.50	48.75	47.82	48.15@.00	48.07	3152	9273
4	48.00@.10	48.10	47.30	47.70@.60	47.65	2960	9459
5	47.60@.65	48.50	47.30	48.40@.25	48.32	3354	9003
6	48.32@.30	48.75	47.97	48.60@.75	48.67	3484	9264
9	49.10@.15	49.45	48.85	49.35@.25	49.30	4584	9305
10	49.35@.25	49.60	48.75	49.00@.10	49.05	3124	9442
11	48.50@.45	49.00	48.35	48.80@.90	48.85	3312	9667
12	48.85@49.00	49.60	48.85	49.50@.40	49.45	3192	9810
13	49.75@.85	50.90	49.75	50.75@.65	50.70	4334	10228
16	51.00@50.95	51.70	50.75	51.40@.30	51.35	4484	10267
17	51.50	51.65	50.85	51.25@.35	51.30	4321	9809

(Continued in Next Column)

LIVE HOG FUTURES PRICES
JULY 1986 FUTURES CONTRACT
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
18	51.15@.00	52.50	50.95	52.45@.40	52.42	4086	9407
19	52.50@.42	53.35	52.35	52.70@.85	52.77	4350	9073
20	53.50@.70	54.27	53.20	54.27@.27B	54.27	4040	8636
23	54.30@.15	54.92	54.05	54.85@.75	54.80	3642	8304
24	56.30@.30B	56.30	56.30	56.30B	56.30	212	8203
25	57.80@.80B	57.80	57.80	57.80B	57.80	41	8091
26	59.30@.30B	59.30	58.97A	59.30@.30B	59.30	2853	7314
27	59.25@.12	60.55	58.60	58.90@.65	58.77	5406	6652
30	58.35@.25	58.60	57.27	58.55@.45	58.50	3373	6300

IN JULY

1	57.85@.80	58.45	57.30	58.40@.10	58.25	2509	5741
2	58.05@.00	59.75	57.90	59.72@.65	59.67	2763	5434
3	60.15@.10	61.17	59.90	61.00@.17	61.07	2423	5093
4	Exchange Closed; Independence Day						
7	62.00@61.95	62.57	61.25	61.60@.50	61.55	1802	4482
8	61.45@.40	61.65	60.05	60.05@.05A	60.05	2106	4342
9	59.10@58.70	59.70	58.55	59.60@.70	59.65	2942	3556
10	59.25@.00	59.25	58.15	58.15A	58.15	1431	3041
11	58.20@.15	59.15	57.60	58.10@57.60	57.85	1238	2882
14	57.85@.80	58.95	57.50	58.95@.75	58.85	1111	2755
15	59.30@60.00	60.35	59.30	60.35B	60.35	856	2192
16	61.35@.25	61.85	61.20	61.85B	61.85	884	1682
17	63.35@.35B	63.35	61.80	62.10@61.80	61.95	1355	544
18	63.00	63.00	61.45	61.45@62.00B	61.72	510	10
21	....	....	....	....	....	85	10
22	....	....	....	....	....	7	8
23	....	....	....	....	....	1	8
24	....	....	....	....	....	....	7
25	....	....	....	....	....	....	7
28	....	....	....	....	....	....	6
29	....	....	....	....	....	....	3
30	....	....	....	....	....	....	2
31	....	....	....	....	....	....	....

AUGUST 1986 FUTURES CONTRACT
IN JANUARY 1986

1	Exchange Closed; New Year's Day						
2	45.00	45.00	44.55	44.70	44.70	80	769
3	44.50	44.85	44.10	44.60@.20	44.40	63	786
6	44.30	44.70	44.30	44.40@.70	44.55	38	799
7	44.55@.60	44.75B	44.40	44.70B	44.70	37	792
8	44.75	44.75	43.60	43.80@.60	43.70	67	818
9	43.40@.25	44.10	43.25	43.60@.30	43.45	70	823
10	44.00	44.00	43.45A	43.50@.45A	43.47	64	827
13	44.00	44.00	43.15A	43.15A	43.15	30	833
14	43.15	43.95	43.15	43.60A@.35	43.47	33	835
15	43.90	44.40	43.80A	44.35@.20	44.27	59	844
16	44.07	44.60	43.95A	44.25	44.25	43	833
17	43.70	44.52	43.70	44.05	44.05	42	848
20	43.85	44.50	43.85	44.45	44.45	66	857
21	44.40	45.05B	44.40	44.75	44.75	68	891
22	44.75	45.20	44.55A	45.20	45.20	77	881
23	45.05	45.50	45.00	45.00@.02	45.02	96	872
24	45.20@.45	45.70	45.00	45.20A@.15	45.17	112	935
27	45.50	46.00	44.80	44.80	44.80	99	935
28	44.80	45.40	44.80	45.40	45.40	71	958
29	45.50@.70	45.75	45.20	45.30A	45.30	130	1020
30	45.72	45.90	45.35	45.60B@.80	45.70	98	1076
31	45.25	45.75	44.30	44.30@.45	44.37	137	1107

IN FEBRUARY

3	44.60@.75	44.80	44.05	44.15@.05	44.10	121	1074
4	44.20	44.20	43.30	43.65	43.65	152	1014
5	43.75@.90	44.30B	43.70	44.20	44.20	65	1006
6	44.20	44.20	43.80	44.15@.10A	44.12	106	1008
7	43.75	44.12	43.75	44.10@.12	44.12	45	987
10	44.00@43.90	44.00	43.60	43.75@.90	43.82	80	989
11	43.60	43.60	43.00A	43.45@.20	43.32	124	955
12	43.50	43.50	43.20A	43.40	43.40	30	961
13	43.20	43.40	42.80	43.20B@.40	43.30	154	994
14	42.90@.75	43.25	42.75	42.85	42.85	169	1005
17	Exchange Closed; President's Day						
18	43.05@42.90	43.05	41.90	41.95@.90	41.92	206	1052
19	41.92@42.00	42.40	41.92	42.35	42.35	70	1062
20	42.30@.35	42.50B	41.72	41.72@.75	41.75	93	1048
21	41.80	42.50	41.80	42.02@.40	42.20	95	1067
24	42.30	42.50	42.07	42.30@.25	42.27	110	1136
25	42.10@.15	43.15	42.10	43.12	43.12	118	1223
26	43.10@.05	43.40	42.75	43.00@42.75	42.87	107	1255
27	42.90	42.90	41.42	41.70@.95	41.82	193	1307
28	41.90	42.25	41.40	41.57@.65	41.62	115	1346

LIVE HOG FUTURES PRICES
AUGUST 1986 FUTURES CONTRACT

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3	41.50	42.20	41.15A	41.85@.90	41.87	114	1352
4	42.00	42.50	41.75	42.02@41.85	41.92	133	1260
5	41.97	42.47	41.90	42.10@41.92	42.00	106	1268
6	42.30	42.90	42.30	42.50@.55	42.52	85	1284
7	42.70	42.90	42.15A	42.30@.40	42.35	109	1290
10	42.45	42.67	42.12A	42.65@.40A	42.52	106	1325
11	42.55@.50	42.95	42.40A	42.50@.47	42.50	124	1268
12	42.60@.65	43.65	42.60	43.50@.40	43.45	169	1279
13	43.72	44.07	43.50	43.75@.60	43.67	128	1276
14	43.70	44.00	43.65	43.75@44.00	43.87	94	1270
17	43.87	44.70	43.75	44.50@.35	44.42	266	1346
18	44.45	44.80	44.17	44.40@.25	44.32	166	1394
19	44.50	44.60	44.15	44.30@.15	44.22	103	1424
20	44.52	44.60	44.10	44.20@.10	44.15	203	1428
21	44.20	44.45	44.07	44.30@.15	44.22	258	1510
24	44.35@.30	44.50	43.85	44.05@43.85	43.95	434	1616
25	44.10	44.90	44.10	44.67@.60	44.62	297	1692
26	44.60@.55	44.67	44.17	44.17@.20	44.20	240	1680
27	44.10@.05	44.40	44.00	44.05@.02	44.05	321	1735
28	Exchange Closed: Good Friday						
31	43.95	44.00	42.55	42.62@.55	42.60	532	1791

IN APRIL

1	42.35@.25	43.37	42.00	43.00@	43.05	428	1819
2	43.30@.35	43.65	43.02	43.25@.2	43.22	396	1717
3	43.30@.15	43.35	41.72	41.75@.72	41.75	32	1707
4	41.85@42.05	42.05	40.25	40.25	40.25	7	1698
7	40.60@.65	40.85	40.05	40.25@.10	40.17	475	1708
8	40.65@.70	41.35	40.40	41.15@.05	41.10	347	1718
9	41.12@.10	41.57	41.10	41.15	41.15	294	1747
10	41.30	41.42	40.27	40.45B	40.45	546	1906
11	40.55@.60	41.42	40.45	41.00	41.00	397	1986
14	41.15	41.15	40.67	40.90	40.90	421	2070
15	41.00	41.35	40.50	40.50@.60	40.55	323	2110
16	40.40@.35	40.45	39.27	39.45@.60	39.52	879	2456
17	39.55@.50	41.02	39.00	41.00@.02B	41.00	974	2592
18	41.45@.30	41.97	41.15	41.50@.70	41.60	1044	2505
21	41.45@.50	41.70	40.72	41.25@.35	41.30	516	2498
22	41.20@.25	42.00	41.10	41.85@.95	41.90	895	2547
23	42.20@.10	42.20	41.05	41.20@.30	41.25	539	2585
24	41.10	41.60	40.77	41.60@.40	41.50	400	2588
25	41.30@.17	41.45	41.17	41.40@.20	41.30	294	2642
28	41.35@.32	41.75	41.15	41.70@.65	41.67	358	2723
29	42.05@.15	43.17	42.05	43.17@.17B	43.17	1356	2806
30	43.60@.65	44.55	43.05	44.20@.07	44.12	2038	3170

IN MAY

1	43.40@.20	43.97	43.05	43.60@.50	43.55	1328	3233
2	43.30	43.95	43.30	43.75@.90	43.82	652	3214
5	43.75@.70	44.75	43.70	44.20@.10	44.15	1039	3389
6	44.35	44.50	43.95	44.10@.20	44.15	594	3495
7	43.75@.70	44.20	43.55	43.90@44.20	44.05	625	3459
8	44.50@.40	45.55	44.40	45.50@.45	45.47	1752	3625
9	45.70	45.90	45.30	45.30@.50	45.40	1689	3730
12	45.05@.15	45.20	44.45	44.55@.60	44.57	824	3837
13	44.75@.65	45.80	44.65	45.40@.50	45.45	1319	3838
14	45.50	45.90	45.30	45.80@.90	45.85	856	3575
15	45.95@46.00	46.00	44.95	45.05@.00	45.02	888	3635
16	43.90@.52	44.40	43.52	44.25@.12	44.20	934	3772
19	44.20	45.65	44.20	45.05@.20	45.12	1117	3819
20	45.35@.30	45.62	44.95	45.10@.20	45.15	1143	3991
21	45.10@.15	45.50	43.67	44.10@.45	44.27	2485	4213
22	44.10@.15	44.90	44.10	44.65@.75	44.70	1621	4607
23	44.50@.60	45.90	44.50	45.50@.40	45.45	1226	4741
26	Exchange Closed: Memorial Day						
27	45.60	46.30	45.10	45.50@.60	45.55	1947	4763
28	45.90@.95	46.90	45.85	46.70@.65	46.67	2211	4950
29	46.50@.40	46.70	46.00	46.17@.20	46.20	1650	5171
30	46.00@45.90	46.15	45.20	45.90@.80	45.85	1302	5263

IN JUNE

2	45.95@.85	46.90	45.82	46.00@.10	46.05	1523	5217
3	46.20	46.35	45.40	45.55@.45	45.50	1370	5405
4	45.60@.55	45.60	44.90	45.12@.00	45.07	1342	5433
5	45.00	45.75	44.65	45.75@.70	45.72	1470	5437
6	45.70@.72	46.07	45.40	46.05@45.85	45.95	1396	5498
9	46.30@.45	46.60	45.80	46.20@.15	46.17	1825	5833
10	46.22@.25	46.52	45.67	45.90@46.00	45.95	1309	5833
11	45.60@.40	45.95	45.30	45.87@.92	45.90	1571	6001
12	45.85@.90	46.40	45.85	46.30@.20	46.25	1127	6074
13	46.50@.40	47.65	46.40	47.65@.50	47.57	2750	6511
16	48.00@47.95	48.57	47.70	48.20@.35	48.27	3333	6859
17	48.40@.45	48.70	47.75	48.55@.40	48.47	2715	7207

(Continued in Next Column)

LIVE HOG FUTURES PRICES
AUGUST 1986 FUTURES CONTRACT

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
18	48.25@.20	49.50	48.07	49.40@.50	49.45	2964	7513
19	49.80@.75	50.32	49.50	50.00@.10	50.05	2517	7863
20	50.65@.75	51.20	50.25	51.05@.15	51.10	3755	8166
23	51.10@.00	51.40	50.60	50.95@51.15	51.05	3042	8301
24	52.55@.55B	52.55	52.55	52.55B	52.55	234	8359
25	54.05@.05B	54.05	54.05	54.05B	54.05	130	8352
26	55.55@.55B	55.55	55.55	55.55B	55.55	466	8248
27	57.05	57.05	56.25	56.40@.55	56.47	4888	8858
30	55.90@.80	56.25	54.97	56.15@.00	56.07	4259	8914

IN JULY

1	55.65@.60	56.55	55.10	56.40@.25	56.32	3820	9820
2	56.20@.10	57.82	56.00	57.82@.82B	57.82	3480	10116
3	58.25@.30	59.32	57.95	59.00@.10	59.05	3991	10636
4	Exchange Closed: Independence Day						
7	59.30@.25	60.50	57.70	57.95@58.15	58.05	5389	10967
8	58.00@57.80	58.05	56.55	56.55@.60	56.57	5873	10859
9	56.00@.15	57.70	55.55	57.55@.40	57.47	6135	10893
10	57.00@56.85	57.00	55.97	55.97@.97A	55.97	4192	11248
11	55.95	56.55	55.10	55.55@.65	55.60	4436	11011
14	55.20@.30	56.40	55.00	56.40@.25	56.32	3940	11163
15	56.80@.85	57.77	56.80	57.60@.77	57.67	4359	11047
16	57.90@.95	59.17	57.90	59.17B	59.17	4188	10469
17	60.10@.30	60.30	57.85	57.90@58.00	57.95	6032	10501
18	58.65@.80	58.85	57.55	58.25@.35	58.30	3935	10413
21	58.00@57.90	58.50	57.52	58.20@.30	58.25	3997	10030
22	58.20@.15	58.80	56.75	57.95@.80	57.87	5637	10034
23	59.00@58.95	59.30	58.45	58.85@59.00	58.92	4653	9805
24	59.00@58.95	59.35	58.45	59.15@.30	59.22	4149	9741
25	59.17@.07	59.75	58.95	59.45@.75	59.60	3079	9178
28	60.40@.50	61.10	60.40	61.10@.10B	61.10	3781	8916
29	61.10@.00	61.20	60.40	60.70@.55	60.62	3694	8804
30	60.35	60.40	59.32	59.65@.80	59.72	2897	8205
31	59.40@.30	59.90	58.85	59.65@.80	59.72	2839	7729

IN AUGUST

1	60.00	61.10	59.72	61.10@.00	61.05	1651	7841
4	61.40@.35	61.50	60.55	61.05@.15	61.10	2778	7826
5	61.10@.00	61.20	59.60	59.60@.60A	59.60	2877	7243
6	59.55@.45	60.37	58.87A	60.10@59.80	59.95	2770	6899
7	61.25@.45	61.45	60.80	61.45@.45B	61.45	1971	6658
8	61.75@.70	62.45	61.70	62.35@.45	62.40	1930	6411
11	62.00@61.95	62.10	60.90	60.90@.90A	60.90	2008	5473
12	61.00	62.20	60.90	62.15@.10	62.12	1545	5076
13	62.12@.15	62.55	61.25	62.10@.20	62.15	1457	4593
14	62.90@.65	62.95	62.30	62.45@.70	62.57	1310	4007
15	63.00@62.95	63.80	62.85	63.75@.60	63.67	1367	3331
18	63.55@.40	63.70	63.10	63.65@.55	63.60	1905	2177
19	63.40@.30	63.60	62.90	63.60@.45	63.52	1484	1226
20	63.50@.37	64.40	63.10	63.90@.10	63.50	1283	19
21	....	....	....	....	....	51	10
22	....	....	....	....	....	1	10
25	....	....	....	....	....	....	9
26	....	....	....	....	....	....	7
27	....	....	....	....	....	....	8
28	....	....	....	....	....	....	....

OCTOBER 1986 FUTURES CONTRACT

IN JANUARY 1986

1	Exchange Closed: New Year's Day						
2	41.50	41.90	41.50	41.55A	41.55	5	316
3	41.45	41.50	41.30	41.40	41.40	18	326
6	41.85	41.90	41.65A	41.65A	41.65	....	321
7	41.70	41.75B	41.40	41.52A	41.52	18	312
8	41.32	41.65B	40.90A	40.90A	40.90	19	311
9	40.95	41.25B	40.75	41.00B	41.00	34	314
10	41.75	41.75	40.85A	40.85A	40.85	19	321
13	40.65@.50	40.95B	40.50	40.60A	40.60	17	312
14	40.35	40.75B	40.35	40.65	40.65	25	317
15	41.00@.10	41.22	40.75A	41.00A@40.90	40.95	49	334
16	40.90	41.10B	40.60A	40.90	40.90	11	331
17	40.50	41.00	40.50	40.65A	40.65	9	329
20	40.85	41.20	40.40A	41.05A	41.05	9	333
21	41.15	41.50	41.00	41.27B	41.27	17	342
22	41.40	41.50	40.90A	41.40B@.50	41.45	24	338
23	41.45@.50	41.90	41.45	41.65	41.65	44	355
24	41.60	41.77	41.20	41.20	41.20	34	375
27	41.50	42.10	41.35	41.37	41.37	27	381
28	41.65	41.72	41.35A	41.50	41.50	17	385
29	41.10	41.90	41.10	41.52A	41.52	36	383
30	41.80	41.90	41.77A	41.77B@.90	41.82	7	368
31	41.50	41.90	41.15	41.20B@.42	41.32	42	369

LIVE HOG FUTURES PRICES
OCTOBER 1986 FUTURES CONTRACT

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3	41.20	41.30	41.10	41.12	41.12	29	374
4	41.10	41.10	40.30	40.50	40.50	58	366
5	41.00	41.00	40.60	40.85B	40.85	14	360
6	40.85	40.90B	40.60	40.80B	40.80	7	358
7	40.85	41.10	40.60A	40.92B	40.92	5	355
10	40.85	40.90B	40.60A	40.90B	40.90	2	356
11	40.60	40.60	40.32A	40.47B	40.47	52	364
12	40.80	40.80	40.35	40.40	40.40	29	365
13	40.30@.20	40.45B	39.75	40.17B	40.17	63	360
14	40.00	40.15	39.75	39.75	39.75	13	361
17	Exchange Closed; President's Day						
18	39.75	39.75	38.90	38.95	38.95	73	365
19	38.95	39.55B	38.95	39.30A	39.30	11	353
20	39.22	39.22	38.82	38.82	38.82	12	369
21	38.90	39.45B	38.77	39.15	39.15	44	380
24	39.50	39.50	39.05A	39.05A	39.05	21	382
25	39.20	39.65	39.15A	39.45B	39.45	58	387
26	39.50	39.65	39.25A	39.27	39.27	19	391
27	39.25	39.25	38.52	38.70@.60	38.65	68	404
28	38.90	39.20B	38.52A	38.65A	38.65	27	397

IN MARCH

3	38.50@.45	39.00	38.30A	38.92A	38.92	37	414
4	39.50	39.50	38.90	39.10A@.00	39.05	31	416
5	39.15	39.20	38.60A	39.10B	39.10	65	437
6	39.35	39.70B	39.15	39.15	39.15	34	444
7	39.20	39.40	39.07	39.15	39.15	16	437
10	39.00	39.62	38.97	39.62@.60A	39.60	27	436
11	39.70	39.80	39.40	39.55B	39.55	28	419
12	39.75	40.37	39.65	40.20A@.05	40.12	73	414
13	40.05	40.50	40.05	40.32A	40.32	41	412
14	40.45	40.70	40.45	40.70	40.70	42	406
17	40.70@.75	41.00	40.65	40.95A	40.95	59	441
18	40.90	40.95	40.70	40.85	40.85	38	459
19	40.85	40.85	40.60A	40.80	40.80	13	464
20	40.80@.90	40.90	40.60	40.60	40.60	61	480
21	40.50@.35	40.85	40.35	40.80@.62	40.70	83	507
24	41.15@.25	41.25	40.75	40.80@.75	40.77	189	563
25	40.80@.90	41.45	40.80	41.20	41.20	88	588
26	41.25	41.30	41.00	41.00	41.00	40	587
27	41.40	41.40	40.95	41.15B@.25	41.20	79	571
28	Exchange Closed; Good Friday						
31	40.75	41.10	40.10	40.37@.45	40.42	125	599

IN APRIL

1	40.02	40.37	39.40	40.30A@.15	40.22	136	608
2	40.65	40.65	40.20A	40.35	40.35	37	604
3	40.57	40.60	39.05	39.10B@.35	39.22	116	639
4	39.35@.50B	39.70B	37.75	38.00@37.75	37.87	187	663
7	37.90	38.50	37.90	38.05	38.05	115	676
8	38.30@.20	38.80	38.10	38.30	38.30	171	700
9	38.10@.40	38.70	38.10	38.42A	38.42	58	716
10	38.70	38.85B	37.75	37.90@.75	37.82	169	804
11	38.15	38.65	38.15	38.55@.50	38.52	143	815
14	38.55	38.55	38.05	38.12@.25	38.20	87	822
15	38.40	38.70B	37.52	37.70A@.52	37.62	216	841
16	37.55	37.55	36.50	36.85@.60	36.72	276	953
17	36.95	37.90	36.70A	37.90@.70	37.80	182	1044
18	38.00@.05	38.75	37.95	38.30@.20	38.25	258	1013
21	38.05	38.25	37.57	37.90@.57	37.75	171	949
22	37.95	38.60	37.80	38.55@.20A	38.37	159	1023
23	38.50	38.75	37.75	37.90@38.00	37.95	260	1051
24	37.90	38.15	37.70A	38.10	38.10	189	1113
25	38.00	38.10	37.80	37.90@38.00	37.95	71	1115
28	38.10	38.35	37.92	38.10@.00	38.05	117	1110
29	38.25@.50	39.55	38.25	39.55B	39.55	458	1166
30	39.70@.80	40.90	39.40	40.45@.50	40.47	914	1427

IN MAY

1	40.40@.32	40.40	39.75	40.17@.10	40.15	453	1381
2	39.75	40.10	39.75	40.00@39.75	39.87	206	1270
5	39.75	40.52B	39.75	40.05@.10	40.07	294	1251
6	40.25@.30	40.40	39.97	40.10@.00	40.05	139	1399
7	39.97@.85	40.10	39.70	40.05@.10	40.07	85	1400
8	40.50	41.57	40.50	41.40@.55	41.47	720	1440
9	41.60	42.10	41.40	41.75@.90	41.82	550	1590
12	41.70@.65	41.70	40.95	41.25	41.25	429	1482
13	41.25@.20	41.95	41.20	41.70@.75	41.72	427	1443
14	41.80@.90	41.95	41.55	41.95	41.95	239	1439
15	42.02@.05	42.05	41.37	41.70@.50	41.60	170	1495
16	40.10	40.80	40.10	40.70@.55A	40.62	402	1488
19	40.62@.65	41.70	40.60	41.00@40.90	40.95	338	1539
20	41.15@.20	41.60	41.10	41.20@.10	41.15	230	1576

(Continued in Next Column)

LIVE HOG FUTURES PRICES
OCTOBER 1986 FUTURES CONTRACT

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
21	41.25	41.35	39.85	40.35@.40	40.37	337	1571
22	40.30@.25	40.72	40.10	40.50@.55	40.52	322	1673
23	40.50	41.25	40.45	41.00	41.00	200	1657
26	Exchange Closed; Memorial Day						
27	41.12@.10	41.40	40.85A	41.20	41.20	183	1696
28	41.40@.50	42.10	41.40	42.10	42.10	635	1855
29	41.90@.80	42.10	41.70	41.95@.80	41.87	384	1956
30	41.60	41.95	41.30	41.85@.75	41.80	239	1942

IN JUNE

2	41.65	42.50	41.60	42.15@.20	42.17	569	1987
3	42.17@.20	42.30	41.70	41.90@.75	41.82	357	1998
4	41.82	41.82	41.32	41.45@.35	41.40	287	1994
5	41.60	41.75	41.00	41.75@.65	41.70	340	2041
6	41.70@.55	41.80B	41.42A	41.60@.65	41.62	178	2081
9	41.70@.75	42.10	41.70	41.90@42.00	41.95	390	2205
10	41.95@.90	42.20	41.55	41.90@.70	41.80	335	2325
11	41.50	41.75	41.35	41.70	41.70	222	2395
12	41.62@.57	42.00	41.57	41.90@.95	41.92	298	2483
13	42.00@.05	42.85	42.00	42.60@.85	42.72	800	2682
16	42.90@.95	43.25	42.80	43.15@.25	43.20	954	3075
17	43.40@.55	43.55	42.85	43.10@.20	43.15	905	3297
18	43.05@.00	44.00	42.90	43.85@.97	43.90	850	3466
19	44.00@.05	44.80	43.90	44.70@.40	44.55	837	3610
20	44.80@.75	45.50	44.75	45.15@.30	45.22	1455	3852
23	45.15@.20	45.22	44.80	44.80@45.07	44.95	1064	4026
24	46.45@.45B	46.45	46.45	46.45B	46.45	94	4039
25	47.95@.95B	47.95	47.95	47.95B	47.95	24	4091
26	49.45@.45B	49.45	49.45	49.45B	49.45	707	4356
27	50.85@.95B	50.95	50.25	50.95@.95B	50.95	1970	4509
30	50.50@.45	50.60	49.45	50.20@.05	50.12	2908	4898

IN JULY

1	49.80@.75	50.75	49.20	50.55@.75	50.65	2410	5294
2	50.65@.60	52.15	50.45	52.15@.15B	52.15	2007	5533
3	52.75@.85	53.65	52.50	53.20@.25	53.22	2425	5865
4	Exchange Closed; Independence Day						
7	53.70@.60	54.55	52.30	52.60@.30	52.45	2378	6216
8	52.45@.30	52.60	51.05	51.45@.50	51.47	2681	6500
9	51.10@.00	52.80	50.80	52.55@.40	52.47	2887	6817
10	52.25@.10	52.40	51.22	51.60@.45	51.52	2006	6955
11	51.45@.52	52.20	51.10	51.65@.50	51.57	1810	7099
14	51.40@.35	52.75	51.10	52.75@.60	52.67	2570	7324
15	52.90@.95	54.00	52.90	53.95@.80	53.87	2490	7623
16	54.00@.05	55.25	53.95	55.00@54.90	54.95	2914	8149
17	55.60@.80	55.80	53.45	53.45@.45A	53.45	3473	8346
18	53.85@.90	53.95	52.65	53.60@.50	53.55	2594	8604
21	53.50@.30	54.35	53.10	54.15@.00	54.07	3001	9198
22	53.90@54.00	54.50	52.85	53.70@.60	53.65	3758	9350
23	54.30@.50	54.60	53.60	54.10@.25	54.17	3238	9810
24	54.10@.20	54.87	53.75	54.40@.25	54.32	2952	9778
25	54.25@.17	55.00	54.10	55.00@54.80	54.90	2306	10119
28	55.50@.60	56.40	55.50	56.40@.40B	56.40	4324	10946
29	56.40@.25	56.40	55.60	55.70@.90	55.80	3995	11963
30	55.45@.50	55.90	54.45	54.60@.45	54.52	3390	11835
31	54.30@.12	55.00	53.72	54.60@.80	54.70	3564	11618

IN AUGUST

1	54.90@.75	55.65	54.50	55.50@.35	55.42	2185	11709
4	55.80@.70	55.85	54.90	55.15@.05	55.10	2603	11792
5	54.85@.75	54.95	53.60	53.60@.60A	53.60	4325	12319
6	53.20@.25	53.80	52.10	52.55@.75	52.65	7665	11740
7	53.40@.50	54.10	53.35	53.75@.60	53.67	5060	11411
8	54.00@.05	54.55	53.85	54.45@.55	54.50	3552	11577
11	54.15@.10	54.30	53.20	53.30@.50	53.40	3746	11592
12	53.40@.50	54.90	53.35	54.75@.85	54.80	4142	11749
13	54.70@.65	55.35	54.25	55.10@54.95	55.02	4186	11950
14	55.40@.30	55.65	54.62	54.70@.80	54.75	5067	12348
15	54.90@55.00	55.40	54.70	55.20@.00	55.10	2734	12150
18	54.40@.20	55.35	54.20	55.20@.35	55.27	5173	12356
19	54.90@.95	55.30	54.55	55.00@54.90	54.95	4191	12572
20	54.90@55.10	56.30	54.90	55.90@56.05	55.97	5921	12719
21	56.10@.05	57.10	55.95	56.90@.70	56.80	5825	13282
22	56.80@.70	57.10	56.35	56.35@.45	56.40	3638	13639
25	56.00@55.90	56.20	55.70	55.85@.75	55.80	2957	13248
26	55.90@.95	57.30	55.90	57.27@.10	57.17	4097	13183
27	57.40@.37	57.90	57.20	57.70@.60	57.65	3706	13570
28	57.30@.35	57.55	56.90	57.40@.30	57.35	3366	13821
29	57.20@.30	57.95	57.15	57.80@.65	57.72	2723	13845

LIVE HOG FUTURES PRICES
OCTOBER 1986 FUTURES CONTRACT

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day						
2..	57.30@.25	58.25	57.25	57.97@.90	57.92	3768	13842
3..	58.25@.35	59.20	58.10	59.05@.15	59.10	4707	13856
4..	58.60@.50	58.70	58.10	58.55@.40	58.47	3996	13690
5..	58.00@57.95	58.02	57.30	57.65@.70	57.67	3145	13617
8..	57.70@.60	58.42	57.20	57.95@58.05	58.00	4908	13405
9..	57.80@.75	58.10	57.55	57.85@.75	57.80	2845	13219
10..	57.40@.50	57.55	56.95	57.05@56.95	57.00	3913	13043
11..	56.70@.50	57.40	56.20	57.05@.00	57.02	6578	12167
12..	56.90@.75	57.25	56.60	56.62@.60	56.62	3177	11984
15..	56.40@.35	56.97	56.05	56.70@.80	56.75	2387	11753
16..	56.40@.30	57.15	56.15	56.45@.50	56.47	2819	11574
17..	56.55@.60	57.35	56.50	57.20@.05	57.12	2682	11467
18..	57.25@.30	57.40	56.40	56.40@.45	56.42	2578	11161
19..	56.50@.40	56.62	56.20	56.45@.35	56.40	1736	10740
22..	55.90@.80	56.00	54.90	54.90@.90A	54.90	2254	10298
23..	53.65@.40	54.50	53.40	53.95@.65	53.80	5179	9090
24..	53.30@.10	53.80	52.30	52.30@.30A	52.30	4539	7933
25..	52.15@.30	52.47	51.00	51.70@.80	51.75	4712	7348
26..	51.90@.95	52.45	51.80	51.90@.80	51.85	2109	7191
29..	52.10@.05	52.30	51.75	51.90@.80	51.85	1845	6507
30..	52.10@.20	52.65	51.90	52.05@.15	52.10	2512	6150

IN OCTOBER

1..	52.20@.15	52.97	51.80	52.97@.80	52.87	2476	5434
2..	52.80@.75	52.80	51.37	51.37@.37A	51.37	2210	5199
3..	49.87@.87A	49.87	49.87	49.87@.87A	49.87	1081	5086
6..	49.90@.85	51.37	49.75	50.80@51.10	50.95	2290	4511
7..	52.25	52.45	52.05	52.45B	52.45	699	4155
8..	53.90@.92	53.95	52.70	52.70@.90	52.30	2184	3328
9..	53.40@.30	53.85	53.10	53.50	53.50	1179	2973
10..	53.75@.70	54.40	53.35	53.90@.95	53.92	766	2719
13..	53.70@.60	53.80	53.20	53.75@.55	53.65	855	2470
14..	54.00@.10	55.15	54.00	55.15@.15B	55.15	1164	1932
15..	56.00@.15	56.40	55.35	55.75@.80	55.77	1227	1648
16..	55.67@.55	55.87	55.17	55.80@.87	55.82	630	1280
17..	55.50@.45	55.55	55.15	55.15@.25	55.20	791	842
20..	55.50@.60	55.90	55.00	55.00@.20	55.10	942	11
21..	....	....	....	....	....	38	11
22..	....	....	....	....	....	2	9
23..	....	....	....	....	....	....	9
24..	....	....	....	....	....	1	7
27..	....	....	....	....	....	....	5
28..	....	....	....	....	....	....	1
29..	....	....	....	....	....	....	1
30..	....	....	....	....	....	....	....

DECEMBER 1986 FUTURES CONTRACT

IN JANUARY 1986

1..	Exchange Closed; New Year's Day						
2..	42.50	42.50	42.32A	42.32A	42.32	2	125
3..	42.30	42.30	42.30	42.30	42.30	1	125
6..	42.70	42.80B	42.65A	42.65A	42.65	1	126
7..	42.70	42.70	42.30A	42.42A	42.42	2	126
8..	42.27	42.70B	42.02	42.02	42.02	19	125
9..	42.50	42.65B	42.20	42.30	42.30	10	131
10..	42.60@.50	42.60	41.90	42.05B	42.05	9	135
13..	42.00	42.15	41.20A	41.20A	41.20	12	135
14..	41.25	41.50	41.25	41.50	41.50	49	128
15..	41.70	41.95B	41.65A	41.95B	41.95	9	130
16..	41.95	41.95	41.62	41.75	41.75	4	132
17..	41.75	41.90	41.50	41.80B@.90	41.85	7	135
20..	41.60	42.40B	41.60	42.40B	42.40	11	139
21..	42.30	42.50B	42.20	42.45B	42.45	9	142
22..	42.22	42.47B	42.22	42.35B	42.35	6	142
23..	42.35	42.55B	42.32A	42.50	42.50	38	154
24..	42.50	42.65	42.30	42.35A	42.35	36	163
27..	42.75	42.85	42.25	42.25	42.25	32	178
28..	42.37	42.50	42.25A	42.47A	42.47	6	175
29..	42.10	42.70	42.10	42.45A	42.45	13	183
30..	42.52	42.90	42.30	42.65B@.90	42.77	19	193
31..	42.50	42.85B	42.15A	42.40	42.40	31	198

IN FEBRUARY

3..	42.40	42.40	42.10	42.30A	42.30	12	198
4..	41.95	42.10	41.60	41.80	41.80	37	201
5..	42.10@.05	42.10	41.80	41.87B	41.87	6	199
6..	41.60	41.90B	41.60	41.80B	41.80	1	198
7..	42.00	42.02	41.65A	42.00@41.95	41.97	3	201
10..	41.95	42.00B	41.85A	41.97B	41.97	11	201
11..	41.65@.55	41.80B	41.40	41.67B	41.67	11	202
12..	....	41.85B	....	41.70B	41.70	....	202

(Continued in Next Column)

LIVE HOG FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
13..	41.52	41.52	41.25	41.45B	41.45	13	205
14..	41.40	41.40	41.00	41.00@.02	41.02	16	203
17..	Exchange Closed; President's Day						
18..	41.00	41.00	40.10	40.45B	40.45	49	222
19..	40.50	40.90	40.25	40.50	40.50	11	221
20..	40.25	40.55B	40.00	40.50	40.50	8	223
21..	40.35	40.90	40.35	40.75@.55A	40.65	41	247
24..	40.75	40.95	40.55A	40.55A	40.55	22	242
25..	40.60	40.95	40.60	40.70A	40.70	27	254
26..	40.75	41.00	40.75	40.82A	40.82	10	261
27..	40.65	40.75	40.15	40.40@.50	40.45	52	270
28..	40.60	40.85B	39.95A	40.20A	40.20	42	289

IN MARCH

3..	40.20	40.95	39.80A	40.65	40.65	37	309
4..	41.00	41.15B	40.20A	40.20A	40.20	26	307
5..	40.30	40.75	40.25	40.55A	40.55	16	321
6..	40.80@.90	41.05	40.55A	40.85@.60A	40.72	32	334
7..	40.75	40.95	40.70A	40.77A	40.77	12	340
10..	40.92	41.32B	40.65A	41.32B	41.32	41	337
11..	41.45@.25	41.45	41.05	41.17B	41.17	39	337
12..	41.40@.45	41.70	41.40	41.40	41.40	39	337
13..	41.50@.70	41.90	41.50	41.80	41.80	28	321
14..	42.00	42.25	41.80	41.80@42.25	42.02	28	320
17..	42.10	42.50	42.10	42.30	42.30	40	312
18..	42.15	42.45	42.10	42.30	42.30	74	358
19..	42.20	42.20	41.95A	42.10A@.05	42.07	59	369
20..	41.95@42.00	42.05	41.80	41.80	41.80	55	380
21..	41.90	42.00	41.75	41.95@.75	41.85	73	396
24..	42.45	42.45	41.90	42.20	42.20	46	409
25..	42.20@.40	42.70B	42.20	42.42	42.42	22	422
26..	42.10	42.50	42.10	42.22A	42.22	27	425
27..	42.15	42.50	42.15	42.40	42.40	38	433
28..	Exchange Closed; Good Friday						
31..	42.40	42.40	41.60	41.77B	41.77	140	407

IN APRIL

1..	41.90	42.47	41.35	42.32A	42.32	96	413
2..	42.50	42.50	41.75	41.92@42.20	42.07	41	407
3..	42.20	42.40B	40.95A	41.20B@.25	41.22	50	406
4..	41.70	41.72	39.75	39.80@.75	39.77	138	454
7..	40.00	40.60	39.90	40.10@.02	40.05	86	461
8..	40.27	40.60B	40.05	40.10@.40	40.25	42	483
9..	40.50	40.70	40.45A	40.45A	40.45	44	471
10..	40.35	40.75B	39.90	39.90@.95	39.92	62	508
11..	40.25	40.60B	40.25	40.40	40.40	21	517
14..	40.50@.40	40.50	40.10	40.25@.30	40.27	46	531
15..	40.40	40.55B	39.70	39.70@40.30	40.00	95	574
16..	39.60	39.60	38.50	38.70@.90	38.80	99	596
17..	38.90	39.75	38.65	39.75	39.75	56	593
18..	39.75	40.05	39.50	39.80	39.80	145	639
21..	39.50@.40	39.75	39.07	39.55@.10	39.32	138	607
22..	39.50	39.90	39.40	39.65A	39.65	59	630
23..	39.85@.90	40.10	39.22	39.50	39.50	83	625
24..	39.40	39.95	39.05	39.60	39.60	50	602
25..	39.55@.30	39.55	39.20A	39.25A	39.25	16	592
28..	39.65	39.70	39.05	39.20A@.05	39.12	52	618
29..	39.70@.80	40.62	39.70	40.62	40.62	270	693
30..	40.80	41.82	40.62	41.50A@.45	41.47	411	782

IN MAY

1..	41.10	41.25	40.60	41.22	41.22	246	816
2..	40.75	41.10	40.75	40.75@.90	40.82	119	818
5..	40.82@.90	41.65	40.82	41.05@.20	41.12	125	846
6..	41.30	41.42	41.02	41.10@.02	41.07	80	862
7..	41.00	41.15	40.87A	41.07B	41.07	36	867
8..	41.50	42.57	41.50	42.57	42.57	609	1071
9..	42.60@.65	43.10	42.50	42.75@.90	42.82	330	1140
12..	42.60@.75	42.75	42.00	42.05@.02	42.05	297	1190
13..	42.05	42.95	42.05	42.45@.60	42.52	306	1288
14..	42.60	42.80	42.45	42.80@.70	42.75	183	1286
15..	42.70@.85	42.92	42.25	42.35@.25	42.30	140	1254
16..	41.70@.30	41.75	41.25	41.60	41.60	199	1313
19..	41.60	42.65	41.60	42.30@.22	42.25	227	1293
20..	42.25@.30	42.60B	41.85	42.00@41.85	41.92	92	1275
21..	42.00	42.25	40.90	41.00	41.00	184	1298
22..	40.95	41.45	40.95	41.25@.17	41.20	75	1297
23..	41.10	42.00	41.10	42.00@41.90	41.95	101	1317
26..	Exchange Closed; Memorial Day						
27..	41.92	42.20	41.55	41.70@42.00	41.85	154	1333
28..	41.92	42.65	41.92	42.50@.65	42.57	304	1435
29..	42.57@.40	42.65	42.25	42.30@.50	42.40	305	1517
30..	42.30@.20	42.40	41.80	42.40@.00	42.20	158	1539

LIVE HOG FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2..	42.05	42.90	42.05	42.30@.45	42.37	162	1558
3..	42.50@.60	42.65	42.05	42.10	42.10	219	1627
4..	42.10	42.15B	41.60	41.75@.60	41.67	103	1632
5..	41.67	42.00	41.60	41.85@42.00	41.92	117	1677
6..	41.85@.75	42.10	41.62	42.00@41.90	41.95	227	1785
9..	42.00	42.50	42.00	42.25@.10	42.17	260	1864
10..	42.30@.45	42.62	42.10	42.30@.10	42.20	256	1988
11..	42.05@.02	42.30	41.70	42.10@.30	42.20	184	2030
12..	42.20	42.72	42.15	42.15@.70	42.42	198	2091
13..	42.50@.75	43.40	42.50	43.35@.40	43.37	651	2244
16..	43.45	43.95	43.35	43.80@.95	43.87	510	2374
17..	43.67@44.00	44.00	43.35	43.70@.50	43.60	373	2435
18..	43.50	44.60	43.50	44.50@.60	44.55	749	2655
19..	44.55@.75	45.25	44.50	44.90@45.10	45.00	668	2847
20..	45.25@.17	46.20	45.17	45.85@.60	45.72	1338	2754
23..	45.75@.80	45.87	45.50	45.70@.65	45.67	688	2755
24..	....	47.17B	....	47.17B	47.17	56	2736
25..	48.67@.67B	48.67	48.67	48.67B	48.67	5	2734
26..	50.17@.17B	50.17	50.17	50.17B	50.17	116	2780
27..	51.25@.30	51.67	51.05	51.50@.55	51.52	1106	3030
30..	51.00@50.75	51.00	50.02	50.40	50.40	812	3128

IN JULY

1..	49.97@.80	50.45	49.35	50.45@.40	50.42	1123	3344
2..	50.30@.25	51.80	50.25	51.65@.80	51.72	1297	3420
3..	51.95@52.00	53.20	51.80	52.40@.55	52.47	1432	3735
4..	Exchange Closed; Independence Day						
7..	52.95@.80	53.60	51.50	51.90@.50	51.70	1328	3877
8..	51.95@52.00	52.00	50.35	50.85@.80	50.82	1623	3886
9..	50.30@.25	51.85	50.05	51.70@.80	51.75	1104	3928
10..	51.60@.50	51.70	50.50	50.65@.50	50.57	718	4026
11..	50.50@.57	51.10	50.22	50.55@.50	50.52	746	4036
14..	50.40@.35	51.60	50.25	51.60	51.60	775	4155
15..	51.80@.90	53.05	51.80	52.97@53.05	53.00	1473	4514
16..	53.00	54.00	52.95	53.90@.80	53.85	1811	4887
17..	54.20@.35	54.45	52.35	52.35A	52.35	1374	5096
18..	52.50@.55	52.80	51.55	52.60@.45	52.52	1477	5378
21..	52.25	52.90	52.00	52.55@.75	52.65	942	5556
22..	52.40@.45	53.00	51.35	52.45@.70	52.57	1930	5718
23..	52.90@53.00	53.32	52.65A	53.10@52.90	53.00	1542	5890
24..	52.70@.60	53.35	52.52	53.25@.15	53.20	882	5961
25..	53.05@.00	53.45	53.00	53.45@.35	53.40	911	6084
28..	54.00@.10	54.87	53.90	54.85@.75	54.80	2270	6519
29..	54.40@.50	54.55	53.80	54.00@53.95	53.97	1501	6642
30..	53.60@.55	53.85	52.52	52.75@.65	52.70	1566	6727
31..	52.60@.55	53.10	52.00	52.90@53.00	52.95	1576	6832

IN AUGUST

1..	53.00@52.95	53.60	52.75	53.45@.25	53.35	1016	6947
4..	53.80@.90	53.90	52.75	53.05@.20	53.12	938	6853
5..	53.15@.00	53.15	51.62	51.62@.62A	51.62	1901	7132
6..	51.50	52.17	50.45	51.75@52.00	51.87	2612	7516
7..	52.50@.70	53.25	52.42	52.60@.75	52.67	2249	7497
8..	52.90@.95	53.17	52.67	53.10@.00	53.05	1782	7573
11..	52.85@.75	52.85	51.70	51.70@.90	51.80	1400	7849
12..	51.70@.85	53.10	51.70	53.00@.10	53.05	1868	8031
13..	52.90@.95	53.40	52.62	53.15@.00	53.07	1654	8054
14..	53.40@.45	53.70	52.70	52.80@.70	52.75	1686	8206
15..	52.75	53.20	52.70	53.15@.00	53.07	1022	8298
18..	52.30@.20	53.40	52.20	53.35@.25	53.30	1830	8199
19..	52.95@53.00	53.40	52.95	53.25@.20	53.22	1746	8422
20..	53.22@.30	54.50	53.20	54.20@.30	54.25	3083	8600
21..	54.35@.45	55.05	54.25	54.85@.70	54.77	2558	9197
22..	54.75@.70	54.85	53.90	53.90@54.05	53.97	1832	9077
25..	53.85@.70	54.02	53.50	53.75@.65	53.70	1650	9063
26..	53.70@.75	54.95	53.70	54.85@.95	54.90	2248	9284
27..	55.15@.10	55.75	54.95	55.55@.50	55.52	2725	9580
28..	55.15@.25	55.40	54.85	55.25@.20	55.22	1800	9776
29..	55.00@.20	55.90	54.75	55.70@.80	55.75	1892	9781

IN SEPTEMBER

1..	Exchange Closed; Labor Day						
2..	55.40@.35	56.25	55.27	56.05@.15	56.10	2644	9922
3..	56.35@.40	57.60	56.15	57.55@.60	57.57	3862	10086
4..	57.40@.25	57.40	56.70	57.25@.15	57.20	2781	10093
5..	56.80@.85	56.85	56.05	56.50@.60	56.55	1969	10095
8..	56.60@.55	57.30	56.15	56.60@.70	56.65	3023	10567
9..	56.40@.35	56.97	56.10	56.85@.75	56.80	2245	10666
10..	56.45@.50	56.50	55.97	56.30@.40	56.35	2385	10780
11..	55.70@.80	57.15	55.60	57.12@.00	57.05	4640	11165
12..	56.90@.95	56.95	56.20	56.32@.27	56.30	2666	11384
15..	55.95@.85	56.35	55.65	56.05@.15	56.10	2620	11500
16..	55.60@.35	56.35	55.25	55.75@.80	55.77	3121	11876

(Continued in Next Column)

LIVE HOG FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
17..	55.80@.95	56.55	55.80	56.30@.40	56.35	2568	11736
18..	56.30@.35	56.65	55.70	55.80@.75	55.77	2570	11917
19..	55.75@.70	56.15	55.60	55.77@.80	55.77	2365	11776
22..	55.35@.40	55.55	54.27	54.27@.27A	54.27	3784	11387
23..	52.97@.77	54.10	52.77	53.40@.30	53.35	8212	11698
24..	53.25@.15	53.75	51.85	51.85@.85A	51.85	5428	11859
25..	51.50@.70	52.40	50.90	51.50@.65	51.57	6729	12465
26..	52.10@.00	52.15	51.70	51.75@.90	51.82	4083	12471
29..	52.00	52.35	51.82	52.00@51.90	51.95	2092	12670
30..	52.00@.05	52.45	51.35	51.50@.70	51.60	3486	12488

IN OCTOBER

1..	51.70@.80	52.40	51.00	52.30@.20	52.25	5368	12737
2..	52.20@.30	52.35	50.75	50.75A	50.75	3787	13094
3..	49.25@.25A	49.60	49.25	49.25@.25A	49.25	4987	12991
6..	49.00@.15	50.10	49.00	49.80@50.00	49.90	5636	13455
7..	50.60@.65	51.40	50.60	51.40@.40B	51.40	4505	12950
8..	52.10@.20	52.30	50.85	51.05@50.95	51.00	5973	12405
9..	51.30@.35	51.90	50.92	51.50@.70	51.60	4987	12554
10..	51.65@.60	52.05	51.20	51.50@.60	51.55	3870	12767
13..	51.25@.35	51.65	50.90	51.50@.60	51.55	2625	12839
14..	52.00@.20	53.05	52.00	53.05@.05B	53.05	4226	13007
15..	53.70@.60	54.00	52.90	53.10@.30	53.20	7352	12736
16..	53.10@.20	53.60	52.75	53.50@.60	53.55	4451	12814
17..	53.40@.45	53.60	52.80	52.90@53.10	53.00	3301	12083
20..	53.25@.30	53.65	52.90	53.00@52.95	52.97	3740	12063
21..	52.90@.85	52.90	51.47	52.05@.15	52.10	7158	12312
22..	51.90@.95	52.20	51.25	51.90@52.00	51.95	5263	12218
23..	51.75@.90	52.40	51.75	52.15@.25	52.20	3413	12584
24..	52.30@.35	52.40	51.85	52.00@51.90	51.95	1938	12133
27..	52.65@.55	53.45	52.55	53.45@.45B	53.45	3933	11881
28..	53.70@.60	53.85	53.07	53.55@.65	53.60	4616	11898
29..	53.70@.75	53.95	53.27	53.60@.52	53.57	4328	12743
30..	53.45@.50	53.50	52.75	53.15@.05	53.10	3914	12208
31..	52.60@.55	52.85	51.60	51.60@.60A	51.60	4447	12331

IN NOVEMBER

3..	50.77@.90	51.40	50.10	51.20@.30	51.25	8629	13391
4..	51.90@.75	52.12	51.50	51.95@.85	51.90	5296	12959
5..	51.65@.50	52.35	51.35	52.35@.15	52.25	4200	12866
6..	52.40@.25	52.90	52.15	52.75@.90	52.82	4398	12787
7..	52.80@.70	52.80	51.65	52.00@.10	52.05	4676	12784
10..	52.00@51.95	52.75	51.85	52.75@.65	52.70	3544	12889
11..	53.00@.20	53.40	52.82	53.20@.35	53.27	4777	12622
12..	53.30@.40	53.80	53.27A	53.70@.55	53.62	4439	12741
13..	53.90@54.00	54.07	53.50	53.50@.60	53.55	4984	12765
14..	53.45@.47	53.82	53.30	53.70@.82	53.75	2646	12319
17..	53.70@.80	54.12	53.40	53.60@.70	53.65	4458	11787
18..	53.15@.10	54.62	53.10	54.60@.45	54.52	6779	11902
19..	54.50@.70	55.30	54.30	54.60@.80	54.70	6339	12406
20..	54.80@.70	54.80	54.45	54.70@.55	54.62	3923	11136
21..	54.35@.30	54.65	54.17	54.50@.60	54.55	3689	10470
24..	54.55@.60	55.10	54.50	54.65@.75	54.70	2660	10772
25..	54.60@.57	55.35	54.45	54.80@.90	54.85	3863	10566
26..	54.65@.70	55.00	54.52	54.87@.95	54.90	2156	9612
27..	Exchange Closed; Thanksgiving Day						
28..	55.10@54.90	55.67	54.85	55.55@.67	55.60	2290	9338

IN DECEMBER

1..	55.70@.80	56.30	55.70	56.17@.30	56.22	3669	8707
2..	55.90@.80	56.30	55.55	56.20@.30	56.25	2806	8325
3..	55.75@.85	56.07	55.17	55.25@.35	55.30	2736	7569
4..	55.10@.20	55.55	54.70	55.50@.45	55.47	2516	6847
5..	55.65	56.32	55.60	56.25@.32	56.27	1492	6403
8..	56.50@.30	56.70	55.92	56.10@.05	56.07	1886	5663
9..	55.90@.70	55.90	55.00	55.50@.45	55.47	2122	5044
10..	55.50@.55	56.15	55.50	56.05@55.95	56.00	1268	4649
11..	55.60@.50	55.75	55.12	55.60	55.60	1326	4282
12..	55.65@.60	55.65	55.00	55.20@.40	55.30	745	3847
15..	54.95@.90	54.95	53.95	54.07@.25	54.17	1576	2773
16..	54.00@53.95	54.17	53.50	53.95@54.10	54.02	1406	1981
17..	53.75@.80	54.20	53.50	53.82@.95	53.90	1280	1581
18..	53.90	53.90	53.20	53.35@.50	53.42	1078	729
19..	53.22@.15	53.22	51.92A	52.65@51.92A	52.30	809	6
22..	....	....	....	....	....	65	3
23..	....	....	....	....	....	2	2
24..	....	....	....	....	....	....	2
25..	Exchange Closed; Christmas						
26..	....	....	....	....	....	....	2
29..	....	....	....	....	....	....	1
30..	....	....	....	....	....	....	....

LIVE HOG FUTURES PRICES
FEBRUARY 1987 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	43.25	43.25	42.95A	42.97A	42.97	1	13
3..	42.30	42.65B	42.30	42.65B	42.65	1	13
6..	....	43.10B	....	42.95B	42.95	....	13
7..	42.90	42.90	42.65A	42.75A	42.75	1	13
8..	42.75	42.85B	42.57A	42.57A	42.57	1	14
9..	....	42.90B	42.55A	42.90B	42.90	....	14
10..	....	43.05B	42.50A	42.70A	42.70	....	14
13..	....	42.75B	42.30A	42.35A	42.35	....	14
14..	42.20	42.37B	42.00	42.37B	42.37	7	21
15..	42.85	42.90B	42.85	42.87	42.87	2	22
16..	....	....	....	42.87N	42.87	....	21
17..	....	....	....	42.87N	42.87	....	21
20..	42.87	42.87	42.85	42.85	42.85	2	22
21..	42.80	42.80	42.80	42.80	42.80	2	21
22..	42.75	42.75	42.75	42.75	42.75	1	21
23..	42.80	42.87B	42.70A	42.87B	42.87	2	23
24..	42.85	42.87	42.82	42.87	42.87	3	23
27..	42.87	43.00	42.50A	42.62	42.62	7	28
28..	42.50	43.05B	42.35A	43.05B	43.05	2	29
29..	....	....	43.00A	43.00A	43.00	....	29
30..	....	....	42.95A	42.95A	42.95	....	29
31..	42.72	42.80B	42.60A	42.80B	42.80	1	29

IN FEBRUARY

3..	42.50	42.75B	42.20A	42.72B	42.72	7	35
4..	....	....	42.20A	42.20A	42.20	....	34
5..	....	....	42.00A	42.07A	42.07	....	34
6..	42.10	42.45B	42.00A	42.45B	42.45	3	36
7..	....	....	42.40A	42.40A	42.40	....	36
10..	42.30	42.30	42.10A	42.30	42.30	1	37
11..	41.90	41.95B	41.80	41.85B	41.85	2	37
12..	41.85@42.00	42.00	41.75	41.90B	41.90	6	38
13..	....	....	41.50A	41.65A	41.65	...	38
14..	41.60	41.75	41.50	41.50	41.50	11	44
17..	Exchange Closed; President's Day						
18..	41.00	41.00	40.35A	40.70A	40.70	14	54
19..	40.80	40.95B	40.70A	40.70A	40.70	3	54
20..	40.47	40.47	40.30A	40.47	40.47	5	54
21..	40.90	40.90	40.40A	40.52A	40.52	36	73
24..	40.70	40.70	40.20	40.30A@.20	40.25	10	78
25..	40.50	40.95B	40.45A	40.90	40.90	41	101
26..	40.50@.30	40.95B	40.30	40.80	40.80	24	109
27..	40.65	40.65	40.22	40.40B	40.40	10	106
28..	40.55	40.90B	40.40A	40.75A	40.75	11	108

IN MARCH

3..	40.45	40.95	40.40	40.70	40.70	47	138
4..	40.95	40.95	40.35A	40.45A	40.45	8	146
5..	40.60	40.60	40.45A	40.45A	40.45	1	142
6..	40.70	40.92	40.50A	40.57A	40.57	11	145
7..	40.65	40.95	40.50A	40.57	40.57	9	153
10..	40.65	41.45	40.50A	41.40	41.40	40	163
11..	41.50	41.50	41.20	41.35@.20	41.27	16	170
12..	41.40	41.80	41.40	41.80	41.80	14	179
13..	41.90@42.00	42.15B	41.60A	42.10	42.10	20	187
14..	42.00	42.30	42.00	42.12A	42.12	20	192
17..	41.85	42.55B	41.85	42.55B	42.55	39	211
18..	42.50	42.90	42.25	42.70A@.65	42.67	32	231
19..	42.35	42.65	42.25	42.60@.30	42.45	73	259
20..	42.50	42.60	42.05A	42.12B@.30	42.22	13	264
21..	42.05	42.30B	41.85A	42.00	42.00	64	293
24..	42.50	42.80	41.80	42.35	42.35	40	302
25..	42.35	42.95B	42.35	42.70	42.70	12	312
26..	42.95	43.00	42.35	42.50A@.35	42.42	36	345
27..	42.70	43.10	42.70	43.02B@.10	43.05	35	366
28..	Exchange Closed; Good Friday						
31..	42.35	43.17	42.35	42.70@.85	42.77	76	393

IN APRIL

1..	43.00@42.95	43.60B	42.75	43.60B	43.60	108	458
2..	43.60	44.00	43.30	43.30@.55B	43.42	79	455
3..	43.30	43.40B	42.40A	42.40A	42.40	52	468
4..	43.00	43.00	41.75	41.80	41.80	118	498
7..	42.10	42.30B	41.80	42.20@41.80	42.00	75	510
8..	42.20@.25	42.35B	41.80	41.85@.80	41.82	40	507
9..	41.95	42.50	41.95	42.30B	42.30	56	536
10..	42.10	42.35	41.82	41.82	41.82	69	565
11..	41.95	42.40	41.95	42.05	42.05	23	582
14..	42.10	42.30	41.70	41.70	41.70	92	596
15..	41.72	42.25	41.25	41.25	41.25	15	599
16..	41.10	41.15B	40.00	40.20A@.00	40.10	112	640
17..	40.10	40.70	39.95A	40.70	40.70	69	669
18..	40.90	41.35	40.90	40.95@41.05	41.00	91	697

(Continued in Next Column)

LIVE HOG FUTURES PRICES
FEBRUARY 1987 FUTURES CONTRACT

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
21..	40.50	40.95	40.00	40.20B@.50	40.35	91	708
22..	40.30	40.95	40.00	40.60@.70	40.65	104	768
23..	40.70	40.97	40.25A	40.45@.25A	40.35	58	748
24..	40.25	40.60B	40.15A	40.35@.40B	40.37	7	749
25..	40.40	40.60	40.15A	40.15A	40.15	12	752
28..	40.40	40.65	40.20	40.32@.20	40.25	29	759
29..	40.65@.80	41.60	40.65	41.35@.30	41.32	138	787
30..	41.50	42.50	41.32	41.90@42.00B	41.95	249	876

IN MAY

1..	42.25@.50	42.50	41.75	41.75	41.75	89	802
2..	41.50@.20	41.85	41.20	41.60	41.60	88	809
5..	41.20	42.10	41.20	41.70	41.70	120	855
6..	41.70	41.97	41.50	41.50@.55B	41.52	25	849
7..	41.40@.30	41.75	41.02	41.75	41.75	42	853
8..	41.90@42.00	43.07	41.90	43.00	43.00	310	892
9..	42.50	43.00	42.50	42.72@.52	42.62	175	962
12..	42.40	42.55	42.00	42.35@.10	42.22	108	1013
13..	42.25@.22	42.85B	42.22	42.50@.45	42.47	66	964
14..	42.65	42.85	42.40	42.70B	42.70	47	959
15..	42.55@.50	42.85B	42.25	42.50@.60B	42.55	32	965
16..	42.50	42.50	41.50	42.00@41.60	41.80	52	971
19..	41.85	42.47	41.75	42.10	42.10	61	976
20..	42.45	42.45	41.75	41.75@.97B	41.87	66	1003
21..	41.90	42.10	41.00	41.40	41.40	61	1013
22..	41.10	41.65B	41.10	41.42A	41.42	41	1018
23..	41.35	41.90B	41.25	41.75A	41.75	48	1020
26..	Exchange Closed; Memorial Day						
27..	41.80	42.20	41.65	41.77@.70	41.75	66	1023
28..	42.00	42.35	42.00	42.30@.35	42.32	97	1073
29..	42.25	42.25	41.92A	41.95	41.95	48	1071
30..	41.80	42.15	41.72	41.77@42.15	41.95	44	1087

IN JUNE

2..	41.72	42.50	41.72	41.92A	41.92	74	1116
3..	41.95	42.17B	41.70	41.70	41.70	31	1119
4..	41.70	41.90	41.50A	41.65@.55	41.60	13	1121
5..	41.50	41.90	41.50	41.87B	41.87	23	1121
6..	41.60	41.95	41.47	41.90B@.95	41.92	112	1167
9..	41.90	42.20	41.80	42.00@41.80	41.90	41	1182
10..	41.70	42.20	41.70	41.70	41.70	109	1197
11..	41.60	41.97	41.60	41.70A@.60	41.65	80	1234
12..	41.95	42.25	41.65	42.15@.00	42.07	100	1271
13..	42.12	42.55	42.12	42.55B	42.55	144	1328
16..	42.60@.70	42.90	42.50	42.55	42.55	108	1343
17..	42.90	43.00	42.70	42.75B@.80	42.77	95	1335
18..	42.90@.87	43.50	42.75	43.50@.45	43.47	198	1449
19..	43.60@.70	44.00	43.55	43.85	43.85	253	1563
20..	44.00@.10	44.47	43.85	44.35@.30	44.32	369	1711
23..	44.60@.67	44.90	44.20	44.40@.20	44.30	366	1845
24..	45.80@.80B	45.80	45.80	45.80B	45.80	105	1881
25..	47.30@.30B	47.30	47.30	47.30B	47.30	23	1891
26..	48.80@.80B	48.80	48.80	48.80@.80B	48.80	86	1940
27..	50.00	50.15	49.00	49.40@.25	49.32	998	2179
30..	49.00@48.77	49.00	47.82	48.40A	48.40	524	2288

IN JULY

1..	47.90	48.50	47.50	48.50@.25	48.37	357	2410
2..	48.45@.50	49.50	48.35	49.40@.10	49.25	409	2475
3..	49.50@.70	50.00	49.45	49.60	49.60	560	2631
4..	Exchange Closed; Independence Day						
7..	49.85	50.75	49.20	49.20@.30	49.25	804	2772
8..	49.75@.50	49.75	48.50	49.25@48.70	48.97	424	2720
9..	48.85@.77	49.70	48.50	49.20	49.20	430	2645
10..	49.15	49.17	48.40	48.70@.50	48.60	241	2677
11..	48.35	49.00	48.25A	48.60@.50	48.55	131	2688
14..	48.40	49.45	48.35	49.20	49.20	308	2674
15..	49.45@.50	50.25	49.45	50.00@.25	50.12	415	2669
16..	50.25@.40	51.00	50.25	50.80	50.80	586	2834
17..	51.25@.47	51.70	49.67	49.97@.75	49.87	533	2983
18..	50.10@.30	50.45	49.75	50.00@.25	50.12	374	2990
21..	50.12	50.60	50.00A	50.55@.30	50.42	322	2994
22..	50.45@.40	50.87	49.85	50.50@.40	50.45	395	3040
23..	50.75@.90	51.45	50.75	51.30@.25	51.27	440	3047
24..	51.05	51.75	51.05	51.70@.50	51.60	311	3066
25..	51.60	52.17	51.50	51.85@52.05	51.95	425	3159
28..	52.50@.70	53.35	52.45	53.30@.35	53.32	575	3248
29..	53.10@.05	53.22	52.40	52.60@.40	52.50	501	3340
30..	52.35@.30	52.50	51.50	51.65@.67	51.67	410	3431
31..	51.27@.22	52.10	51.05	51.97@.75	51.85	498	3547

LIVE HOG FUTURES PRICES
FEBRUARY 1987 FUTURES CONTRACT
IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	51.90	52.50	51.75	52.10@.00	52.05	283	3604
4..	52.40@.45	52.50	51.80	51.85@.90	51.87	347	3608
5..	51.90@.87	51.90	50.37	50.45@.37	50.42	740	3800
6..	50.25@.15	50.75	49.45	50.05@.22	50.15	621	3746
7..	50.60@.70	51.40	50.55	50.95	50.95	485	3677
8..	51.15	51.40	50.90	51.12	51.12	264	3682
11..	50.90	50.90	49.95	50.10@.00	50.05	411	3742
12..	50.00@49.95	51.10	49.95	50.80B@51.00	50.90	388	3807
13..	50.75@.90	51.35	50.45	50.90@51.00B	50.95	381	3886
14..	51.10	51.50	50.85	50.95@.85	50.90	334	3964
15..	50.90	51.37B	50.75A	51.30@.00	51.15	250	3931
18..	50.70@.65	51.40	50.50	51.25A	51.25	523	3993
19..	51.05@.02	51.25	50.60	50.70@.65	50.67	728	4120
20..	50.75@.90	51.85	50.75	51.40@.80	51.60	940	4433
21..	51.80@.75	52.50	51.65	52.02@.20	52.10	783	4666
22..	52.15@.10	52.37	51.45	51.45@.55	51.50	557	4738
25..	51.45@.40	51.60	51.10	51.15@.10	51.12	503	4645
26..	51.10@.12	52.35	51.10	52.15@.25	52.20	678	4728
27..	52.35@.45	53.15	52.35	52.90@.75	52.82	855	4752
28..	52.80	52.90	52.40	52.70@.60	52.65	351	4819
29..	52.80	53.62	52.50	53.60@.50	53.55	764	4955

IN SEPTEMBER

1..	Exchange Closed; Labor Day						
2..	53.30@.25	54.50	53.25	54.15@.30	54.22	1369	5154
3..	54.50@.60	55.72	54.50	55.72@.72B	55.72	1648	5405
4..	55.95@.75	56.00	55.10	55.55@.70	55.62	1518	5692
5..	55.30@.25	55.35	54.55	54.92@.80	54.87	1261	5995
8..	54.75@.87	55.65	54.60	55.00@.10	55.05	1329	6142
9..	54.85@.77	55.57	54.62	55.40@.30	55.35	1005	6124
10..	55.15@.10	55.15	54.70	54.85@.95	54.90	1064	6262
11..	54.70@.75	56.00	54.40	55.90@.75	55.82	2156	6369
12..	55.60@.65	55.72	55.15	55.20@.15	55.17	1175	6605
15..	54.90@.85	55.45	54.60	55.15@.20	55.17	1087	6869
16..	54.50	55.20	54.35	54.60@.70	54.65	1626	7111
17..	54.50@.55	55.10	54.50	54.85@55.00	54.92	920	7258
18..	54.95@55.00	55.07	54.15	54.30@.40	54.35	1028	7335
19..	54.25	54.60	54.05	54.12@.20	54.17	1012	7573
22..	54.00@53.87	54.00	52.67	52.67@.67A	52.67	2019	7694
23..	52.25@.40	53.75	51.75	53.15@.30	53.22	4072	7817
24..	53.17@.05	53.30	51.72	51.72@.72A	51.72	2684	7734
25..	51.65@.75	52.10	50.55	51.25@.20	51.22	2621	7504
26..	51.45@.50	51.65	50.90	50.95@.90	50.92	1957	7814
29..	51.10@.25	51.45	50.90	51.45@.30	51.37	1169	7953
30..	51.30@.35	51.65	50.40	50.45@.55	50.50	1687	7629

IN OCTOBER

1..	50.65	50.95	49.80	50.80@.60	50.70	2352	7574
2..	50.95	50.95	49.20	49.20A	49.20	1548	7468
3..	48.30@.27	48.60	47.70	48.50@.35	48.42	3662	7721
6..	48.60	49.20	48.45	48.65@.60	48.62	2289	7597
7..	49.50@.60	50.12	49.10	50.12@.12B	50.12	2489	7470
8..	50.60@.40	50.67	49.20	49.25@.37	49.32	2289	7184
9..	49.40@.50	49.97	49.25	49.65@.70	49.67	1477	7218
10..	49.70@.65	50.05	49.17	49.30@.20	49.25	1340	7179
13..	49.25@.40	49.85	48.90	49.85@.70	49.77	894	7240
14	50.00@.30	51.27	50.00	50.90@51.05	50.97	1795	7530
15..	51.35@.40	51.57	50.70	50.75@51.05	50.90	2417	7861
16..	50.80	51.00	50.50	50.70@.80B	50.75	1276	7875
17..	50.75@.80	50.97	50.15	50.35@.50	50.42	1268	7744
20..	50.50	50.90	50.12	50.15@.25	50.20	1058	7748
21..	49.97@.85	50.00	48.70	49.25@.15	49.20	2687	7896
22..	49.15@.10	49.50	48.50	49.15@.30	49.22	2301	7637
23..	48.95@49.05	49.60	48.95	49.05@.15	49.10	1114	7513
24..	49.35@.30	49.42	48.85	49.00@48.85	48.92	891	7525
27..	49.55@.70	50.42	49.55	50.42B	50.42	1623	7455
28..	50.45@.60	50.90	50.35	50.70@.80	50.75	2263	7532
29..	50.85@.80	51.25	50.60	51.00@50.95	50.97	2012	7565
30..	50.95@.85	50.95	50.25	50.45@.35	50.40	1502	7669
31..	50.10@.00	50.30	48.90	48.90@.90A	48.90	2353	8085

IN NOVEMBER

3..	48.30@.15	48.75	47.40	48.45@.60	48.52	4233	8659
4..	48.80@.90	49.25	48.30	48.60@.65	48.62	3368	9011
5..	48.40@.30	49.20	48.10	49.10@.00	49.05	2700	9121
6..	49.22@.15	49.70	49.10	49.45@.30	49.37	2845	9404
7..	49.40@.25	49.40	48.05	48.20@.30	48.25	3472	9779
10..	48.05@.10	49.17	48.05	49.15@.00	49.07	2460	9760
11..	49.30@.40	49.57	48.85	49.40@.20	49.30	2962	9724
12..	49.40@.50	49.90	49.35	49.65@.40	49.52	2360	9865
13..	50.05@.00	50.35	49.55	49.70@.60	49.65	2678	9956
14..	49.75@.80	50.25	49.55	50.05@.25	50.15	2283	10179

(Continued in Next Column)

LIVE HOG FUTURES PRICES
FEBRUARY 1987 FUTURES CONTRACT
IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
17..	50.25@.40	50.60	49.75	49.90@50.00	49.95	3022	10228
18..	49.50@.55	51.05	49.40	51.00@50.80	50.90	4610	10436
19..	51.10@.05	51.95	50.95	51.50@.30	51.40	6265	10448
20..	51.50@.45	51.75	51.20	51.35@.45	51.40	4221	10566
21..	51.20@.15	51.72	50.95	51.35@.50	51.42	3344	10710
24..	51.25@.40	52.15	51.25	51.75@.85	51.80	2760	10701
25..	51.75	52.95	51.62	52.05@.25	52.15	4226	10757
26..	52.10@.00	52.35	51.75	52.00@.10	52.05	2535	11250
27..	Exchange Closed; Thanksgiving Day						
28..	51.95@52.00	52.50	51.87	52.40@.50	52.45	1835	11741

IN DECEMBER

1..	52.70@.75	53.25	52.65	53.12@.05	53.07	4496	12229
2..	52.85@.80	52.90	52.10	52.55@.65	52.60	5061	12918
3..	52.10@.20	52.50	51.55	51.60@.80	51.70	5077	12820
4..	51.80	52.35	51.25	52.20@.10	52.15	4268	13723
5..	52.35@.60	52.85	52.32	52.60@.50	52.55	3571	13453
8..	52.75@.60	52.82	51.95	51.95@52.05	52.00	3384	13928
9..	51.70@.60	52.00	51.27	51.95@.80	51.87	4224	13805
10..	51.90@.82	52.45	51.82	52.20@.30	52.25	3308	13320
11..	52.00@51.80	52.00	51.42	51.60@.70	51.65	4369	12917
12..	51.40@.35	51.70	51.15	51.25@.20	51.22	2913	12568
15..	50.70@.80	50.95	50.17	50.35@.30	50.32	5813	12836
16..	50.25@.30	50.70	49.87	50.55@.65	50.60	4979	12037
17..	50.25@.30	50.87	50.25	50.50@.40	50.45	3491	12083
18..	50.35@.40	50.55	50.00	50.00@.10	50.05	2588	11743
19..	49.90@.80	50.15	49.70	49.77@.70	49.75	3190	11618
22..	49.40@.35	49.45	48.50	48.65@.52	48.60	5050	11223
23..	49.30@.10	49.45	48.90	48.90@49.00	48.95	3380	11539
24..	49.15@.20	49.30	48.75	48.75@.80	48.77	1333	11254
25..	Exchange Closed; Christmas						
26..	48.75@.70	48.90	48.30	48.35@.45	48.40	1208	11230
29..	48.10@47.95	48.30	47.70	48.00@47.90	47.95	2805	10765
30..	47.80@.70	48.25	47.45	48.15@.20	48.17	3932	10817
31..	48.17@.15	48.17	47.10	47.20@.30	47.25	3312	11280

APRIL 1987 FUTURES CONTRACT
IN JANUARY 1986

1..	Exchange Closed; New Year's Day						
2..	41.00	41.00	40.15A	40.15A	40.15	1	3
3..	....	....	39.50A	39.60A	39.60	....	3
6..	....	39.75B	....	39.75B	39.75	....	3
7..	....	39.80B	....	39.80B	39.80	....	3
8..	39.85	39.85	39.85	39.85	39.85	1	3
9..	39.55	40.10B	39.55	40.00	40.00	2	4
10..	....	40.50B	39.75A	39.80A	39.80	....	4
13..	....	39.82B	39.72A	39.82B	39.82	....	4
14..	....	40.15B	....	39.90B	39.90	....	4
15..	40.20	40.22	40.07A	40.17A	40.17	2	5
16..	....	....	40.12A	40.12A	40.12	....	4
17..	....	....	40.00A	40.00A	40.00	....	4
20..	40.00@.17	40.60B	40.00	40.60B	40.60	2	6
21..	....	....	40.50A	40.60N	40.60	....	6
22..	40.45	40.47	40.45	40.47	40.47	2	7
23..	....	40.65B	40.45A	40.47N	40.47	....	6
24..	40.50	40.60	40.50	40.52A	40.52	2	7
27..	....	40.90B	....	40.55B	40.55	....	7
28..	....	....	40.42A	40.55N	40.55	....	7
29..	40.50	40.50	40.50	40.50	40.50	1	6
30..	....	....	40.47A	40.47A	40.47	....	6
31..	....	....	40.10A	40.10A	40.10	....	6

IN FEBRUARY

3..	40.20	40.20	39.80A	39.97A	39.97	3	8
4..	39.80@.75	39.80	39.00A	39.60B	39.60	18	17
5..	....	....	39.50A	39.57A	39.57	2	19
6..	39.55	39.75B	39.52	39.75B	39.75	2	19
7..	39.80	39.80	39.70	39.72B	39.72	3	18
10..	39.80	39.80	39.60A	39.80	39.80	1	18
11..	39.60@.55	39.60	39.05	39.40B	39.40	3	19
12..	39.25	39.75B	39.25	39.40B	39.40	1	19
13..	....	....	38.90A	39.27A	39.27	....	19
14..	....	....	39.10A	39.10A	39.10	....	19
17..	Exchange Closed; President's Day						
18..	38.90@.70	38.90	38.20A	38.35A	38.35	2	20
19..	38.65	38.90B	38.40A	38.55B	38.55	4	22
20..	38.40	38.40	38.20A	38.40	38.40	....	23
21..	38.40	38.40	37.80A	37.80A	37.80	2	23
24..	38.20	38.20	37.45A	37.45A	37.45	5	25
25..	37.60	38.30B	37.20	38.05B	38.05	9	28
26..	....	....	37.90A	37.90A	37.90	....	28
27..	37.80	37.80	37.40A	37.40A	37.40	2	33
28..	....	37.75B	....	37.60B	37.60	2	29

LIVE HOG FUTURES PRICES
APRIL 1987 FUTURES CONTRACT

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	37.60	37.60	37.20	37.30	37.30	7	33
4..	....	37.35B	....	37.35B	37.35	....	33
5..	37.45	37.45	37.45	37.45	37.45	1	34
6..	37.95	37.95	37.95	37.95	37.95	1	34
7..	37.75	37.75	37.45A	37.52B	37.52	2	33
10..	....	37.80B	....	37.80B	37.80	....	33
11..	38.75	38.75	38.00A	38.00A	38.00	1	33
12..	38.67@.70	38.70	38.67	38.70	38.70	2	34
13..	38.90@39.12	39.12	38.90	38.90A	38.90	5	35
14..	39.22	39.22	39.22	39.22	39.22	1	35
17..	39.30	39.80	39.15A	39.80	39.80	10	40
18..	40.50	40.50	39.55A	39.77B	39.77	18	49
19..	40.00	40.00	39.52	39.60A@.52	39.57	26	63
20..	39.55	39.75B	39.25A	39.45B	39.45	8	59
21..	39.50	39.75	39.15	39.75	39.75	27	64
24..	39.80	39.80	39.50A	39.80	39.80	2	63
25..	39.60	40.00	39.60	39.90@.97	39.92	5	64
26..	....	....	39.65A	39.65A	39.65	....	64
27..	....	39.70B	....	39.70B	39.70	....	64
28..	Exchange Closed; Good Friday						
31..	40.00	40.17	39.60A	39.90A	39.90	8	70

IN APRIL

1..	40.00	40.70B	40.00	40.45A	40.45	14	64
2..	40.60	40.90B	40.40A	40.77B	40.77	11	74
3..	....	....	40.10A	40.10A	40.10	2	82
4..	39.82	39.82	39.55	39.67	39.67	10	66
7..	39.40	40.00B	39.40	39.67B	39.67	1	67
8..	40.05	40.10B	39.80	39.85B	39.85	2	67
9..	40.00	40.00	39.90A	39.90A	39.90	1	67
10..	39.77	39.95B	39.30A	39.30A	39.30	6	60
11..	....	39.50B	39.15A	39.20A	39.20	....	60
14..	39.12	39.50	39.12	39.30A	39.30	1	60
15..	39.12	39.40B	38.70A	38.70A	38.70	2	55
16..	38.60@.40	38.60	37.90A	37.95A	37.95	5	59
17..	38.50	38.95B	37.70	38.95B	38.95	6	64
18..	38.80	39.30B	38.50A	38.75A	38.75	3	64
21..	38.75	38.75	38.42A	38.42A	38.42	1	65
22..	38.40	38.45	38.40	38.45	38.45	1	66
23..	38.37	38.37	38.02	38.17B	38.17	4	67
24..	37.95	38.40B	37.85A	38.27B	38.27	3	69
25..	37.90	38.40B	37.70	38.40B	38.40	6	70
28..	37.80	38.10B	37.80	37.90A	37.90	2	73
29..	38.10	38.75	38.00	38.75	38.75	30	80
30..	38.75	39.25	38.50A	39.22	39.22	78	124

IN MAY

1..	39.37	39.37	38.95A	39.00	39.00	10	130
2..	38.80	38.80	38.50	38.80B	38.80	15	132
5..	38.40@.30	39.20	38.30	38.92A	38.92	61	152
6..	39.17	39.17	38.40A	38.90	38.90	8	154
7..	38.60	38.82	38.40A	38.50	38.50	3	156
8..	38.75	39.60	38.75	39.60@.52A	39.55	55	187
9..	39.65@.70	39.70	39.00	39.20	39.20	38	200
12..	39.00	39.30B	39.00	39.10	39.10	17	201
13..	39.00	39.32	39.00	39.25A	39.25	57	207
14..	39.20	39.37	39.15	39.37	39.37	7	210
15..	38.97	39.50B	38.80	38.95B	38.95	5	210
16..	38.75	38.80B	38.50	38.72B	38.72	8	211
19..	38.95	39.35	38.95	39.30@.05A	39.17	28	221
20..	39.20	39.20	38.80A	38.80A	38.80	9	225
21..	38.95@39.00	39.05B	38.50	38.82B	38.82	57	223
22..	38.85	38.85	38.77A	38.77A	38.77	1	224
23..	38.85	38.90	38.52A	38.55A	38.55	16	219
26..	Exchange Closed; Memorial Day						
27..	38.60	38.80	38.60	38.65A	38.65	13	222
28..	38.97@39.00	39.10	38.85	39.10	39.10	15	225
29..	39.25	39.25	38.85	38.95	38.95	44	226
30..	38.90	38.90	38.75	38.82B	38.82	20	225

IN JUNE

2..	39.00	39.05B	38.65A	39.02	39.02	4	227
3..	39.00@.02	39.02	38.65A	38.80@.85	38.82	7	231
4..	38.75	38.90B	38.65A	38.80	38.80	7	237
5..	38.80	38.95B	38.70	38.90B	38.90	5	239
6..	38.70@.60	38.90	38.60	38.80	38.80	11	244
9..	38.90@.75	38.95	38.75	38.75A	38.75	13	251
10..	38.75	38.75	38.60	38.65B	38.65	6	252
11..	38.75	38.75	38.60	38.65	38.65	6	258
12..	38.70	38.95B	38.70	38.80A	38.80	16	265
13..	38.90	39.25	38.85	39.05A	39.05	107	306
16..	39.10	39.10	38.90A	39.05B	39.05	40	328
17..	39.12	39.15	39.00	39.02A	39.02	35	325

(Continued in Next Column)

LIVE HOG FUTURES PRICES
APRIL 1987 FUTURES CONTRACT

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
18..	39.00	39.50	38.95	39.50	39.50	57	357
19..	39.60@.65	40.00	39.60	39.95B	39.95	59	368
20..	40.10@.05	40.55	39.60	40.47@.40	40.42	163	444
23..	40.42@.60	40.60	39.95	40.35@.10	40.22	108	498
24..	41.72@.72B	41.72	41.72	41.72B	41.72	3	503
25..	43.22@.22B	43.22	43.22	43.22B	43.22	16	519
26..	44.72@.72B	44.72	44.72	44.72@.72B	44.72	44	528
27..	45.50	45.50	44.00	44.80@.70A	44.75	452	658
30..	43.95	43.95	43.25	43.25@.60	43.42	161	691

IN JULY

1..	43.00@42.90	43.27	42.05	43.27	43.27	146	712
2..	43.30	44.40	43.25	44.40@.10	44.25	212	751
3..	44.45	44.80	44.10	44.65	44.65	157	788
4..	Exchange Closed; Independence Day						
7..	44.80@.90	45.15	44.52	44.60	44.60	166	807
8..	44.40	44.50	43.50	44.25	44.25	132	812
9..	44.00	44.25	43.60	44.25	44.25	86	821
10..	44.50	44.50	43.50	43.90	43.90	112	860
11..	43.30	43.90	43.30	43.90	43.90	89	886
14..	43.60	44.20	43.25	44.20	44.20	134	992
15..	44.20	44.65	44.20	44.30@.50	44.40	153	996
16..	44.45	45.25	44.45	44.80@45.10	44.95	282	1106
17..	45.35@.50	45.97	44.80	45.10@44.90	45.00	327	1242
18..	45.15	45.40	44.80	45.00@.05	45.02	178	1303
21..	45.00	45.40	44.85A	45.10@.20B	45.15	81	1319
22..	45.20	45.47	44.90	44.90A@45.20B	45.05	69	1330
23..	45.25	45.85	45.25	45.52@.60B	45.55	125	1360
24..	45.60	45.85	45.55	45.85@.60	45.72	80	1374
25..	45.62	46.15	45.62	45.90	45.90	161	1424
28..	46.70@.80	47.22	46.40	47.22@46.90	47.05	235	1499
29..	47.15	47.25	46.80	47.10@46.90	47.00	151	1540
30..	47.00	47.00	46.15	46.15	46.15	67	1552
31..	45.90@.80	46.80	45.70A	46.55B@.80	46.67	156	1568

IN AUGUST

1..	46.80	47.10	46.55A	47.10@46.90	47.00	97	1606
4..	47.10	47.20	46.30	46.50@.90	46.70	106	1614
5..	46.80	46.80	45.82	45.82	45.82	181	1632
6..	45.60	46.20	45.25	45.25	45.25	160	1649
7..	45.37@.45	46.35	45.37	45.55	45.55	238	1668
8..	45.67	46.05	45.67	45.70	45.70	63	1662
11..	45.90	46.10	45.15	45.15	45.15	95	1694
12..	45.25	45.95	45.25	45.65@.55	45.60	73	1728
13..	45.50	45.90	45.50	45.90	45.90	127	1758
14..	45.90	46.20B	45.50	45.70@.50	45.60	95	1764
15..	45.82	45.97	45.60	45.70	45.70	85	1774
18..	45.40	46.20	45.40	45.80@.85B	45.82	112	1807
19..	45.87	46.00	45.62A	45.90@.65	45.77	75	1781
20..	45.97	46.40	45.85	46.25@.40	46.32	190	1803
21..	46.05	46.90	46.05	46.60	46.60	124	1829
22..	46.60	46.90	46.10	46.15A@.20	46.17	110	1854
25..	46.20@.25	46.30	45.80	46.00@45.90	45.95	142	1847
26..	45.97@.95	46.80	45.85A	46.80	46.80	99	1869
27..	46.95	47.45	46.87	47.35@.45	47.40	319	2004
28..	47.45	47.45	47.07	47.42@.30	47.37	138	2003
29..	47.27	48.20	47.25	48.20@47.90	48.05	287	2113

IN SEPTEMBER

1..	Exchange Closed; Labor Day						
2..	48.05	48.85	47.80A	48.60@.75	48.67	300	2215
3..	48.70@.80	50.17	48.70	50.17@.17B	50.17	646	2348
4..	50.25@.10	50.70	49.60	50.60@.40	50.50	532	2487
5..	50.20	50.25	49.80	50.22@.00	50.12	370	2566
8..	49.95	50.75	49.85A	50.05@.00	50.02	394	2596
9..	50.00@49.95	50.47	49.80	50.40	50.40	262	2596
10..	50.00	50.15	49.67	49.80@.85B	49.82	190	2515
11..	49.55	50.45	49.17	50.40@.45	50.42	373	2550
12..	50.15	50.30	49.60A	49.65	49.65	143	2542
15..	49.45@.50	49.80	49.32	49.70	49.70	213	2541
16..	49.35@.25	49.80	49.10	49.50@.35	49.42	371	2603
17..	49.40	49.82	49.40	49.70@.55	49.62	217	2672
18..	49.70	49.80	48.85	49.10@48.85	48.97	315	2691
19..	48.95@.90	49.05	48.57	48.60@.65	48.62	352	2770
22..	48.50@.40	48.50	47.12	47.12A	47.12	638	2938
23..	46.75@.65	48.62	46.65	48.30@.55	48.42	928	2936
24..	48.50	48.82	46.92	46.92A	46.92	793	2893
25..	46.90@.87	47.50	46.00	46.40@.60	46.50	777	2846
26..	46.90@.92	46.92	46.15	46.25@.30	46.27	526	2819
29..	46.40	46.70	46.25	46.30	46.30	562	3008
30..	46.20@.15	46.55B	45.55	45.55@.65B	45.60	534	3080

LIVE HOG FUTURES PRICES
APRIL 1987 FUTURES CONTRACT

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	45.70	46.10	45.15	45.75@.60	45.67	564	3095
2..	45.90	46.07	44.17	44.17A	44.17	528	3135
3..	43.70@.62	44.15	43.17	43.80@.70	43.75	1241	2917
6..	44.05	44.65B	44.00	44.50@.25	44.37	609	2902
7..	44.90@45.10	45.87	44.85	45.87@.75	45.80	559	2868
8..	46.10	46.35	45.07	45.20@.07	45.15	399	2820
9..	45.15@.12	45.72	45.12	45.45@.55	45.50	211	2828
10..	45.60@.65	45.70	45.05	45.30@.05	45.17	173	2808
13..	45.35	45.60	44.80	45.40@.25A	45.32	201	2837
14..	45.50	46.82	45.50	46.60@.25	46.42	552	2834
15..	46.65	46.77	46.20	46.22@.25	46.25	439	2810
16..	46.20@.15	46.40	45.95	46.15@.25	46.20	225	2773
17..	46.20@.12	46.30	45.60	45.80@.60	45.70	241	2823
20..	45.80@.85	46.25	45.45	45.50@.45	45.47	423	2884
21..	45.50	45.55	44.00	44.60@.70	44.65	686	2954
22..	44.50@.35	45.00	43.87	44.90@.80	44.85	807	2953
23..	44.55	45.10	44.55	44.60	44.60	246	2988
24..	44.85	44.85	44.25	44.45@.40	44.42	210	2964
27..	44.85@.90	45.92	44.85	45.92B	45.92	547	2994
28..	46.15@.10	46.25	45.82	46.15@.00	46.07	653	3097
29..	46.10	46.50	45.95	46.25@.20	46.22	432	3128
30..	46.22	46.22	45.55	45.80@.85	45.82	197	3114
31..	45.50	45.75	44.32	44.32@.32A	44.32	710	3224

IN NOVEMBER

3..	44.12@.10	44.40	43.15	44.35@.25	44.30	1054	3306
4..	44.70	45.00	44.07	44.12@.20	44.17	762	3488
5..	44.25	44.70	43.62	44.40@.32	44.35	728	3564
6..	44.40	44.70	44.12	44.30	44.30	538	3657
7..	44.40	44.40	42.80	43.00@42.80	42.90	1069	3982
10..	43.05@.00	43.70	43.00	43.50@.40	43.45	749	3946
11..	43.65	44.10	43.45	44.05@.00	44.02	613	4116
12..	44.15@.25	44.40	44.00	44.07@.20	44.12	758	4042
13..	44.45@.55	44.80	44.10	44.20@.30	44.25	800	3965
14..	44.30@.35	44.65	44.10	44.45@.52	44.47	464	3985
17..	44.47@.62	44.80	44.07	44.07@.15	44.12	578	4073
18..	43.65@.60	44.80	43.60	44.45@.65	44.55	1076	4280
19..	44.70@.60	45.50	44.50	45.25@.10	45.17	1647	4608
20..	45.25	45.85	45.05	45.75@.60	45.67	1225	4477
21..	45.45	46.00	45.35	45.90@46.00	45.95	979	4527
24..	45.90@.85	46.70	45.80	46.45@.70	46.57	1460	4591
25..	46.45@.50	47.45	46.42	46.60@.75	46.67	1752	4788
26..	46.60@.65	46.75	46.15	46.40@.50	46.45	732	4899
27..	Exchange Closed; Thanksgiving Day						
28..	46.45	47.00	46.20	46.70@.85	46.77	570	5000

IN DECEMBER

1..	46.95	47.75	46.92	47.50@.40	47.45	1166	5046
2..	47.30@.25	47.40	46.65	46.85@.90	46.87	1085	5071
3..	46.70@.60	46.87	45.85	45.85@46.00	45.92	844	5163
4..	46.05@.20	46.75	45.80	46.45@.75	46.60	661	5280
5..	46.65@.85	47.12	46.65	47.05@46.90	46.97	835	5372
8..	47.05@.00	47.10	46.20	46.25@.20	46.22	752	5484
9..	45.95@.90	46.55	45.70	46.45@.55	46.50	1042	5600
10..	46.50@.45	47.00	46.45	46.85@.95	46.90	1012	5665
11..	46.60@.62	46.75	46.27	46.60@.70	46.65	699	5762
12..	46.60@.55	46.62B	46.15	46.15@.30	46.22	600	5819
15..	45.90@.85	45.90	45.00	45.35@.50	45.42	1473	5862
16..	45.30@.25	45.70	44.92	45.60@.50	45.55	1525	5899
17..	45.45@.35	45.85	45.25	45.35@.50	45.42	872	5968
18..	45.32@.30	45.60	45.12	45.20@.32	45.27	755	5759
19..	45.25	45.55	45.05	45.10@.20	45.15	892	5746
22..	44.85@.75	44.85	43.77	43.85@44.00	43.92	1909	6000
23..	44.60@.70	44.90	44.20	44.20@.25	44.22	1844	5898
24..	44.50@.45	44.50	44.10	44.30@.25	44.27	565	5745
25..	Exchange Closed; Christmas						
26..	44.35	44.50	43.92	44.00@43.92	43.97	301	5732
29..	43.50@.35	44.05	43.15	43.75@.65	43.70	1655	5909
30..	43.50@.55	44.25	43.42	44.22@.12	44.17	1326	5827
31..	44.12@.10	44.15	43.50	43.50@.60	43.55	990	5830

JUNE 1987 FUTURES CONTRACT

IN FEBRUARY 1986

21..	39.00	39.20B	39.00	39.00	39.00	....	....
24..	....	39.25B	....	39.25B	39.25	....	....
25..	39.10	39.90	39.05A	39.70A	39.70	3	2
26..	39.10	39.90B	39.10	39.90B	39.90	1	1
27..	....	....	39.30A	39.55A	39.55	....	1
28..	....	....	39.50A	39.52A	39.52	....	1

LIVE HOG FUTURES PRICES
JUNE 1987 FUTURES CONTRACT

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	....	39.70B	....	39.70B	39.70	....	1
4..	....	40.00B	....	40.00B	40.00	....	1
5..	....	....	....	40.00N	40.00	....	1
6..	....	40.30B	....	40.30B	40.30	....	1
7..	40.20	40.25B	40.17	40.25B	40.25	2	2
10..	....	40.52B	....	40.52B	40.52	....	1
11..	....	40.60B	....	40.60B	40.60	....	....
18..	41.55	41.57	41.55	41.57	41.57	2	2
19..	....	41.65B	....	41.65B	41.65	....	1
20..	....	41.67B	....	41.67B	41.67	....	1
21..	41.80	41.82	41.65A	41.82	41.82	2	....
24..	....	42.00B	....	41.85B	41.85	....	....
25..	42.10	42.25B	42.10	42.10	42.10	1	1
26..	42.10	42.10	42.05A	42.10	42.10	1	....

IN APRIL

1..	42.90	43.22B	42.90	43.22B	43.22	....	....
2..	42.50	43.30B	42.50	43.30B	43.30	1	1
3..	....	....	43.00A	43.00A	43.00	2	3
4..	42.50	42.50	42.25A	42.25A	42.25	1	3
7..	42.25	42.50B	42.25	42.50B	42.50	3	5
8..	43.00	43.00	42.75	42.75	42.75	2	5
9..	42.40	42.90B	42.05A	42.22A	42.22	3	7
10..	42.00	42.02B	41.50A	41.50A	41.50	4	8
11..	41.92	41.92	41.65A	41.70A	41.70	1	8
14..	....	....	41.40A	41.70N	41.70	....	8
15..	41.52	41.95B	41.00A	41.00A	41.00	1	8
16..	....	....	....	41.00N	41.00	....	8
17..	40.95	42.00B	40.95	42.00B	42.00	2	10
18..	....	42.15B	....	42.15B	42.15	3	12
21..	....	....	41.50A	41.50A	41.50	....	12
22..	....	....	....	41.50N	41.50	....	12
23..	41.00	41.00	40.60A	40.87A	40.87	2	13
24..	40.80@.70	40.80	40.30	40.45B	40.45	3	14
25..	40.30@.20	40.35B	40.10A	40.35B	40.35	5	14
28..	40.25	40.45B	39.90A	40.10A	40.10	2	16
29..	40.50	40.90	40.50	40.90	40.90	18	31
30..	40.90	40.97B	40.50A	40.97B	40.97	55	68

IN MAY

1..	40.80	41.00	40.40	40.87	40.87	29	69
2..	40.50	40.50	40.10	40.50	40.50	17	78
5..	40.10@39.90	40.75B	39.90	40.57B	40.57	37	102
6..	40.70	40.90	40.50	40.70	40.70	5	102
7..	40.62	40.70	40.40A	40.45A	40.45	13	106
8..	40.90	41.20	40.90	41.17@.20	41.17	46	121
9..	41.20	41.25	41.05A	41.10A	41.10	25	136
12..	41.10@.00	41.15B	40.90A	40.95A	40.95	9	142
13..	41.00	41.25	41.00	41.20A	41.20	21	139
14..	41.20	41.25B	40.95A	41.07B	41.07	3	140
15..	41.00	41.20	40.95A	41.20	41.20	6	138
16..	40.80	40.90B	40.55A	40.90B	40.90	11	140
19..	41.00	41.30	41.00	41.15A	41.15	16	150
20..	41.00	41.15	40.95A	41.05A	41.05	4	149
21..	40.70	41.05B	40.65	40.65	40.65	3	148
22..	40.95	40.95	40.77	40.77	40.77	2	148
23..	40.75	40.85	40.75	40.80A	40.80	5	149
26..	Exchange Closed; Memorial Day						
27..	40.75	41.00	40.75	41.00	41.00	23	167
28..	41.00	41.35	41.00	41.30	41.30	65	224
29..	41.35	41.35	40.90	41.00B	41.00	63	257
30..	41.00	41.07	40.80A	40.85A	40.85	37	288

IN JUNE

2..	40.75	41.07	40.75	41.00A	41.00	15	291
3..	40.95	40.95	40.85	40.85	40.85	3	294
4..	40.75	40.90B	40.75	40.90B	40.90	5	293
5..	40.90	41.00	40.85	41.00	41.00	4	293
6..	40.90	40.95B	40.85	40.85@.90B	40.87	2	291
9..	40.75	41.00	40.75	40.85A	40.85	7	296
10..	40.70	40.85B	40.60A	40.72B	40.72	4	297
11..	40.65@.60	40.72B	40.60	40.72B	40.72	20	314
12..	40.60	40.77B	40.60	40.77B	40.77	7	320
13..	40.65	41.15B	40.65	41.00	41.00	86	339
16..	41.00	41.00	40.80A	41.00	41.00	11	339
17..	41.00	41.00	40.95	40.97B	40.97	9	344
18..	41.00	41.40	40.90A	41.40	41.40	60	390
19..	41.25@.40	41.90	41.25	41.85B	41.85	46	423
20..	41.90	42.60	41.80	42.50@.15	42.32	64	437
23..	42.45	42.45	41.95	42.30@.05	42.17	69	464
24..	....	43.67B	....	43.67B	43.67	2	464
25..	45.17@.17B	45.17	45.17	45.17B	45.17	48	461

(Continued in Next Column)

LIVE HOG FUTURES PRICES
JUNE 1987 FUTURES CONTRACT
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
26..	46.67	46.67	45.90	46.30A@.20	46.25	208	465
27..	46.25	46.50	45.00	45.80B	45.80	173	492
30..	45.40@.30	45.40	44.30	44.95B	44.95	129	497
				IN JULY			
1..	44.10	44.80B	43.80	44.50	44.50	50	512
2..	45.00@44.95	45.60	44.80A	45.50@.60	45.55	142	560
3..	45.70@.80	46.10	45.70	45.85	45.85	140	610
4..	Exchange Closed; Independence Day						
7..	46.00@.15	46.50	45.65	45.72B	45.72	103	612
8..	45.70	45.70	44.90	45.30	45.30	48	630
9..	45.40	45.50	45.00	45.50	45.50	46	617
10..	45.75@.80	45.80	44.85	45.20	45.20	53	626
11..	44.55@.40	45.25	44.40	45.25	45.25	59	643
14..	44.90	45.50	44.85	45.50	45.50	32	659
15..	45.50	45.90	45.50	45.90	45.90	56	683
16..	45.85	46.40	45.85	46.40	46.40	133	748
17..	46.50@.80	46.80	46.00	46.40	46.40	108	833
18..	46.20@.00	46.50	46.00	46.35	46.35	79	819
21..	46.25	46.40	46.15	46.35	46.35	107	863
22..	46.40	46.42B	46.00	46.40	46.40	22	870
23..	46.50	46.90	46.50	46.90@.70A	46.80	78	882
24..	46.80	46.90	46.50A	46.85B@.90	46.87	47	897
25..	46.75	47.00	46.60A	46.80@47.00	46.90	52	928
28..	47.02@.20	48.00	47.02	47.70@48.00	47.85	179	983
29..	47.85@.70	48.00	47.65	47.90B@48.00	47.95	105	1000
30..	47.97	47.97	47.30	47.70	47.70	55	992
31..	47.20	47.45	46.80	47.45	47.45	137	990
				IN AUGUST			
1..	47.50	48.00	47.50	47.90	47.90	76	994
4..	47.80	47.90	47.45A	47.82	47.82	67	1005
5..	47.87@.95	47.95	47.10	47.30	47.30	70	1038
6..	47.10@.00	47.30	46.20	46.20@.30B	46.25	93	1051
7..	46.90	47.20	46.70A	46.70B@47.00	46.85	45	1052
8..	47.20@.25	47.25	46.90	46.90	46.90	53	1083
11..	46.75	47.20	46.10A	46.25@.10A	46.17	43	1090
12..	46.25	47.25	46.25	46.85B	46.85	42	1097
13..	46.50	47.10	46.50	47.10	47.10	85	1109
14..	47.00	47.25	46.77	47.00@46.77	46.90	40	1130
15..	47.15	47.20	46.97A	47.30	47.00	22	1134
18..	46.60@.70	47.25	46.60	47.10@46.95	47.02	45	1142
19..	46.80	47.15B	46.80	47.12@.10A	47.10	42	1149
20..	47.00@.12	47.70	47.00	47.50@.45	47.47	141	1196
21..	47.20	48.00	47.20	48.00@47.80A	47.90	76	1209
22..	47.87	48.00	47.40A	47.50@.40A	47.45	32	1224
25..	47.90@.70	47.90	47.20	47.20	47.20	81	1237
26..	47.32	48.15	47.10A	48.05	48.05	44	1244
27..	48.00@.05	48.75	48.00	48.50	48.50	115	1296
28..	48.67@.72	48.72	48.35A	48.40	48.40	38	1309
29..	48.25@.20	49.50	48.20	49.45	49.45	84	1346
				IN SEPTEMBER			
1..	Exchange Closed; Labor Day						
2..	49.20@.05	49.90	49.00A	49.80@.85	49.82	114	1393
3..	49.90@.97	51.30	49.90	51.27B@.30	51.27	200	1439
4..	51.20	51.85	50.70	51.80A@.67	51.72	172	1485
5..	51.50	51.55	51.00	51.50	51.50	153	1561
8..	51.00	51.80	51.00	51.50	51.50	167	1530
9..	51.10	51.60	51.10	51.60	51.60	92	1536
10..	51.45	51.45	50.95	51.05@.07	51.07	66	1532
11..	50.92	51.50	50.55	51.45@.50	51.47	175	1594
12..	51.30@.25	51.45B	50.80	50.90	50.90	44	1613
15..	50.75@.50	51.00	50.25A	51.00	51.00	232	1666
16..	50.75	51.15	50.60A	50.80	50.80	122	1691
17..	50.70	51.15B	50.70	51.00A	51.00	54	1698
18..	51.00	51.15	50.35	50.35@.55	50.45	151	1732
19..	50.30	50.70	50.15	50.35@.25	50.30	133	1774
22..	50.20	50.20	48.80	48.85@49.10	48.97	301	1831
23..	49.20@.50	50.47	49.10	50.47@.20	50.32	533	1820
24..	50.47	50.52	48.82	49.20@.30B	49.25	480	1884
25..	49.00@48.82	49.50	48.50	49.00@48.82A	48.92	238	1911
26..	49.15	49.20	48.75	48.95@.82A	48.90	163	1881
29..	49.25@.30	49.30	48.70	48.85@.90	48.87	97	1868
30..	48.90@.85	49.20B	48.25	48.25	48.25	107	1845
				IN OCTOBER			
1..	48.25	48.85	47.85	48.75@.70A	48.72	148	1839
2..	48.75@.80	48.80	47.22	47.22A	47.22	211	1741
3..	47.02	47.02	46.00	46.80	46.80	370	1646
6..	46.95	47.55	46.95	47.20@.35	47.27	195	1643
7..	47.85@.95	48.52	47.60	48.50@.40	48.45	261	1683

(Continued in Next Column)

LIVE HOG FUTURES PRICES
JUNE 1987 FUTURES CONTRACT
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
8..	48.75@.90	48.90	47.50	47.60@.67B	47.65	211	1707
9..	47.60@.42	48.00	47.42	47.95@48.00	47.97	125	1693
10..	47.75	48.07B	47.50	47.80@.90B	47.85	119	1726
13..	47.50	48.10	47.35	48.00@47.85A	47.92	56	1722
14..	48.15	49.40	48.15	49.20@48.90A	49.05	278	1759
15..	49.30	49.30	48.60	48.60@.80	48.70	114	1772
16..	48.50@.25	48.60	48.25	48.50	48.50	108	1755
17..	48.35	48.50B	47.72	48.10@47.80	47.95	292	1860
20..	48.15	48.20	47.52	47.90	47.90	89	1858
21..	47.80	47.80	46.45	46.90@47.00	46.95	342	1861
22..	46.70	47.17	46.45	47.10@.15	47.12	208	1889
23..	47.10	47.25B	46.75	46.95@.80A	46.87	122	1888
24..	47.00	47.10	46.70	46.85	46.85	97	1914
27..	47.10	48.32	47.10	48.20@.17	48.17	271	1938
28..	48.10@.05	48.25	47.85	48.25	48.25	217	1983
29..	48.25	48.47	48.15	48.40@.45	48.42	44	1982
30..	48.40	48.40	47.75	48.15@.20	48.17	72	1991
31..	47.90	48.00	46.67	46.70@.67A	46.70	195	1993
				IN NOVEMBER			
3..	46.60@.40	47.40	45.90	47.40@.10	47.25	431	2009
4..	47.15@.10	47.35	46.55	46.70@.75	46.72	183	2039
5..	46.80@.85	46.85	46.12A	46.70	46.70	209	2062
6..	46.45	46.85B	46.35	46.70@.50	46.60	170	2045
7..	46.70@.75	46.75	45.45	45.80@.55	45.67	319	2076
10..	45.67	46.10B	45.60	46.00	46.00	186	2048
11..	46.15@.10	46.37	45.80A	46.30@.37	46.32	163	2017
12..	46.30	46.50	46.00A	46.50@.45A	46.47	109	2037
13..	46.70@.80	46.95	46.35	46.35@.50	46.42	86	2050
14..	46.52	46.75	46.22	46.65@.67	46.65	116	2060
17..	46.75	46.80	46.10	46.35@.40	46.37	180	2092
18..	46.20@.15	46.80	46.00	46.70@.55	46.62	161	2131
19..	46.65	47.40	46.60A	47.20	47.20	399	2076
20..	47.30	47.75	47.10	47.50@.75	47.62	202	2117
21..	47.50	47.80	47.25A	47.70@.75	47.72	187	2131
24..	47.50@.45	48.10	47.45	48.05@.10	48.07	382	2099
25..	48.02@.00	48.70	47.97	48.25@.35	48.30	256	2114
26..	48.05	48.35	47.90	48.25	48.25	183	2096
27..	Exchange Closed; Thanksgiving Day						
28..	48.10	48.50	47.87A	48.45@.50	48.47	180	2116
				IN DECEMBER			
1..	48.50@.60	49.10	48.50	49.10@.00	49.05	256	2223
2..	48.95	48.95	48.35	48.65@.75	48.70	119	2245
3..	48.45	48.65B	47.72	48.00@.10	48.05	199	2288
4..	48.02@.05	48.50	47.65	48.30@.50	48.40	187	2320
5..	48.42@.50	48.80	48.35	48.70@.80	48.75	162	2358
8..	48.75	48.75	48.05	48.20@.05	48.12	174	2419
9..	48.00@47.85	48.35	47.75	48.30@.25	48.27	260	2448
10..	48.20	48.70	48.20	48.65@.70	48.67	129	2519
11..	48.65	48.65	48.05	48.45@.50	48.47	280	2511
12..	48.20	48.30B	47.90	48.10@47.90	48.00	233	2549
15..	47.75@.60	47.75	46.82	47.15@.10	47.12	361	2595
16..	47.12	47.50	46.82	47.50	47.50	372	2681
17..	47.25@.20	47.55	47.12	47.12@.25	47.20	221	2720
18..	47.20@.10	47.30	47.00	47.15@.20	47.17	187	2714
19..	47.00	47.20	46.70	47.00@46.70	46.85	287	2708
22..	46.70	46.70	45.70	46.05@.25	46.15	645	2784
23..	46.55@.67	47.20	46.55	46.95@.70	46.82	499	2795
24..	46.82	47.00	46.42	46.50	46.50	212	2856
25..	Exchange Closed; Christmas						
26..	46.65	46.70	46.25	46.35@.30	46.32	66	2864
29..	46.20@.05	46.30	45.70	45.95@.85	45.90	259	2889
30..	46.00	46.35	45.57	46.20@45.90	46.05	430	2935
31..	46.25	46.25	45.50	45.75@.50	45.62	318	2984

JULY 1987 FUTURES CONTRACT
IN APRIL 1986

22..	41.00	41.25B	41.00	41.25B	41.25	....	....
23..	....	....	41.00A	41.02A	41.02	1	1
24..	41.00	41.00	40.90A	41.00	41.00	2	2
25..	....	....	40.90A	40.92A	40.92	....	1
28..	40.90@.75	40.90	40.20A	40.20A	40.20	4	3
29..	40.97	41.30B	40.97	41.25B	41.25	1	4
30..	41.37	41.50	41.37	41.47A	41.47	5	6
				IN MAY			
1..	....	....	41.22A	41.22A	41.22	....	6
2..	40.50	41.25B	40.50	40.55	40.55	3	9
5..	....	41.00B	....	40.87B	40.87	....	9
6..	....	....	....	40.87N	40.87	....	9

(Continued in Next Column)

LIVE HOG FUTURES PRICES
JULY 1987 FUTURES CONTRACT
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
7	40.90	40.90	40.90	40.90	40.90	1	9
8	41.22	41.50	41.10A	41.45A	41.45	4	8
9	41.32	41.32	41.32	41.32	41.32	1	9
12	....	....	....	41.32N	41.32	....	9
13	41.35	41.35	41.35	41.35	41.35	1	10
14	41.35	41.35	41.30A	41.32A	41.32	1	11
15	41.07	41.40B	41.07	41.35B	41.35	3	10
16	41.05	41.05	41.05	41.05	41.05	1	10
19	....	41.20B	41.02A	41.02A	41.02	....	10
20	41.10	41.10	40.85A	41.10	41.10	1	11
21	40.90	40.90	40.90	40.90	40.90	1	12
22	41.00	41.15	41.00	41.00A	41.00	4	16
23	41.00	41.00	40.85A	40.85A	40.85	....	16
26	Exchange Closed; Memorial Day						
27	41.00	41.00	40.90A	40.90A	40.90	2	18
28	41.02	41.70B	41.02	41.62B	41.62	9	15
29	41.55	41.55	41.32A	41.32A	41.32	4	19
30	41.00	41.45B	41.00	41.45B	41.45	12	28

IN JUNE

2	41.60	41.60	41.32A	41.32A	41.32	1	28
3	....	....	41.27A	41.27A	41.27	....	28
4	....	....	41.22A	41.22A	41.22	....	28
5	41.30	41.30	41.05	41.17B	41.17	10	37
6	41.05	41.25B	41.05	41.25B	41.25	1	37
9	....	41.35B	41.22A	41.22A	41.22	....	37
10	41.05	41.20B	41.05	41.20B	41.20	1	33
11	41.10	41.10	41.05	41.05	41.05	2	33
12	41.20	41.25B	41.10	41.12B	41.12	2	32
13	....	41.20B	....	41.12N	41.12	....	33
16	....	....	41.10A	41.12N	41.12	....	32
17	41.35	41.35	41.20A	41.20A	41.20	1	32
18	41.25	41.47B	41.25	41.47B	41.47	18	45
19	41.72	41.75	41.50	41.50	41.50	13	56
20	41.60	41.90	41.60	41.90	41.90	57	107
23	42.00	42.00	41.00	41.30A@.00	41.15	15	111
24	42.65@.65B	42.65	42.65	42.65B	42.65	1	112
25	44.15@.15B	44.15	44.15	44.15B	44.15	2	113
26	45.00@.60	45.65	45.00	45.65B	45.65	43	115
27	45.65	46.25	44.15	44.80B	44.80	55	135
30	44.50	44.55B	43.60	44.55B	44.55	14	142

IN JULY

1	43.60	44.75B	43.60	44.60B	44.60	19	147
2	44.60	45.40B	44.60	45.40B	45.40	37	143
3	45.40	45.97	45.40	45.97	45.97	20	150
4	Exchange Closed; Independence Day						
7	45.80	46.40	45.80	46.00	46.00	20	165
8	45.40	45.40	45.00	45.35B	45.35	14	170
9	45.25@.30	45.30	45.20A	45.30	45.30	2	169
10	45.05	45.05	44.80	44.90B	44.90	9	172
11	44.60	45.35B	44.60	45.22B	45.22	18	190
14	45.20	45.20	44.90	45.15B	45.15	5	193
15	45.45	45.90	45.30	45.90@.85	45.87	57	210
16	45.90	46.42B	45.90	46.42B	46.42	54	244
17	46.50	46.90	46.15	46.15	46.15	50	266
18	46.15	46.47	45.80	46.47	46.47	19	281
21	46.02	46.37B	46.02	46.37B	46.37	44	298
22	46.30	46.30	46.00	46.20B@.25	46.22	17	310
23	46.50	46.57	46.25A	46.57	46.57	26	324
24	46.65	46.75	46.20A	46.67B	46.67	27	328
25	46.60@.67	46.75	46.50A	46.75	46.75	26	329
28	46.90@47.10	47.87	46.90	47.75@.87	47.80	51	350
29	47.60	47.75	47.20A	47.75	47.75	39	360
30	47.50	47.70	47.12A	47.70	47.70	29	375
31	47.40	47.45	47.20A	47.37B	47.37	17	371

IN AUGUST

1	47.20	47.90	47.20	47.90	47.90	24	382
4	47.50@.40	47.80	47.40	47.80	47.80	14	382
5	47.30@.40	47.70B	47.07	47.60@.20A	47.40	45	386
6	47.05	47.20	46.40	46.80B	46.80	31	389
7	46.70	47.20	46.40	47.00@.10	47.05	28	395
8	46.80	47.17	46.70A	47.17	47.17	21	405
11	46.70@.50	47.20	46.32A	46.60B@.70	46.65	35	413
12	46.50	47.10	46.35	47.05@.10	47.07	36	424
13	46.70	47.10	46.60A	46.95A@.65	46.80	22	423
14	47.07	47.07	46.70A	46.90A	46.90	6	423
15	46.97	46.97	46.65A	46.95	46.95	9	425
18	46.40	47.00	46.30	47.00	47.00	4	427
19	46.80	46.90	46.60A	46.82B	46.82	8	430
20	46.70	47.30	46.70	47.20@.30	47.25	39	443
21	47.17	47.50	47.15A	47.45A	47.45	49	456

(Continued in Next Column)

LIVE HOG FUTURES PRICES
JULY 1987 FUTURES CONTRACT
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
22	47.45	47.65B	47.20A	47.30A	47.30	5	461
25	47.10	47.35	46.90	47.10@.05	47.07	55	463
26	46.70	47.60B	46.70	47.60B	47.60	17	472
27	47.80	48.10	47.60	48.07B	48.07	68	509
28	48.10@.07	48.10	47.75A	48.00B	48.00	21	511
29	47.55	48.90	47.55	48.90@.85	48.87	32	529

IN SEPTEMBER

1	Exchange Closed; Labor Day						
2	48.75	49.35	48.70A	49.20A	49.20	92	558
3	49.35	50.65	49.35	50.65	50.65	131	588
4	50.50	50.70	49.95A	50.70	50.70	76	610
5	50.35	50.45	50.05	50.45	50.45	54	635
8	50.10	50.90	50.00	50.45B	50.45	67	644
9	50.60@.55	50.72	50.05A	50.72	50.72	35	658
10	50.80	50.80	50.25	50.35B	50.35	58	685
11	50.10@.00	50.75	49.80A	50.70A	50.70	54	697
12	50.75@.70	50.87B	50.20A	50.35B	50.35	29	709
15	49.95	50.40B	49.75A	50.40B	50.40	83	731
16	50.00	50.40B	49.75	50.35B	50.35	58	740
17	50.00	50.50	50.00	50.35A	50.35	76	751
18	50.35@.25	50.50	49.95	49.95@50.17	50.07	90	777
19	49.75@.60	50.07	49.55	50.00	50.00	97	818
22	49.90@.85	49.90	48.50	48.60@.50	48.55	182	835
23	48.50@.90	50.05	48.20	50.05@.05B	50.05	206	845
24	50.00	50.15	48.75	49.25	49.25	184	811
25	49.40	49.45	48.25	48.90B@49.00	48.95	98	794
26	48.40@.30	48.80	48.30	48.55@.45	48.50	93	785
29	49.20@.40	49.40	48.37A	48.70	48.70	116	791
30	48.80	48.80	48.02	48.10@.20	48.15	49	787

IN OCTOBER

1	48.15	48.45	47.52	48.45	48.45	105	780
2	48.45	48.60B	46.95	46.95A	46.95	48	789
3	46.90	46.90	45.80	46.30	46.30	194	732
6	46.70	47.25B	46.70	46.97@.95	46.95	203	747
7	47.90@.50	48.15	47.35A	48.10@.15	48.12	60	744
8	48.45	48.45	47.15	47.25	47.25	103	759
9	47.60	47.77	47.30	47.35	47.35	39	757
10	47.47	47.75B	47.25	47.30@.67B	47.47	45	778
13	47.25	47.50	47.25	47.45A	47.45	21	785
14	47.70	48.95	47.70	48.35A	48.35	113	810
15	48.90	48.90	48.10A	48.10A	48.10	54	803
16	48.00	48.00	47.82	47.97B	47.97	31	808
17	48.15	48.15	47.50	47.70	47.70	69	817
20	47.95	48.00B	47.35	47.35	47.35	49	837
21	47.05	47.40	46.40	46.67@.80	46.75	129	840
22	46.70	46.85	46.40A	46.75B@.70	46.72	56	823
23	46.85	47.00	46.50	46.60	46.60	24	826
24	46.65	46.80	46.52	46.55	46.55	38	831
27	46.80	47.95	46.80	47.70A	47.70	79	847
28	47.60	47.85	47.42	47.80	47.80	114	870
29	47.95@48.00	48.17	47.77	47.95A	47.95	65	898
30	47.90	47.90	47.55	47.55@.75B	47.65	25	892
31	47.30	47.50	46.15	46.15	46.15	63	888

IN NOVEMBER

3	46.05@.00	46.60	45.82	46.25	46.25	137	893
4	46.60	46.80	46.40	46.40@.42	46.40	53	900
5	46.10	46.60	45.92	46.60@.30	46.45	62	911
6	46.10	46.55B	46.10	46.30@.25	46.27	40	891
7	46.10	46.10	45.30	45.50	45.50	69	877
10	45.10@.00	45.80	45.00	45.80	45.80	90	888
11	45.85	45.90	45.50A	45.90	45.90	106	930
12	45.90	46.00	45.85	45.95A	45.95	66	952
13	46.10@.40	46.40	46.00	46.00	46.00	120	978
14	46.00	46.20	45.75	46.15	46.15	48	997
17	46.15@.35	46.35	45.80	46.00	46.00	47	1020
18	45.90	46.35	45.75	46.05@.35	46.20	88	1038
19	46.35	47.00	46.15	46.90@.92	46.90	298	1217
20	47.00	47.40	46.70	47.40@.35	47.37	200	1269
21	47.32	47.50	47.20	47.50	47.50	63	1260
24	47.50@.75	47.90	47.35	47.70	47.70	234	1344
25	47.70	48.40	47.70	47.80@48.00	47.90	269	1412
26	48.15@.30	48.30	47.70	47.70	47.70	123	1439
27	Exchange Closed; Thanksgiving Day						
28	47.82	48.20	47.65A	48.15B@.20	48.17	38	1434

IN DECEMBER

1	48.40	48.90	48.25	48.65@.80	48.72	299	1493
2	48.70	48.70	47.95	48.35@.15	48.25	162	1533
3	48.10	48.45	47.40	47.60	47.60	160	1544

(Continued in Next Column)

LIVE HOG FUTURES PRICES
JULY 1987 FUTURES CONTRACT
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
4	47.50	48.00	47.45A	47.90@48.00	47.95	113	1546
5	48.00	48.35	47.90A	48.30@.10A	48.20	132	1577
8	48.20	48.45	47.60	47.65	47.65	133	1622
9	47.75	47.85	47.20	47.62B@.85	47.72	56	1638
10	47.60	48.17B	47.60	48.15	48.15	80	1660
11	48.00	48.05	47.55	47.90@.95B	47.92	71	1645
12	48.00	48.00	47.45	47.70	47.70	103	1640
15	47.40@.30	47.47	46.72	47.00B@.10	47.05	133	1637
16	46.90	47.20	46.57A	47.15B@.20	47.17	175	1683
17	46.85	47.20	46.80	47.10B@.12	47.12	96	1704
18	47.15	47.15	46.62	46.97	46.97	111	1738
19	46.70@.55	46.95	46.55	46.82	46.82	169	1779
22	46.60	46.60	45.65	46.20@.10	46.15	271	1783
23	46.50@.55	46.90	46.22	46.60@.90	46.75	243	1749
24	46.60	46.75	46.25	46.50@.30A	46.40	55	1742
25	Exchange Closed; Christmas						
26	46.55@.65	46.65	46.20	46.45B	46.45	30	1742
29	46.15@.12	46.15	45.75	46.10	46.10	121	1770
30	46.00@.05	46.55	45.57	46.55@.30	46.42	160	1765
31	46.40	46.40	45.55	45.80@.55	45.67	115	1758

AUGUST 1987 FUTURES CONTRACT
IN JUNE 1986

24	45.00@46.00	47.50B	45.00	46.75A	46.75	11	9
25	46.95	47.75B	45.25	45.90B	45.90	9	12
26	45.05	45.05	44.75A	44.95	44.95	2	13
27	44.00	44.90B	44.00	44.70B	44.70	9	19
30	43.47	43.90B	43.40A	43.90B	43.90	1	20

IN JULY

1	....	....	43.70A	43.90N	43.90	....	20
2	....	....	43.75A	43.75A	43.75	....	20
3	43.75	44.75B	43.75	44.75B	44.75	4	24
4	Exchange Closed; Independence Day						
7	....	44.95B	44.70A	44.70A	44.70	....	24
8	44.70	44.70	43.50	44.40B	44.40	3	24
9	44.40	44.40	44.30A	44.40	44.40	2	24
10	....	....	44.00A	44.00A	44.00	....	24
11	43.30	43.75B	43.30	43.47B	43.47	....	24
14	....	43.95B	....	43.95B	43.95	2	26
15	44.00	44.00	44.00	44.00	44.00	1	26
16	44.00	44.50	43.95A	44.50	44.50	5	29
17	44.60@.90	44.90	43.75A	43.75A	43.75	10	31
18	....	44.00B	42.75A	44.00B	44.00	....	31
21	44.00	44.00	43.60A	43.85A	43.85	....	31
22	....	....	....	43.85N	43.85	1	32
23	44.00	44.00	44.00	44.00	44.00	1	32
24	....	....	43.50A	43.85A	43.85	....	32
25	....	44.00B	43.60A	44.00B	44.00	....	32
28	44.25	45.00	44.25	45.00	45.00	16	32
29	....	....	44.25A	44.62A	44.62	....	32
30	44.62	44.62	44.00A	44.15A	44.15	1	33
31	43.90	44.60B	43.90	44.60B	44.60	9	40

IN AUGUST

1	44.80	45.00	44.80	45.00	45.00	9	42
4	....	45.05B	....	45.00N	45.00	....	42
5	....	....	44.15A	44.15A	44.15	....	42
6	....	44.30B	....	44.30B	44.30	....	42
7	....	44.60B	44.20A	44.60B	44.60	....	42
8	....	....	44.40A	44.60N	44.60	....	42
11	....	....	44.15A	44.15A	44.15	....	42
12	44.15	45.15	44.15	44.50A	44.50	4	45
13	....	....	....	44.50N	44.50	....	45
14	....	....	44.45A	44.45A	44.45	....	44
15	....	44.47B	....	44.47B	44.47	....	44
18	44.80	44.80	44.15A	44.80	44.80	1	45
19	....	....	44.25A	44.30A	44.30	....	46
20	....	44.70B	....	44.70B	44.70	....	46
21	....	44.80B	44.40A	44.80B	44.80	....	46
22	....	45.00B	44.75A	45.00B	45.00	....	46
25	....	....	44.60A	44.95A	44.95	....	46
26	45.25	45.25	44.60A	45.25	45.25	1	46
27	45.30	45.90B	45.30	45.90B	45.90	3	46
28	45.65	45.65	45.27	45.57B	45.57	7	51
29	45.17	45.52B	45.17	45.52B	45.52	4	52

IN SEPTEMBER

1	Exchange Closed; Labor Day						
2	45.90	46.35	45.40A	46.35	46.35	105	111
3	46.50	47.50	46.35	47.30A	47.30	83	141
4	47.00	47.90	47.00	47.70B	47.70	42	164

(Continued in Next Column)

LIVE HOG FUTURES PRICES
AUGUST 1987 FUTURES CONTRACT
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
5	47.40	47.70	47.02A	47.32A	47.32	6	167
8	47.25	48.30	47.25	47.80A	47.80	17	177
9	47.55	48.70	47.52	48.35A	48.35	21	189
10	48.30	48.50	48.00	48.05@.45	48.25	25	199
11	48.40@.55	49.75	48.00	49.30@.20A	49.25	78	249
12	49.25	49.25	48.05	48.05	48.05	59	251
15	49.00	49.00	47.90A	48.00	48.00	33	254
16	47.80	48.50	47.65A	48.30	48.30	21	262
17	48.75	48.75	48.30	48.40	48.40	14	269
18	48.40@.45	48.62	48.25	48.40	48.40	67	304
19	48.10	48.90	48.00A	48.40A@.35	48.37	130	383
22	47.50	47.80	46.87	46.90	46.90	97	391
23	47.00@46.90	48.40	46.90	48.10	48.10	89	395
24	48.00	48.15	46.90A	46.90A	46.90	33	394
25	47.45	47.70B	46.50	47.00B	47.00	38	403
26	47.10	47.70	46.97A	47.35A	47.35	57	411
29	47.97	47.97	47.00	47.20B	47.20	57	402
30	47.00	47.60B	46.65A	46.65A	46.65	37	405

IN OCTOBER

1	46.70	47.00	46.30	46.80A	46.80	66	453
2	46.95	47.05B	45.30	45.70	45.70	74	462
3	45.75@.25	45.75	44.75	45.50@.30A	45.40	80	471
6	46.10	46.40	45.80	45.80	45.80	119	510
7	46.80	46.90	46.25A	46.65	46.65	62	512
8	46.95@.97	47.25	45.45A	45.45A	45.45	70	540
9	46.00@.25	46.50	45.90A	45.90A	45.90	47	561
10	45.95@46.00	46.70	45.85	46.20A	46.20	38	588
13	45.75	46.50	45.70A	46.10	46.10	30	588
14	46.10	47.57	46.10	46.75A	46.75	104	634
15	47.00	47.25	46.50A	46.50A	46.50	15	638
16	46.35	46.85	46.25A	46.70B	46.70	40	625
17	46.47	46.70B	46.35	46.35	46.35	10	626
20	46.75	46.75	46.10	46.10	46.10	40	653
21	46.10	46.15B	45.20	45.25	45.25	56	661
22	45.50	45.70	45.10	45.70	45.70	29	659
23	45.60	45.75B	45.40	45.40	45.40	42	685
24	45.60	45.80	45.00	45.00	45.00	65	735
27	45.90	46.50	45.70A	46.00A@45.90	45.95	53	757
28	46.00@.10	46.45	46.00	46.42A	46.42	48	763
29	46.50	46.60	46.20A	46.32A	46.32	44	786
30	46.15	46.30B	46.05	46.30B	46.30	50	788
31	46.00	46.30B	45.20A	45.20A	45.20	33	799

IN NOVEMBER

3	45.20	45.60B	44.80	45.45B	45.45	101	829
4	45.50@.40	45.60	45.10A	45.25	45.25	67	854
5	45.25	45.65	44.95	45.30A	45.30	40	860
6	45.30	45.50B	45.02	45.20	45.20	37	861
7	45.00@44.90	45.00	44.30	44.50	44.50	50	869
10	44.25@.30	44.75B	44.25	44.45A@.35	44.40	7	874
11	44.60	44.75	44.40	44.60	44.60	55	897
12	44.50	44.80B	44.50	44.52A	44.52	12	898
13	44.80	45.45	44.75	44.80@.75A	44.77	56	924
14	44.75	45.00	44.52	44.80	44.80	47	958
17	44.62	44.70B	44.15A	44.15A	44.15	42	957
18	44.15	44.90	44.15	44.50@.35	44.42	74	1003
19	44.70	45.30	44.60	44.75@.70	44.72	92	1047
20	44.90	45.30	44.65	45.05	45.05	89	1075
21	45.00@.10	45.30	44.90	45.10B@.20	45.15	82	1105
24	45.25	45.57B	45.20	45.30	45.30	63	1107
25	45.35	46.05B	45.15A	45.50	45.50	103	1133
26	45.30	45.55	45.30	45.55	45.55	22	1141
27	Exchange Closed; Thanksgiving Day						
28	45.55	45.75	45.30	45.75	45.75	33	1144

IN DECEMBER

1	46.00	46.35	45.85	45.90B@46.00	45.95	85	1143
2	45.80	45.80	45.40	45.70	45.70	71	1176
3	45.50	45.70B	44.50	45.00@44.75A	44.87	93	1191
4	44.90	45.25	44.55	45.00B	45.00	66	1190
5	45.20	45.45	45.00A	45.45@.15A	45.30	51	1196
8	45.45	45.45	44.62	44.62	44.62	60	1204
9	44.30	44.90	44.30	44.85	44.85	89	1234
10	44.95	45.15	44.90	45.05	45.05	38	1226
11	44.70	45.10B	44.65	44.90	44.90	43	1236
12	44.82	44.90	44.50	44.70B	44.70	100	1264
15	44.15	44.50B	43.90	44.20	44.20	102	1255
16	44.10	44.55	44.00A	44.22A	44.22	86	1247
17	44.10	44.55	44.10	44.20A	44.20	76	1252
18	44.30	44.45	44.15	44.15	44.15	45	1272
19	44.05	44.60	44.05	44.07	44.07	116	1272

(Continued in Next Column)

LIVE HOG FUTURES PRICES
AUGUST 1987 FUTURES CONTRACT
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
22	43.60	44.00	43.20A	43.35@.27	43.32	225	1307
23	44.00	44.25B	43.62	43.70A@.62	43.65	84	1336
24	43.55	43.75	43.50	43.50	43.50	48	1340
25	Exchange Closed; Christmas						
26	44.00	44.00	43.60	43.60	43.60	7	1340
29	43.40	43.65	43.15	43.30@.22	43.27	41	1347
30	43.40	43.80	43.30	43.60@.65	43.62	37	1335
31	43.60	43.70	43.05	43.30A@.05	43.17	47	1331

OCTOBER 1987 FUTURES CONTRACT
IN JULY 1986

29	42.45	42.50	41.80A	41.80A	41.80	2	2
30	41.85	41.85	41.75A	41.85	41.85	1	2
31	41.70@.60	42.15B	41.60	42.15B	42.15	9	9

IN AUGUST

1	42.47	42.47	42.40	42.45	42.45	4	9
4	42.25	42.45B	42.25	42.40B	42.40	1	9
5	42.40	42.40	41.75	41.80B	41.80	11	19
6	41.50	41.50	41.50	41.50	41.50	10	9
7	....	....	41.20A	41.20A	41.20	....	9
8	42.00	42.00	41.60	41.80B	41.80	2	11
11	42.00	42.40	41.75A	41.82A	41.82	7	16
12	....	....	41.70A	41.82N	41.82	....	16
13	....	42.00B	41.70A	42.00B	42.00	....	16
14	....	....	41.90A	41.90A	41.90	....	16
15	42.15	42.15	42.15	42.15	42.15	1	16
18	42.05	42.17B	42.00	42.17B	42.17	5	17
19	....	....	41.95A	42.10A	42.10	....	17
20	....	42.15B	....	42.15B	42.15	....	17
21	42.25	42.30B	42.25	42.30B	42.30	2	18
22	42.30	42.40B	42.25A	42.35B	42.35	1	19
25	41.80	42.00B	41.80	42.00B	42.00	1	20
26	42.50	42.50	41.70A	42.20A	42.20	1	20
27	42.50	42.90B	42.50	42.90B	42.90	1	21
28	42.75	42.75	42.70A	42.70A	42.70	1	21
29	....	....	42.55A	42.55A	42.55	....	21

IN SEPTEMBER

1	Exchange Closed; Labor Day						
2	42.25	43.35B	42.25	43.35B	43.35	5	26
3	43.25	44.70	43.20A	44.05A	44.05	10	29
4	44.35	44.40B	44.20A	44.40B	44.40	13	40
5	44.00	44.10	44.00	44.10	44.10	4	43
8	44.40	44.50	44.05A	44.10B	44.10	7	50
9	44.05	44.75	44.05	44.40A	44.40	5	50
10	44.20	44.30	44.20	44.27	44.27	7	52
11	44.00	45.70	44.00	45.70	45.70	17	65
12	45.67	45.67	45.00	45.35B	45.35	3	65
15	45.20	45.20	44.55A	44.95B	44.95	5	65
16	....	....	44.90A	44.90A	44.90	....	65
17	44.65	44.65	44.65	44.65	44.65	1	64
18	44.40	44.90	44.40	44.50	44.50	19	71
19	44.35	44.45	44.25	44.35A@.25	44.30	8	74
22	44.40	44.40	42.80	43.70B@.80	43.75	9	79
23	44.87	44.87	44.80	44.85B	44.85	8	80
24	44.70	44.70	44.15	44.15	44.15	5	75
25	43.80	44.10B	43.80	43.95B	43.95	1	74
26	44.00	44.00	43.60	43.90B	43.90	3	75
29	44.10	44.20B	44.00	44.10B	44.10	5	76
30	43.50	43.80	43.50	43.80	43.80	2	76

IN OCTOBER

1	43.75	43.80B	43.75	43.80B	43.80	2	77
2	44.00	44.10B	42.30	42.92B	42.92	7	78
3	42.50	42.50	41.50	42.50B	42.50	25	76
6	43.25	43.25	42.70	42.70	42.70	3	75
7	42.92	43.70B	42.90	43.65B	43.65	10	76
8	43.75	43.75	42.95	43.10B	43.10	4	76
9	42.90	43.62B	42.90	43.25B	43.25	1	76
10	42.95	43.20B	42.95	43.20B	43.20	2	74
13	43.00	43.00	43.00	43.00	43.00	3	73
14	43.00@.50	43.70B	43.00	43.50A	43.50	21	85
15	....	43.65B	....	43.50N	43.50	....	82
16	....	....	43.45A	43.45A	43.45	2	80
17	43.50	43.55B	43.00	43.35B	43.35	2	81
20	43.55	43.55	43.45	43.45	43.45	2	81
21	43.00	43.00	42.45A	42.75B	42.75	20	72
22	42.50	42.80B	42.25	42.75B	42.75	5	71
23	42.65	42.65	42.40	42.62B	42.62	2	71
24	42.45	42.75B	42.15	42.75B	42.75	4	72

(Continued in Next Column)

LIVE HOG FUTURES PRICES
OCTOBER 1987 FUTURES CONTRACT
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
27	43.00@.50	43.50	43.00	43.45A	43.45	8	72
28	....	....	42.80A	42.90A	42.90	....	71
29	43.00	43.07	42.70A	42.82A	42.82	7	73
30	42.70	42.90B	42.60A	42.70	42.70	4	76
31	42.60	42.60	42.15A	42.32A	42.32	3	77

IN NOVEMBER

3	42.10@.00	42.10	41.55	41.95B	41.95	15	81
4	42.10	42.10	41.75A	41.75A	41.75	5	81
5	42.10	42.10	41.25	41.80B	41.80	19	95
6	....	41.95B	41.75A	41.77A	41.77	....	95
7	41.50	41.50	41.17	41.50B	41.50	11	97
10	41.50	41.65B	41.40	41.65B	41.65	3	98
11	41.50	41.77B	41.40	41.75B	41.75	6	94
12	41.80	42.20B	41.80	41.90A@.80	41.85	4	94
13	41.65	41.95B	41.15A	41.20A	41.20	6	95
14	....	41.35B	....	41.35B	41.35	....	95
17	41.40	41.50B	41.30	41.30	41.30	3	96
18	41.25	41.70	41.25	41.50A	41.50	5	99
19	41.65	41.75	41.60	41.75	41.75	6	100
20	41.80	41.95	41.65A	41.95B	41.95	5	99
21	41.90	42.00	41.90	41.90	41.90	25	107
24	41.90	41.90	41.50	41.60A@.50	41.55	10	113
25	42.15@.20	42.20	41.85A	41.85A	41.85	7	113
26	41.85	42.00B	41.75	41.75	41.75	29	133
27	Exchange Closed; Thanksgiving Day						
28	41.80	42.05	41.77	42.05	42.05	11	138

IN DECEMBER

1	42.15	42.25	42.10A	42.10A	42.10	6	138
2	41.87	42.00	41.85	41.95B	41.95	9	143
3	42.05	42.05	41.05A	41.05A	41.05	21	158
4	41.25	41.60	41.25	41.60	41.60	12	162
5	41.90	41.95	41.70A	41.85	41.85	8	167
8	41.95	41.95	41.50	41.50	41.50	6	169
9	41.60	41.67B	41.40A	41.62B	41.62	12	170
10	41.80	41.80	41.20	41.20	41.20	21	175
11	41.50	41.60B	41.30	41.30	41.30	19	178
12	41.35	41.45	41.20	41.25B	41.25	33	205
15	41.00	41.10	40.90	40.90	40.90	18	215
16	40.80	41.05	40.80	41.00	41.00	29	211
17	41.00	41.17	41.00	41.05A	41.05	7	213
18	40.95	41.15	40.85	40.97	40.97	33	228
19	41.00	41.15B	40.72	41.05	41.05	29	227
22	40.90	40.90	40.20	40.20	40.20	90	260
23	40.80	41.15	40.80	40.87A	40.87	22	259
24	41.00	41.00	40.50	40.50	40.50	6	261
25	Excha[illegible]ed; Christmas						
26	41.00	41.00	40.72A	40.75A	40.75	3	262
29	40.70	40.70	40.40	40.45B	40.45	10	264
30	40.45	40.82	40.45	40.52	40.52	15	254
31	40.55	40.65	40.30A	40.60B@.65	40.62	18	255

DECEMBER 1987 FUTURES CONTRACT
IN AUGUST 1986

26	43.10	43.10	43.10	43.10	43.10	1	1
27	....	43.47B	....	43.47B	43.47	....	1
28	....	....	43.45A	43.47N	43.47	....	1
29	....	....	....	43.47N	43.47	....	1

IN SEPTEMBER

1	Exchange Closed; Labor Day						
2	....	44.20B	....	44.20B	44.20	....	1
3	....	44.25B	....	44.25B	44.25	....	1
4	....	....	43.75A	44.05A	44.05	....	1
5	43.60	44.00	43.60	43.75A	43.75	2	2
8	43.10	44.30B	43.10	44.30B	44.30	1	1
9	44.75	44.75	44.00A	44.70A	44.70	1	2
10	44.50	44.52	44.25	44.25	44.25	3	3
11	45.00	45.75B	44.00A	45.75B	45.75	5	7
12	45.75	45.75	45.70A	45.70A	45.70	1	7
15	....	....	45.10A	45.50A	45.50	....	7
16	45.20	45.30B	45.05	45.30B	45.30	3	7
17	44.75	45.00	44.75	44.95B	44.95	4	10
18	44.80	44.80	44.57A	44.57A	44.57	4	11
19	....	....	44.40A	44.40A	44.40	....	11
22	44.00	44.00	43.20	43.80B@.90	43.85	12	19
23	44.85	44.90B	44.80A	44.85	44.85	1	19
24	44.80	44.80	44.02	44.10B	44.10	2	19
25	43.90	44.20B	43.90	43.95B	43.95	1	19
26	44.00	44.00	43.40	43.90B	43.90	2	19
29	44.00	44.00	44.00	44.00	44.00	1	19

(Continued in Next Column)

LIVE HOG FUTURES PRICES

DECEMBER 1987 FUTURES CONTRACT

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
30	....	....	43.90A	43.90A	43.90	....	19
			IN OCTOBER				
1	43.90	43.90	43.85A	43.85A	43.85	1	20
2	43.52	43.52	42.70	42.90	42.90	8	18
3	42.52	42.70B	42.00	42.70B	42.70	4	19
6	43.30	43.30	43.00A	43.00A	43.00	1	20
7	43.20	43.70B	43.20	43.70B	43.70	1	20
8	43.72	43.72	43.70A	43.70A	43.70	1	19
9	43.60	43.60	43.57A	43.57A	43.57	1	20
10	....	43.65B	....	43.57N	43.57	....	20
13	43.35	43.60B	43.35	43.60B	43.60	2	21
14	43.60	43.75	43.60	43.75	43.75	4	24
15	43.75	43.75	43.75	43.75	43.75	1	25
16	....	43.80B	43.67A	43.80B	43.80	1	25
17	43.90	43.90	43.85A	43.85A	43.85	1	24
20	43.85	43.85	43.80A	43.80A	43.80	1	24
21	43.50	43.50	42.75	43.20B	43.20	10	32
22	42.57	43.35B	42.57	43.25B	43.25	3	35
23	43.00	43.25B	42.80A	43.25B	43.25	1	36
24	43.20	43.50B	42.57	43.45B	43.45	3	38
27	43.70	43.77	43.47	43.75B	43.75	13	38
28	....	....	42.90A	43.10A	43.10	3	41
29	43.10	43.10	42.65A	43.00	43.00	2	42
30	....	....	42.70A	42.97A	42.97	....	42
31	42.95	42.95	42.90A	42.90A	42.90	2	44
			IN NOVEMBER				
3	41.90	42.25B	41.90	42.25B	42.25	1	44
4	42.00	42.75	42.00	42.10A	42.10	5	47
5	41.55	42.30B	41.55	42.30B	42.30	1	46
6	....	42.40B	42.20A	42.20A	42.20	....	46
7	41.75	41.85	41.75	41.85	41.85	1	46
10	....	....	41.80A	41.85N	41.85	1	46
11	42.10	42.35B	42.10	42.30B	42.30	6	46
12	42.45	42.45	42.05A	42.05A	42.05	6	52
13	....	....	42.02A	42.02A	42.02	....	52
14	....	42.10B	....	42.10B	42.10	....	52
17	42.15	42.15	41.55A	41.65A	41.65	4	56
18	....	41.80B	....	41.80B	41.80	....	56
19	42.20	42.20	42.20	42.20	42.20	1	55
20	42.35@.30	42.35	42.25	42.25	42.25	7	59
21	42.40@.45	42.45	42.35A	42.35A	42.35	2	59
24	42.40	42.40	42.00A	42.05A	42.05	5	64
25	....	42.10B	....	42.10B	42.10	....	64
26	42.15	42.45B	41.95A	42.15	42.15	1	63
27	Exchange Closed; Thanksgiving Day						
28	42.25	42.25	42.20A	42.20A	42.20	1	63
			IN DECEMBER				
1	42.50	42.75	42.50	42.75	42.75	28	76
2	....	....	42.50A	42.65A	42.65	....	76
3	42.25	42.50B	41.55A	41.55A	41.55	12	69
4	41.50	41.85B	41.50	41.85B	41.85	4	69
5	42.10	42.15B	41.90A	42.15B	42.15	2	71
8	42.25	42.25	42.10	42.25B	42.25	4	75
9	42.00	42.20B	42.00	42.20B	42.20	2	77
10	42.15	42.15	42.15	42.15	42.15	....	78
11	41.95	42.20B	41.95	42.20B	42.20	2	79
12	41.75	42.12	41.75	42.00A	42.00	9	80
15	42.00	42.00	41.15	41.50B	41.50	11	85
16	41.70@.80	41.80	41.25	41.42B	41.42	21	96
17	41.30	41.80	41.30	41.55A	41.55	17	100
18	41.40	41.70	41.20	41.20	41.20	44	117
19	41.22	41.45	41.20	41.35	41.35	14	122
22	41.25	41.25	40.72A	40.72A	40.72	49	143
23	41.65	41.90	41.25A	41.67A	41.67	3	144
24	41.67	41.67	41.00	41.00	41.00	3	146
25	Exchange Closed; Christmas						
26	41.35@.40	41.40	41.05A	41.05A	41.05	2	146
29	41.00	41.00	40.75A	40.90@.80	40.85	6	148
30	40.80	41.30B	40.65A	40.90B	40.90	1	148
31	40.90	40.95B	40.55	40.55	40.55	4	148

FEBRUARY 1988 FUTURES CONTRACT

IN OCTOBER 1986

21	43.17	43.17	43.17	43.17	43.17	....	....
22	....	43.35B	43.15A	43.15A	43.15	....	....
23	....	....	43.10A	43.10A	43.10	1	1
24	....	....	43.05A	43.05A	43.05	....	1
27	43.17	43.90B	43.17	43.90B	43.90	5	5

(Continued in Next Column)

LIVE HOG FUTURES PRICES

FEBRUARY 1988 FUTURES CONTRACT

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
28	....	....	43.80A	43.80A	43.80	....	5
29	....	43.85B	43.65A	43.85B	43.85	....	5
30	....	....	43.50A	43.50A	43.50	....	5
31	43.45	43.45	43.25A	43.25A	43.25	1	6
			IN NOVEMBER				
3	....	....	....	43.25N	43.25	....	6
4	....	....	43.00A	43.00A	43.00	....	6
5	42.95	42.95	42.95	42.95	42.95	1	5
6	....	....	....	42.95N	42.95	....	5
7	42.90	42.90	42.90	42.90	42.90	1	6
10	42.75	42.75	42.65A	42.65A	42.65	1	5
11	....	42.80B	....	42.80B	42.80	....	5
12	....	....	....	42.80N	42.80	....	5
13	....	....	42.75A	42.75A	42.75	....	5
14	42.75	42.75	42.60A	42.60A	42.60	1	5
17	....	....	42.50A	42.50A	42.50	....	5
18	....	42.80B	....	42.80B	42.80	....	5
19	....	....	42.50A	42.50A	42.50	....	5
20	....	....	....	42.50N	42.50	....	5
21	42.45	42.45	42.45	42.45	42.45	....	5
24	42.50	42.50	42.35	42.35	42.35	5	5
25	42.50	42.50	42.00A	42.30A	42.30	1	6
26	....	....	....	42.30N	42.30	..	6
27	Exchange Closed; Thanksgiving Day						
28	....	....	42.05A	42.05A	42.05	....	6
			IN DECEMBER				
1	42.47	42.47	42.47	42.47	42.47	1	7
2	....	....	....	42.47N	42.47	....	7
3	....	....	41.10A	41.10A	41.10	....	7
4	....	41.42B	....	41.42B	41.42	....	7
5	....	41.60B	....	41.60B	41.60	....	7
0	....	....	....	41.60N	41.60	....	7
9	....	....	41.25A	41.30A	41.30	....	7
10	41.75	41.75	41.50	41.50	41.50	1	7
11	41.55	41.55	41.55	41.55	41.55	2	8
12	41.50	41.70B	41.50	41.70B	41.70	2	8
15	....	....	41.60A	41.60A	41.60	....	8
16	....	....	....	41.60N	41.60	....	8
17	41.50	41.50	41.40A	41.40A	41.40	1	9
18	41.42@.30	41.55B	41.30	41.37B	41.37	3	11
19	41.25@.15	41.25	41.10	41.10	41.10	4	13
22	....	....	40.00A	40.62A	40.62	....	13
23	....	41.00B	....	41.00B	41.00	....	13
24	41.00	41.00	40.90A	40.90A	40.90	5	18
25	Exchange Closed; Christmas						
26	....	....	....	40.90N	40.90	....	18
29	....	....	....	40.90N	40.90	....	18
30	40.47@.50	40.95B	40.20A	40.95B	40.95	14	28
31	40.95	41.00	40.40A	40.40A	40.40	2	28

APRIL 1988 FUTURES CONTRACT

IN DECEMBER 1986

24	39.75	39.75	39.72A	39.72A	39.72	....	....
25	Exchange Closed; Christmas						
26	....	....	....	39.72N	39.72	1	1
29	....	....	39.00A	39.00A	39.00	....	1
30	38.50	39.00	38.50	38.95B	38.95	4	3
31	38.97	38.97	38.95	38.95	38.95	3	6

LIVE HOG FUTURES DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	8,264	10,309	....	10,434	5,345	Closed	11,082	....	10,006
2	5,088	....	....	5,869	4,549	7,876	10,347	....	8,397	8,421	....	9,313
3	4,767	8,039	5,158	7,735	....	6,910	11,152	....	11,287	11,644	14,601	9,142
4	....	12,473	4,252	10,077	....	5,549	Closed	6,854	9,130	....	9,739	7,827
5	....	6,709	4,271	....	7,500	6,332	....	10,150	6,964	....	7,960	6,253
6	4,252	3,970	4,505	....	5,266	6,192	....	13,962	....	11,345	8,028	....
7	4,891	3,891	4,774	7,510	4,747	....	11,990	10,076	....	8,646	9,668	....
8	8,180	....	....	6,057	9,789	....	12,904	7,667	9,913	11,234	....	6,399
9	9,403	....	....	5,005	8,310	8,273	13,634	....	6,514	8,067	....	7,807
10	6,836	3,801	5,416	6,319	....	5,963	8,762	....	7,711	6,353	7,041	5,857
11	....	6,394	8,413	5,833	....	5,854	8,527	7,745	14,076	....	8,688	6,811
12	....	4,179	11,682	....	5,556	5,466	....	8,098	7,297	....	7,754	4,738
13	5,329	4,646	6,594	....	7,445	9,721	....	7,912	....	4,687	8,730	....
14	7,710	3,755	4,518	3,545	7,404	....	8,877	6,538	....	8,257	5,605	....
15	8,102	....	....	4,720	6,414	....	9,860	5,490	6,660	11,619	....	9,487
16	6,591	....	....	7,244	7,603	10,714	10,857	....	8,141	6,764	....	8,593
17	8,736	Closed	5,935	6,661	....	9,257	13,262	....	6,536	5,975	8,334	6,051
18	....	5,067	6,494	8,753	....	9,700	9,166	9,598	6,822	....	12,793	4,844
19	....	5,583	5,363	....	8,046	9,569	....	8,274	5,833	....	15,047	5,510
20	9,221	5,322	3,577	....	7,171	11,636	....	11,597	....	6,344	9,872	....
21	7,245	5,376	4,580	6,161	10,299	....	6,579	9,468	....	11,126	8,371	....
22	5,024	....	....	9,346	6,102	....	11,836	6,176	9,296	8,674	....	8,304
23	8,972	....	....	6,795	6,468	9,020	10,104	....	19,208	4,965	....	6,077
24	5,159	3,490	5,610	4,560	....	719	8,448	....	14,148	3,247	7,579	2,227
25	....	6,393	6,103	2,651	....	298	6,960	5,399	15,213	....	10,477	Closed
26	....	5,151	4,776	....	Closed	4,525	....	7,186	8,993	....	5,781	1,618
27	8,759	7,503	3,945	....	9,695	15,057	....	7,792	....	6,532	Closed	....
28	6,113	6,781	Closed	3,802	10,394	....	11,431	5,722	....	7,914	4,958	....
29	8,145	....	....	10,369	7,939	....	9,988	5,786	5,944	6,934	....	4,897
30	7,682	....	....	16,305	6,405	12,181	8,416	....	8,414	5,764	....	5,919
31	10,077	....	7,694	....	....	....	8,805	....	....	7,807	....	4,807
Total	156,282	108,523	113,660	153,581	157,411	160,812	224,339	168,835	196,497	183,401	171,026	142,497
Average	7,104	5,712	5,683	6,981	7,496	7,658	10,197	8,040	9,357	7,974	9,001	6,477

LIVE HOG FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	16,680	19,368	....	28,000	33,134	Closed	32,009	....	31,062
2	22,312	....	....	16,338	19,270	25,104	28,452	....	33,222	31,984	....	31,494
3	22,223	22,157	21,733	16,037	....	25,130	29,532	....	33,893	31,659	29,218	30,809
4	....	22,025	21,423	16,418	....	25,168	Closed	33,131	34,262	....	29,365	31,144
5	....	21,547	21,785	....	20,996	24,472	....	33,611	34,681	....	29,530	30,604
6	22,544	21,717	21,894	....	21,299	24,868	....	33,041	....	31,460	29,791	....
7	22,803	21,916	21,881	17,001	21,692	....	29,922	32,409	....	30,478	30,516	....
8	22,805	....	....	17,422	22,584	....	29,943	32,446	35,112	28,838	....	30,571
9	23,141	....	....	17,828	23,325	25,189	29,470	....	35,040	28,680	....	30,023
10	22,901	21,450	21,748	22,378	....	25,251	29,629	....	35,071	28,659	30,554	29,299
11	....	21,176	21,053	17,869	....	25,598	29,459	31,911	34,863	....	30,451	28,618
12	....	21,433	20,262	....	23,808	25,773	....	31,973	35,160	....	30,686	27,980
13	23,086	21,624	19,772	....	23,542	26,602	....	31,834	....	28,575	30,790	....
14	23,527	21,843	19,163	17,883	23,604	....	29,941	31,902	....	28,615	30,650	....
15	22,941	....	....	18,226	23,275	....	29,960	31,103	35,386	28,375	....	27,266
16	23,296	....	....	18,563	23,057	26,659	30,148	....	35,929	28,035	....	25,843
17	22,497	Closed	19,495	18,787	....	26,338	29,842	....	35,925	26,900	30,314	25,630
18	....	21,631	18,980	17,830	....	26,361	29,829	30,163	35,999	....	30,950	24,311
19	....	20,882	18,558	....	23,650	26,207	....	29,763	35,919	....	31,962	23,491
20	21,743	20,047	18,248	....	23,880	26,133	....	29,276	....	26,159	30,803	....
21	21,433	20,257	18,027	17,917	23,909	....	30,299	30,713	....	26,639	30,374	....
22	21,650	....	....	17,554	24,256	....	30,692	31,068	35,472	26,294	....	23,516
23	21,891	....	....	17,243	24,586	26,325	30,958	....	34,702	26,601	....	23,735
24	21,776	20,190	18,673	17,036	....	25,329	31,184	....	33,602	26,220	30,796	23,364
25	....	20,979	19,038	16,769	....	26,260	31,258	30,578	33,364	....	30,955	Closed
26	....	20,775	18,197	....	Closed	25,766	....	30,854	33,466	....	30,639	23,337
27	22,122	20,900	18,329	....	24,764	26,541	....	31,783	....	25,992	Closed	....
28	22,333	21,639	Closed	17,203	25,279	....	32,499	32,312	....	26,261	30,980	....
29	22,765	....	....	17,698	25,750	....	33,686	32,643	33,294	27,223	....	23,112
30	22,645	....	....	19,038	25,497	26,878	33,154	....	32,479	26,785	....	23,112
31	22,125	....	17,123	....	....	....	32,704	....	....	27,447	....	23,620
Average	22,480	21,273	19,769	17,714	23,209	25,856	30,480	31,698	34,611	28,256	30,492	26,906

LIVE HOG FUTURES DELIVERY TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed								Closed			
2												
3												
4		2					Closed					1
5		2										
6		2										
7												
8												1
9												1
10												1
11												1
12												
13												
14												
15												
16												
17		Closed										
18												10
19		3										
20		17						3		1		
21								4		1		
22				2			2			2		
23										3		3
24		7				5	1					
25		6				9	1	1				Closed
26		8			Closed	7		2				
27		4						3		1	Closed	
28			Closed				1	4		4		
29							3					1
30						9	1			1		1
31							2					
Total		51		2		30	11	17		13		20

1986 DAILY HOG RECEIPTS AT LEADING MARKETS
USDA Actual Salable Receipts Excluding Feeder Pigs

JANUARY

Date	Peoria	Kansas City	Omaha	E. St. Louis	St. Joseph	Sioux City	St. Paul	6 Mkts.	11 Mkts.
1	Closed								
2	3099	556	2437	3945	1976	4962	2885	16761	26326
3	1638	393	3004	3961	1124	4800	2654	15936	21762
4	...	...	...	...	...	...	...	...	...
5	...	...	...	...	...	...	...	...	...
6	2897	845	4231	5127	2373	4716	2255	19547	26838
7	2336	913	2880	3957	2509	3573	3127	16959	24567
8	2714	815	2622	3546	2048	3557	2927	15515	23701
9	2532	999	3564	4446	2262	5304	3800	20375	28804
10	2023	239	2861	3764	1566	3084	2776	14290	19755
11	...	...	...	...	...	...	...	...	...
12	...	...	...	...	...	...	...	...	...
13	2203	1035	3074	4169	1861	4059	2795	16993	24792
14	3584	716	3025	4539	2271	4494	4312	19357	29479
15	2758	734	2205	3294	1639	3076	2532	13480	20608
16	2568	886	2875	4256	2088	5353	3177	18635	27117
17	1851	323	2473	2667	1640	3302	2389	12794	18203
18	...	...	...	...	...	...	...	...	...
19	...	...	...	...	...	...	...	...	...
20	2521	908	3305	3862	2001	3592	2433	16101	23531
21	2664	662	2207	3149	2200	3826	3083	15127	21654
22	2269	426	1828	3471	1570	3205	2670	13170	19379
23	2408	710	3331	4796	2148	4575	3906	19466	27017
24	1679	234	2349	2663	1751	3321	2286	12604	17824
25	...	...	...	...	...	...	...	...	...
26	...	...	...	...	...	...	...	...	...
27	1499	738	2638	2645	1403	2875	1483	11782	17364
28	2332	546	2465	4145	1769	3583	2957	15465	22143
29	2302	819	2081	3226	2040	3098	2387	13651	20217
30	2215	938	3399	3367	1558	4575	3501	17338	24603
31	2361	175	2432	3075	1035	3094	2564	12375	18219

FEBRUARY

Peoria	Kansas City	Omaha	E. St. Louis	St. Joseph	Sioux City	St. Paul	6 Mkts.	11 Mkts.
...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...
2646	853	3075	3303	1901	3986	2860	15978	24411
2795	465	1263	3086	1471	2762	3103	12150	18449
2450	491	1729	3532	1140	2889	2421	12202	18985
2236	801	2214	4192	1686	3783	4586	17262	25395
1597	200	1870	2560	1205	3039	2417	11291	15736
...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...
2883	895	3457	3733	2064	3457	1849	15455	21621
2185	567	1933	3753	1949	2442	2736	13400	18735
2241	342	1728	3835	2008	3189	2408	13510	21013
2672	820	2708	1838	2472	4236	2949	15023	23103
1341	263	1975	2026	1179	2355	2223	10021	14089
...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...
1552	824	2121	2790	2053	3637	2888	14513	19759
2503	704	3071	3471	2289	3917	2868	16320	23100
3069	611	1986	3845	1729	3340	2791	14302	21731
2475	773	2570	4126	1404	3596	2627	15096	21304
1485	163	1585	3086	1906	2844	2074	11658	16464
...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...
2480	996	3471	4661	2486	4339	2757	18710	27694
3605	548	2434	5276	2016	3793	3195	17262	24689
3725	708	2878	4582	1910	3070	2789	15937	25451
3410	812	2960	4159	1719	3296	3423	16369	24597
1249	235	2409	2218	1508	3736	2948	13054	17633
...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...

MARCH

Date	Peoria	Kansas City	Omaha	E. St. Louis	St. Joseph	Sioux City	St. Paul	6 Mkts.	11 Mkts.
1	...	...	...	...	...	...	...	...	...
2	...	...	...	...	...	...	...	...	...
3	2193	1011	3155	3782	2557	4546	2737	17788	25405
4	3197	502	1921	4365	2264	2865	2857	14774	22740
5	2221	450	2331	3616	1960	3417	2041	13815	20702
6	2769	705	2772	4241	2435	3781	2636	16570	24419
7	1663	195	2267	2886	1955	3184	2947	13434	18904
8	...	...	...	...	...	...	...	...	...
9	...	...	...	...	...	...	...	...	...
10	2833	856	3595	4038	2329	3898	1995	16711	25402
11	2112	616	2021	4133	1763	3382	2125	14040	21349
12	1900	935	2229	4091	2134	3843	3290	16522	24196
13	2134	975	1909	4837	1387	4160	3041	16309	25414
14	1566	350	2587	3703	1569	3858	3150	15217	20719
15	...	...	...	...	...	...	...	...	...
16	...	...	...	...	...	...	...	...	...
17	3445	1291	2951	4576	3278	3838	2079	18013	27802
18	2962	503	1917	3644	1445	3232	2495	13236	20103
19	2144	432	1581	4032	1813	3633	2256	13747	21736
20	2404	801	3614	4727	2340	3753	3370	18605	26170
21	1682	355	2726	2463	1606	3801	2670	13621	18584
22	...	...	...	...	...	...	...	...	...
23	...	...	...	...	...	...	...	...	...
24	2564	1010	3282	4042	2231	4264	3162	17991	25652
25	2753	443	2359	3839	2257	3543	3564	16005	24054
26	2499	644	2154	4503	2368	4662	2854	17185	24957
27	2177	820	3184	4392	1672	5306	2799	18173	26180
28	819	...	...	1773	...	...	1060	2833	3694
29	...	...	...	...	...	...	...	...	...
30	...	...	...	...	...	...	...	...	...
31	2297	905	3636	4188	2495	3922	2358	17504	23259

APRIL

Peoria	Kansas City	Omaha	E. St. Louis	St. Joseph	Sioux City	St. Paul	6 Mkts.	11 Mkts.
2064	702	1799	3154	1852	3498	3013	14018	21066
2484	805	2838	4359	2688	3512	2989	17191	24349
1751	758	2821	4519	1753	4211	4049	18111	25051
2130	410	2252	2685	1842	2961	2184	12334	17378
...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...
2928	1330	3659	4920	3296	4111	2542	19858	27519
2105	732	2686	3826	2528	3646	2283	15701	21718
2402	769	2026	4505	2434	2835	3634	16203	25025
2506	1017	3519	5162	2218	4485	3375	19776	28148
1827	310	2803	3669	2275	3316	2842	15215	20197
...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...
2311	1178	2769	4364	1960	3936	1938	16145	22578
2949	681	1867	4179	1784	2676	3049	14236	21315
3076	777	2793	4699	1951	2950	2587	15757	22997
2415	689	4263	5265	2067	3452	3186	18922	25566
1093	282	2864	3494	1386	2178	2895	13099	18065
...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...
2117	1223	3220	4947	3256	4078	2642	19366	27362
2312	635	2510	4112	2040	3759	2982	16038	22646
1579	833	2708	5373	2189	4320	3610	19033	27703
3301	576	3664	4863	2161	4247	2841	18352	26884
2120	344	1647	2956	1861	2624	2584	11916	17518
...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...
2141	815	1866	3931	1667	2226	2408	12913	19175
2484	1114	2742	4576	2478	4544	2682	18136	25355
2100	589	3180	4459	2643	4123	3740	18734	26822

1986 DAILY HOG RECEIPTS AT LEADING MARKETS
USDA Actual Salable Receipts Excluding Feeder Pigs

MAY

Date	Peoria	Kansas City	Omaha	E. St. Louis	St. Joseph	Sioux City	St. Paul	6 Mkts.	11 Mkts.
1	1930	677	2846	4238	2475	4084	3551	17871	25299
2	2099	437	2603	3142	1471	3692	2602	13947	20098
3	...	...	...	...	...	...	...	...	...
4	...	...	...	...	...	...	...	...	...
5	1922	945	2790	3536	2930	3284	2811	16296	22385
6	2104	849	2642	4692	1992	4440	3286	17901	25215
7	2500	500	3251	4635	2839	6446	3776	21447	30345
8	2353	515	2002	4084	2631	2007	2467	13706	19178
9	1692	304	1993	3103	1870	2793	3861	13924	20037
10	...	...	...	...	...	...	...	...	...
11	...	...	...	...	...	...	...	...	...
12	2574	903	3526	4355	2874	3820	2554	18032	26156
13	2414	568	2999	3807	2909	2687	3437	16407	23333
14	2338	918	2254	3697	2197	3700	3095	15861	23691
15	2162	1126	3327	5186	2364	5289	3127	20419	27580
16	2705	406	3055	4290	1521	2747	2309	14328	19989
17	...	...	...	...	...	...	...	...	...
18	...	...	...	...	...	...	...	...	...
19	2315	618	2599	3450	1624	2972	1719	12982	19369
20	3447	1065	3783	5059	2436	3901	2998	19242	27427
21	3162	954	2804	4502	3275	5642	3248	20425	29191
22	2120	793	2475	4644	2906	3725	3450	17993	24460
23	...	244	1454	1633	723	3256	2093	9403	11891
24	...	...	...	...	...	...	...	...	...
25	...	...	...	...	...	...	...	...	...
26	2111	...	...	...	...	...	...	...	2111
27	2348	625	2770	5006	1760	4604	2376	17141	26578
28	3230	636	2301	4517	1083	2890	2789	14216	22353
29	2831	655	2924	5864	1993	4706	3698	19840	28617
30	1882	451	3306	3382	1883	4737	3295	17054	23258
31	...	...	...	...	...	...	...	...	...

JUNE

Peoria	Kansas City	Omaha	E. St. Louis	St. Joseph	Sioux City	St. Paul	6 Mkts.	11 Mkts.
...	...	...	...	...	...	...	...	...
1985	813	2351	2973	1802	2238	2287	12464	18571
2629	777	2014	3991	1534	4572	3220	16108	23423
2430	581	1884	4381	1881	3316	3330	15373	21999
2375	743	2200	4396	2303	3570	2729	15941	22597
1834	280	2680	2781	2121	2898	1763	12523	16398
...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...
1967	451	2623	4025	1770	3565	2228	14662	20904
3681	771	2599	5093	2248	3389	4153	18253	26706
3222	590	2505	4911	2078	3002	2940	16026	24441
2255	759	3147	3941	2384	4503	2814	17548	23995
1609	182	1814	1704	1130	3437	2278	10545	15337
...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...
2168	774	1897	3440	1714	3257	2890	13972	20904
3982	715	3104	3885	2664	3521	4133	18022	27704
2237	693	1877	3399	1897	3408	3551	14825	22379
2564	535	2632	3076	1546	3877	2436	14102	20876
1865	286	1927	1992	1696	2783	2184	10868	15458
...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...
2400	888	3062	4708	2415	4276	3424	18773	27240
2781	713	2336	4289	2356	3076	4061	16831	24314
2731	592	2320	4116	1143	2899	3695	14765	21802
2409	568	1794	4972	1115	3613	3364	15426	22313
2411	346	2665	3036	1621	3893	2903	14464	21165
...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...
3077	589	3969	4662	1764	4670	2371	18025	25837
...	...	...	...	...	...	...	...	...

JULY

Date	Peoria	Kansas City	Omaha	E. St. Louis	St. Joseph	Sioux City	St. Paul	6 Mkts.	11 Mkts.
1	3328	610	2767	4986	1666	3381	3031	16441	24846
2	1974	263	1924	2669	1424	2028	2444	10752	16387
3	605	505	1622	1131	591	1924	1830	7603	10567
4	Closed								
5	..	..	..	..	..	..	..	..	..
6	...	...	...	...	...	...	...	...	...
7	2220	665	1982	4249	1221	4220	2873	15210	22873
8	2874	743	3031	4631	2599	3673	2673	17350	24988
9	2429	679	2032	4183	2175	2955	2376	14400	21307
10	2284	595	2096	3163	1665	2524	2222	12265	17971
11	1779	331	2143	1604	692	2132	2145	9047	13497
12	...	...	...	...	...	...	...	...	...
13	...	...	...	...	...	...	...	...	...
14	2703	705	2637	3275	1779	3346	2146	13888	20665
15	3327	494	2245	3389	1680	2965	2818	13591	21600
16	2309	617	1941	3095	1407	2720	2721	12501	19182
17	1952	641	2023	2939	1292	4018	2778	13691	20560
18	1807	274	2019	1944	1405	2891	2405	10938	15597
19	...	...	...	...	...	...	...	...	...
20	...	...	...	...	...	...	...	...	...
21	1986	727	1850	3329	1360	2509	1758	11533	17301
22	3467	319	1652	3517	1345	2441	2167	11441	18410
23	1913	589	2049	3061	1540	2663	2752	12654	18317
24	2059	733	1814	3573	1529	3284	2114	13047	18280
25	1613	127	2094	3158	1200	2299	2183	11061	15305
26	...	...	...	...	...	...	...	...	...
27	...	...	...	...	...	...	...	...	...
28	2136	549	2532	3477	1289	2760	2362	12969	19268
29	2783	350	2657	3665	1287	3473	3411	14843	22655
30	2491	564	2561	2876	1164	2851	2266	12282	18864
31	2122	650	1491	4048	1033	3697	2582	13501	18783

AUGUST

Peoria	Kansas City	Omaha	E. St. Louis	St. Joseph	Sioux City	St. Paul	6 Mkts.	11 Mkts.
1731	306	1664	1988	1312	2146	2403	9819	13383
...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...
2597	610	2530	4029	1551	3043	1713	13476	20081
2881	581	2045	3851	1735	3830	3092	15134	23047
2455	604	1799	2682	1650	2312	2071	11118	17061
2133	433	1500	3568	1367	2892	2487	12247	18343
1638	317	2094	2045	1779	3710	2835	12780	17841
...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...
2637	912	2719	3816	1765	2798	2510	14520	22023
3205	343	1758	3027	1660	1855	2479	11122	17694
1792	493	1482	2476	1371	4598	2223	12643	18364
2402	582	2154	3743	1554	3501	2911	14445	21500
1553	280	2041	2211	1342	2500	2953	11327	16254
...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...
2595	930	1730	4409	1725	2533	2024	13351	20807
2656	499	1986	3243	1301	2715	2327	12071	17932
1837	415	1717	3011	1440	2136	2116	10835	15876
2433	545	1827	4031	1475	2552	2911	13341	20316
2228	463	1822	2754	1266	3224	3055	12584	16439
...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...
2892	809	2566	4445	2297	3083	2210	15410	23355
1837	356	1939	2692	1383	1502	2417	10289	15196
2840	599	2085	2771	1355	2321	2599	11730	19458
2919	627	2448	4998	2748	4838	3509	19168	28012
..	364	1820	1804	1134	2112	1678	8912	10254
...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...

1986 DAILY HOG RECEIPTS AT LEADING MARKETS
USDA Actual Salable Receipts Excluding Feeder Pigs

SEPTEMBER

Date	Peoria	Kansas City	Omaha	E. St. Louis	St. Joseph	Sioux City	St. Paul	6 Mkts.	11 Mkts.
1	3380	...	...	...	...	...	...	...	3380
2	2570	974	2053	3370	1653	2864	1724	12638	19078
3	1865	540	2133	3970	1531	2476	2200	12850	19267
4	3497	749	2278	5272	2541	4106	3150	18096	28824
5	1741	226	2431	2852	1145	2181	2723	11558	15495
6	...	...	...	...	...	...	...	...	...
7	...	...	...	...	...	...	...	...	...
8	2032	828	2069	3782	1482	2344	1582	12087	17650
9	2973	626	1941	3232	1433	2855	2410	12499	19087
10	2299	826	2338	3589	1818	3023	3183	14777	22252
11	2009	714	2211	3824	1433	3101	2336	13619	19887
12	1716	357	2463	2111	1382	3919	2224	12456	16881
13	...	...	...	...	...	...	...	...	...
14	...	...	...	...	...	...	...	...	...
15	2482	853	2943	3444	1646	2201	2034	13121	19800
16	2833	665	2562	3410	1428	3249	2582	13896	21370
17	1903	805	1942	2807	1849	2526	2007	11936	16805
18	2431	583	1724	5119	1908	4625	3027	16986	24476
19	2214	419	2032	2622	2191	2358	3075	12697	17646
20	...	...	...	...	...	...	...	...	...
21	...	...	...	...	...	...	...	...	...
22	2762	817	2836	4000	2016	2704	1548	13921	21859
23	2061	332	1596	2955	881	2163	2602	10529	16936
24	2868	758	3229	4198	1191	2400	2176	13952	20572
25	3319	830	2535	4517	1649	3297	2667	15495	23756
26	1820	317	2396	1562	2223	2459	2235	11192	15585
27	...	...	...	...	...	...	...	...	...
28	...	...	...	...	...	...	...	...	...
29	2391	785	2594	3572	2245	3121	2099	14416	20984
30	2744	441	2464	3634	1241	2810	2698	13288	19750
31	...	...	...	...	...	...	...	...	...

OCTOBER

Peoria	Kansas City	Omaha	E. St. Louis	St. Joseph	Sioux City	St. Paul	6 Mkts.	11 Mkts.
2982	907	2456	4100	1433	2888	3111	14895	25406
2612	810	2744	5182	2299	3129	2740	16904	24150
2452	197	2088	2581	1299	2032	1604	9801	15240
...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...
2297	1075	2791	3782	2084	3747	2217	15696	21930
2116	940	1532	2958	2114	2617	2547	12708	18892
2237	838	1767	3207	2857	4804	3704	17177	26182
2363	657	1940	4295	1887	3542	2497	14818	21907
1386	428	2043	1982	1307	2511	1883	10154	14126
...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...
2660	723	2081	3458	1717	2827	1872	12678	18984
2866	677	1900	3631	1877	2751	2236	13072	19396
1979	622	2406	4732	1937	3229	3320	16246	24295
2843	1182	2903	4984	2301	6143	4025	21538	30244
2316	347	2608	1932	1660	2721	2375	11643	16221
...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...
1999	624	2216	2677	1828	3375	1245	11965	17291
2638	715	1861	3729	1427	3818	2595	14145	21605
2897	628	2144	4426	1932	3040	3534	15704	22976
2203	716	1482	2903	1138	1467	1952	9658	14947
1314	355	2295	2657	1708	2385	2046	11446	14931
...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...
2929	761	2555	2667	2213	3265	2392	13853	21045
4560	1031	3287	5672	2593	3572	3409	19564	31007
3037	1064	2434	4508	2583	2848	2282	15719	22931
2557	626	2218	4936	1837	3069	2112	14798	22134
1724	202	1604	1601	1347	2370	1886	9010	12481

NOVEMBER

Date	Peoria	Kansas City	Omaha	E. St. Louis	St. Joseph	Sioux City	St. Paul	6 Mkts.	11 Mkts.
1	...	...	...	...	...	...	...	...	...
2	...	...	...	...	...	...	...	...	...
3	2198	369	2579	3075	2288	3518	1999	13828	20111
4	3026	525	1714	3535	1309	2575	2463	12121	19196
5	2670	668	2590	4567	1963	3159	2748	15695	23066
6	1797	1121	2054	4345	1606	1907	1951	12984	17542
7	1327	378	1479	3362	1379	1707	2366	10671	14329
8	...	...	...	...	...	...	...	...	...
9	...	...	...	...	...	...	...	...	...
10	2740	1058	2771	3442	2299	3287	1903	14760	21617
11	2391	686	834	3960	1457	3404	2247	12588	18685
12	3150	734	2061	5215	2542	3394	2125	16071	23393
13	1769	292	1314	3371	1574	2662	2847	12060	17796
14	2409	62	2116	2140	1332	2245	2663	10558	16457
15	...	...	...	...	...	...	...	...	...
16	...	...	...	...	...	...	...	...	...
17	2521	630	2648	3223	2152	3663	1779	14095	21349
18	2597	500	2388	3028	2252	3657	3083	14908	21794
19	2395	520	2177	4466	1628	2914	2501	14206	21003
20	2716	886	2667	4379	2362	3253	2741	16288	24174
21	1820	529	2972	2836	2163	2551	2163	13214	18393
22	...	...	...	...	...	...	...	...	...
23	...	...	...	...	...	...	...	...	...
24	2753	960	3496	3956	2065	3386	2084	15947	24689
25	3197	315	3041	3792	1573	3155	3393	15269	24100
26	1336	272	899	2789	1214	1574	2044	8792	12821
27	Closed								
28	2274	185	2402	3562	1121	2248	2213	11731	16376
29	...	...	...	...	...	...	...	...	...
30	...	...	...	...	...	...	...	...	...
31	...	...	...	...	...	...	...	...	...

DECEMBER

Peoria	Kansas City	Omaha	E. St. Louis	St. Joseph	Sioux City	St. Paul	6 Mkts.	11 Mkts.
3028	801	2517	4346	2297	2835	2701	15497	23557
2664	761	1132	4029	1710	3619	3150	14401	23712
2233	888	2475	4356	2636	2944	2087	15386	21555
2905	1054	2451	5227	2732	2619	2980	19795	26319
1562	151	1671	2647	1353	1991	2738	10551	14638
...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...
2549	579	2565	4898	2529	4132	3195	17898	26734
3391	567	2582	4539	2311	3314	3074	16387	24655
2282	583	2724	3451	1812	1763	1818	12151	17287
1981	575	2304	4080	1693	3201	2828	14681	21010
2053	580	2104	2368	1698	2904	1692	11346	15790
...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...
2554	811	2873	3836	2515	4420	2874	17329	25098
3041	770	1640	3614	2153	2802	2877	13856	21902
2551	664	1683	3052	1539	2773	1666	11377	17249
2899	1028	2979	4577	1788	3440	2343	16155	23791
2164	305	2010	2610	1460	2520	2223	11128	16262
...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...
3306	831	2784	4671	2484	3037	2512	16319	23595
2727	425	1802	3458	1977	1591	2252	11505	17442
1083	61	856	2167	413	1171	1079	5747	8740
Closed								
1155	..	1251	2861	1475	2659	1987	10233	14090
...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...
3805	859	3409	5302	3245	5723	3002	21540	30542
2732	597	2406	3868	2286	3773	3160	16090	23198
1426	176	937	2354	862	1909	1575	7813	11083

1986 INTERIOR ACTUAL HOG RECEIPTS

Daily Salable Slaughter Hog Receipts (All Classes) At Leading Markets According to USDA

	JANUARY				FEBRUARY				MARCH			
Date	Iowa/ Minnesota	Illinois	Indiana	Missouri	Iowa/ Minnesota	Illinois	Indiana	Missouri	Iowa/ Minnesota	Illinois	Indiana	Missouri
1	49,000	7,100	12,000	4,200	7,000	...	...	3,700	...	...	...	...
2	96,000	19,300	16,800	9,200	...	...	...	...	...	...	...	...
3	86,000	14,200	16,500	3,800	103,000	21,700	20,100	11,000	124,000	27,800	20,600	11,885
4	6,000	...	...	4,000	62,000	11,900	14,500	6,400	84,000	14,800	20,300	7,569
5	...	...	...	...	82,000	16,400	17,500	8,300	79,000	16,200	14,600	8,448
6	100,000	21,700	17,800	12,100	99,000	19,100	19,400	9,200	93,000	18,900	18,700	9,549
7	85,000	18,900	16,900	9,400	69,000	12,600	15,500	2,600	85,000	14,700	16,500	4,030
8	97,000	18,700	17,400	9,400	6,000	...	...	3,700	6,000	...	...	5,529
9	91,000	15,400	19,000	8,700	...	...	...	...	...	...	...	...
10	75,000	12,100	17,200	3,500	82,000	20,400	20,700	8,800	106,000	25,400	22,200	12,164
11	7,000	...	...	3,800	70,000	17,900	15,400	64,000	85,000	18,600	18,300	8,996
12	...	...	...	...	102,000	24,400	16,700	11,200	85,000	20,300	15,800	7,936
13	101,000	22,500	20,000	11,500	90,000	18,400	16,900	8,400	105,000	21,100	19,400	9,982
14	101,000	19,500	21,300	9,700	...	...	...	...	91,000	16,500	19,400	4,116
15	81,000	16,800	17,800	7,300	...	...	...	...	8,000	...	...	5,981
16	100,000	18,100	19,100	9,500	...	...	...	...	...	...	...	...
17	85,000	12,600	19,200	4,200	104,000	20,800	21,700	11,000	180,000	23,000	22,600	11,895
18	7,000	...	...	3,500	96,000	18,600	20,700	8,900	68,000	13,100	14,900	6,530
19	...	...	...	...	91,000	17,600	18,900	7,965	95,000	17,700	12,900	10,614
10	107,000	19,400	21,400	9,700	74,000	15,500	16,700	71,000	87,000	17,500	17,900	9,805
21	67,000	16,800	13,000	7,400	79,000	12,000	13,500	2,659	80,000	12,100	16,400	2,074
22	89,000	18,500	16,500	9,100	8,000	...	...	3,424	5,000	...	...	5,206
23	108,000	19,900	18,600	9,000	...	...	...	...	...	...	...	...
24	72,000	12,000	15,200	31,000	121,000	28,100	22,900	13,389	105,000	22,300	21,200	11,134
25	5,000	...	...	3,700	93,000	21,000	21,400	9,508	96,000	16,200	18,000	9,286
26	...	...	...	...	79,000	17,200	16,800	7,985	97,000	20,600	18,400	10,798
27	82,000	15,500	11,300	9,000	86,000	17,000	16,400	7,838	86,000	15,800	13,400	8,849
28	96,000	24,000	20,900	11,800	86,000	14,300	17,500	4,390	...	...	...	...
29	64,000	16,100	19,100	7,800	7,000	...	...	5,291	...	...	...	...
30	97,000	16,500	17,200	9,100	...	...	...	...	...	...	...	...
31	77,000	14,200	18,300	2,900	...	...	...	...	93,000	22,000	20,000	12,109

	APRIL				MAY				JUNE			
Date	Iowa/ Minnesota	Illinois	Indiana	Missouri	Iowa/ Minnesota	Illinois	Indiana	Missouri	Iowa/ Minnesota	Illinois	Indiana	Missouri
1	88,000	19,800	17,500	10,233	96,000	19,900	19,500	11,800	...	...	...	...
2	95,000	18,300	22,700	11,321	83,000	15,100	17,700	3,600	...	...	...	...
3	94,000	22,400	16,800	12,754	9,000	...	...	4,500	70,000	15,000	11,800	9,541
4	81,000	13,600	16,900	3,216	...	...	...	...	98,800	17,400	15,300	9,500
5	10,000	...	...	6,150	72,000	21,900	17,100	11,000	93,000	18,900	17,400	11,700
6	...	...	...	...	81,000	19,100	15,200	10,900	91,000	19,900	19,700	10,300
7	111,000	22,100	22,200	14,394	102,000	21,300	20,700	11,900	62,000	10,500	13,900	3,600
8	72,000	15,900	14,500	8,834	90,000	17,600	17,700	10,800	6,000	...	...	4,400
9	90,000	16,600	17,500	10,357	105,000	17,600	16,700	4,700	...	...	...	...
10	110,000	24,400	21,200	11,970	12,000	...	...	5,000	73,000	17,500	16,700	11,700
11	77,000	14,100	16,200	3,996	...	...	...	...	97,000	22,100	20,000	11,900
12	9,000	...	...	4,505	106,000	23,600	20,200	13,100	89,000	17,500	17,300	9,900
13	...	...	...	...	68,000	15,700	12,500	9,900	73,000	12,200	15,000	8,000
14	97,000	21,600	20,400	13,828	86,000	20,800	17,000	10,800	62,000	10,000	12,900	2,400
15	105,000	22,500	19,200	11,453	98,000	24,200	16,300	12,000	6,000	...	...	3,300
16	102,000	22,700	17,800	10,411	72,000	12,800	17,600	3,100	...	...	...	...
17	78,000	15,700	15,700	8,090	7,000	...	...	3,400	82,000	19,600	14,100	10,400
18	87,000	17,800	15,400	3,450	...	...	...	...	85,000	20,100	18,300	10,000
19	18,000	...	...	6,066	81,000	19,900	17,400	12,000	87,000	15,100	14,300	9,000
20	...	...	...	...	76,000	18,600	16,400	12,300	68,000	12,900	13,700	8,900
21	101,000	22,600	21,100	13,001	97,000	27,700	20,400	13,300	70,000	10,300	12,800	3,300
22	82,000	16,200	16,700	10,917	83,000	17,500	17,100	9,000	6,000	...	...	4,000
23	104,000	18,900	18,500	12,362	59,000	6,300	3,700	2,100	...	...	...	...
24	92,000	20,900	19,900	10,745	8,000	...	...	600	9,900	21,400	18,500	12,200
25	70,000	15,600	14,400	4,300	...	...	...	...	59,000	14,100	12,700	7,900
26	8,000	...	...	4,200	Closed				54,000	12,400	12,100	8,500
27	...	...	...	...	110,000	25,000	22,600	18,700	74,000	15,000	13,100	8,900
28	116,000	29,500	19,000	14,300	75,000	21,200	16,600	8,800	89,000	11,500	15,700	4,700
29	93,000	18,900	14,700	9,800	160,000	22,900	16,600	13,200	6,000	...	...	4,900
30	92,000	25,100	17,300	10,700	78,000	13,000	15,400	3,800	...	...	...	...
31	...	...	...	..	6,000	...	...	3,400	109,000	22,700	20,700	14,700

1986 INTERIOR ACTUAL HOG RECEIPTS

Daily Salable Slaughter Hog Receipts (All Classes) At Leading Markets According to USDA

Date	JULY Iowa/ Minnesota	JULY Illinois	JULY Indiana	JULY Missouri	AUGUST Iowa/ Minnesota	AUGUST Illinois	AUGUST Indiana	AUGUST Missouri	SEPTEMBER Iowa/ Minnesota	SEPTEMBER Illinois	SEPTEMBER Indiana	SEPTEMBER Missouri
1	76,000	18,500	17,400	10,400	44,000	9,000	10,800	3,200	Closed			
2	55,000	10,500	14,000	8,700	5,000	...	...	2,400	85,000	22,000	17,600	8,600
3	42,000	7,600	9,000	11,000	...	...	...	...	77,000	18,200	14,800	9,300
4	Closed				78,000	18,400	15,300	12,800	117,000	26,900	20,000	16,900
5	9,000	...	...	2,000	90,000	19,100	18,500	13,600	72,000	15,700	19,300	5,700
6	...	...	...	...	67,000	13,600	13,800	11,100	7,000	...	...	5,600
7	101,000	22,600	14,600	14,800	70,000	12,200	13,300	9,100	...	...	...	...
8	97,000	22,400	19,400	11,200	80,000	14,900	14,300	4,000	82,000	24,600	15,900	10,500
9	85,000	16,900	20,600	11,500	10,000	...	...	4,200	76,000	17,600	16,500	9,900
10	64,000	11,300	16,300	9,500	...	...	...	...	8,900	16,000	18,300	11,500
11	59,000	9,300	13,200	2,600	92,000	23,800	19,200	12,600	86,000	16,700	17,200	12,300
12	5,000	...	...	3,600	58,000	17,300	16,100	17,300	64,000	12,700	16,000	3,600
13	...	...	...	...	61,000	12,600	11,900	8,800	11,000	...	...	6,000
14	89,000	20,700	19,400	12,200	88,000	18,200	13,700	10,300	...	...	...	...
15	67,000	16,500	14,600	9,300	71,000	14,300	14,600	4,800	103,000	20,800	18,300	12,700
16	66,000	12,300	12,800	9,100	11,000	...	...	3,500	86,000	15,400	15,300	11,400
17	80,000	15,700	15,000	11,100	...	...	...	...	66,000	16,600	14,000	10,000
18	85,000	13,900	15,600	3,200	108,000	22,800	18,000	13,700	85,000	20,100	19,100	14,100
19	7,000	...	...	4,900	71,000	15,500	15,000	10,500	73,000	12,200	17,500	6,000
20	...	...	...	...	6,2000	12,900	14,000	9,000	10,000	...	...	3,600
21	75,000	20,200	17,800	10,600	70,000	16,700	15,800	9,100	...	...	...	...
22	62,000	11,000	13,700	7,800	87,000	18,700	17,100	6,700	90,000	17,300	16,800	11,100
23	76,000	13,700	13,600	10,300	9,000	...	...	4,100	81,000	17,500	17,600	9,900
24	71,000	16,000	14,200	9,300	...	...	...	...	82,000	18,600	18,800	12,600
25	73,000	9,600	13,600	2,500	96,000	22,800	18,000	13,800	89,000	16,400	16,700	12,700
26	7,000	...	...	4,800	57,000	15,200	13,000	8,500	58,000	12,300	14,400	4,800
27	...	...	...	...	72,000	15,100	15,400	10,900	10,000	...	...	5,600
28	80,000	17,200	13,200	11,200	98,000	24,000	17,400	10,500	...	...	...	...
29	90,000	17,100	18,200	11,600	42,000	7,100	3,700	n/a	86,000	25,500	18,600	12,400
30	77,000	16,800	14,900	9,800	8,000	...	...	n/a	71,000	19,200	16,800	11,800
31	66,000	12,400	11,200	7,100	...	...	...	...	...	...	...	...

Date	OCTOBER Iowa/ Minnesota	OCTOBER Illinois	OCTOBER Indiana	OCTOBER Missouri	NOVEMBER Iowa/ Minnesota	NOVEMBER Illinois	NOVEMBER Indiana	NOVEMBER Missouri	DECEMBER Iowa/ Minnesota	DECEMBER Illinois	DECEMBER Indiana	DECEMBER Missouri
1	85,000	22,800	18,300	12,900	11,000	...	...	4,700	103,000	23,500	21,700	12,100
2	90,000	19,200	18,600	11,400	...	...	...	...	94,000	27,200	19,600	15,200
3	70,000	12,000	14,400	4,300	81,000	23,700	15,700	12,700	79,000	16,900	14,000	12,900
4	16,000	...	...	4,300	86,000	21,100	20,800	14,300	59,000	17,700	14,200	8,400
5	...	...	...	...	99,000	23,900	19,400	14,400	74,000	12,900	13,500	3,600
6	74,000	19,400	13,300	14,000	76,000	18,100	16,500	10,900	17,000	...	...	4,100
7	58,000	13,000	12,400	11,700	92,000	15,200	17,400	7,100	...	...	...	...
8	109,000	16,200	16,800	15,300	12,000	...	...	6,100	121,000	30,000	23,100	18,200
9	92,000	21,100	20,900	11,800	...	...	...	...	91,000	19,400	18,800	12,700
10	75,000	12,300	15,700	7,200	92,000	20,000	16,400	12,800	61,000	13,600	14,200	8,400
11	20,000	...	...	6 600	85,000	21,700	20,200	15,200	85,000	15,200	15,200	9,000
12	...	...	...	...	84,000	20,300	18,300	13,200	80,000	15,000	16,900	4,600
13	98,000	24,900	23,200	13,700	100,000	17,000	13,100	9,300	11,000	...	...	4,000
14	61,000	15,300	14,200	9,200	86,000	19,500	20,000	3,700	...	...	...	...
15	84,000	13,000	13,300	14,000	10,000	...	...	3,600	112,000	26,700	21,300	14,600
16	93,000	20,900	18,700	15,500	...	...	...	...	68,000	16,100	17,700	9,600
17	81,000	13,500	13,700	4,400	97,000	25,200	21,400	12,900	64,000	15,200	16,200	10,200
18	13,000	...	...	5,300	80,000	17,200	16,600	11,200	86,000	16,400	16,100	11,700
19	...	...	...	...	79,000	16,300	16,700	9,800	91,000	16,500	20,100	7,700
20	81,000	19,300	17,000	10,300	92,000	22,200	19,700	14,300	6,000	..	...	3,400
21	112,000	19,900	18,800	14,400	84,000	11,900	16,300	5,600	...	...	...	...
22	8,500	19,500	20,300	13,000	12,000	...	...	4,000	96,000	25,700	21,600	12,800
23	68,000	15,400	15,100	11,100	...	...	...	...	67,000	12,800	13,100	6,700
24	69,000	11,700	18,100	5,400	108,000	25,900	21,800	15,700	41,000	10,600	n/a	4,000
25	16,000	...	...	4,400	94,000	22,700	16,800	12,500	Closed			
26	...	...	...	...	73,000	16,200	13,000	7,901	...	...	...	...
27	89,000	62,900	22,200	17,500	...	...	...	...	14,000	...	...	4,000
28	95,000	23,000	18,800	14,700	80,000	19,400	19,300	4,700	...	...	...	...
29	87,000	19,100	17,800	12,100	16,000	...	...	6,300	121,000	32,600	24,600	20,000
30	87,000	19,600	15,500	11,100	...	...	...	...	84,000	14,200	14,700	5,000
31	73,000	13,600	17,700	3,000	...	...	...	...	57,000	9,500	11,600	6,600

1986 U. S. WEEKLY HOG SLAUGHTER AND PORK PRODUCTION

Weekly Total Slaughter, Average Live & Dressed Weights, Pork Production by Class

Under Federal Inspection

Week Ending	Number Slaughtered (thous head)		Average Live Weight (In Lbs.)		Average Dressed Weight (In Lbs.)		Pork Production (In Mln Lbs.)		(In thous head)		
	1986	1985	1986	1985	1986	1985	1986	1985	Barrows & Gilts	Sows	Stags & Boars
Jan 4	1250.2	1295.9	246	245	176	175	219.9	226.2	1175.5	62.5	12.2
11	1634.5	1679.5	247	246	178	176	289.8	295.1	1535.0	83.6	15.9
18	1653.9	1615.1	243	245	177	175	292.6	281.9	1556.7	80.9	16.3
25	1563.2	1446.9	245	243	177	175	275.1	266.1	1474.4	73.9	14.9
Feb 1	1505.8	1565.1	244	243	176	174	263.9	271.0	1422.8	70.2	12.8
8	1526.0	1582.1	244	242	175	173	266.9	273.6	1444.4	72.3	13.3
15	1512.2	1508.2	243	241	175	173	264.1	260.4	1430.9	58.1	13.2
22	1500.9	1539.2	243	242	175	174	261.8	266.3	1417.9	68.3	14.8
Mar 1	1605.5	1608.2	244	241	175	172	280.8	276.4	1519.9	70.7	14.4
8	1634.7	1635.3	244	242	175	173	285.8	272.3	1550.0	69.6	15.1
15	1650.1	1638.4	243	243	175	173	288.1	283.8	1572.3	63.4	14.5
22	1556.4	1646.9	245	243	176	174	273.4	285.9	1477.9	53.9	14.6
29	1578.5	1642.5	244	243	176	174	276.2	285.2	1498.1	66.0	14.4
Apr 5	1517.8	1569.1	245	245	176	175	265.8	273.3	1442.8	50.8	14.2
12	1632.6	1623.4	245	245	176	176	286.9	284.3	1554.6	63.7	14.3
19	1640.5	1676.1	246	246	177	176	291.4	293.8	1567.6	54.3	18.6
26	1618.6	1662.0	247	247	178	176	286.5	291.8	1539.7	64.5	14.4
May 3	1636.8	1702.4	246	246	177	176	288.3	298.4	1558.1	64.3	14.4
10	1606.1	1613.4	245	247	177	177	282.7	298.9	1531.6	61.2	13.3
17	1560.3	1704.6	244	248	175	177	272.0	300.4	1478.5	67.2	14.6
24	1517.8	1579.8	246	248	177	177	267.5	278.6	1431.2	71.1	15.4
31	1306.7	1360.6	246	243	177	176	230.1	239.1	1232.2	60.3	14.2
Jne 7	1471.3	1591.6	246	248	176	177	258.8	281.2	1388.4	68.8	14.1
14	1458.7	1560.5	245	248	177	177	256.7	276.1	1370.3	72.2	16.2
21	1372.6	1535.3	245	249	176	177	240.7	270.7	1281.8	76.6	14.2
28	1328.6	1475.6	245	247	176	176	232.4	258.5	1238.9	73.7	16.0
Jly 5	1117.5	1170.9	246	245	176	175	195.7	203.7	1034.3	68.2	15.0
12	1390.1	1523.4	246	244	176	174	243.4	264.3	1294.9	78.3	16.9
19	1345.3	1427.5	245	246	176	175	235.3	249.2	1255.1	74.0	16.2
26	1280.4	1400.4	248	244	174	174	222.5	225.4	1194.1	70.5	15.8
Aug 2	1312.4	1474.4	244	243	175	174	228.0	225.4	1218.0	78.5	15.9
9	1338.3	1555.7	243	242	174	173	232.5	268.4	1246.9	75.6	15.8
16	1367.4	1542.3	243	243	174	173	237.4	262.9	1285.7	67.0	14.7
23	1385.4	1531.3	243	244	174	173	240.6	264.9	1295.3	74.0	16.0
30	1419.2	1600.5	244	242	175	173	247.3	275.4	1323.3	78.9	17.0
Sep 6	1257.1	1429.0	245	242	175	172	219.8	245.5	1180.7	52.7	13.7
13	1491.9	1689.7	245	242	176	173	261.2	291.6	1401.8	74.1	16.0
20	1503.6	1572.5	246	243	176	173	263.9	288.1	1416.7	77.9	16.0
27	1502.8	1655.0	247	240	177	174	264.5	286.7	1417.0	70.0	15.8
Oct 4	1515.4	1644.2	248	245	177	174	267.5	286.6	1430.2	71.0	14.2
11	1545.8	1515.4	248	245	178	175	273.7	293.1	1465.4	67.0	13.3
18	1516.9	1620.2	248	246	178	175	268.4	283.7	1437.6	55.8	13.6
25	1537.5	1654.4	246	247	178	175	273.3	290.1	1460.5	65.0	12.0
Nov 1	1564.3	1668.4	250	247	179	176	279.2	293.0	1487.2	63.9	13.8
8	1561.0	1653.8	250	248	179	177	279.0	292.3	1484.2	65.0	11.8
15	1518.8	1671.0	251	249	180	178	272.7	296.9	1438.4	67.6	12.8
22	1548.5	1696.9	252	249	181	178	279.1	301.7	1455.8	77.7	15.0
29	1398.3	1327.8	249	247	179	177	233.3	234.5	1241.5	55.9	10.8
Dec 6	1529.6	1655.8	254	247	182	177	277.7	292.7	1432.4	81.6	15.6
13	1548.5	1566.5	252	249	181	179	280.1	278.9	1456.5	78.4	13.7
20	1490.8	1654.7	252	245	181	177	268.7	219.1	1395.6	80.5	14.6
27	1069.3	1152.7	250	243	180	175	191.6	210.1	1012.1	48.5	8.7

1986 DAILY HOG SLAUGHTER

Actual Daily Hog Slaughter under federal inspection (In Thousand Head)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	...	32	57	317	322	...	282	131	2	282	72	293
2	299	...	...	321	312	276	286	32	284	284	...	310
3	313	301	311	318	74	278	270	...	288	280	275	304
4	31	288	329	311	...	295	1	222	302	104	289	298
5	...	287	317	60	287	305	17	275	301	...	304	288
6	313	316	316	...	288	287	...	267	80	272	321	37
7	315	303	316	300	313	31	259	276	...	279	298	...
8	324	31	46	317	329	...	279	260	280	279	75	309
9	328	...	...	305	313	268	277	38	293	298	...	307
10	309	279	309	322	76	293	280	...	271	290	275	300
11	45	278	325	310	...	301	261	265	281	128	269	297
12	...	290	308	79	310	302	35	271	279	...	309	299
13	305	316	328	...	300	273	...	251	88	271	308	36
14	329	303	317	303	295	22	260	264	...	290	309	...
15	316	46	62	312	319	...	259	273	133	288	48	294
16	331	...	...	322	306	261	260	43	137	294	...	282
17	318	238	309	324	31	283	264	...	135	293	296	278
18	54	312	297	317	...	281	273	267	135	81	302	292
19	...	309	296	73	278	277	29	281	135	...	298	297
20	295	306	311	...	290	248	...	267	49	282	307	47
21	309	296	314	307	311	23	259	274	...	291	308	...
22	295	40	29	320	312	...	244	269	280	296	38	295
23	319	...	...	313	300	272	242	27	289	311	...	286
24	314	301	305	326	27	264	256	...	283	296	312	195
25	32	325	321	311	...	242	256	270	293	60	318	...
26	...	311	307	42	12	259	24	270	280	...	317	236
27	270	294	322	...	299	268	...	268	78	285	...	57
28	296	57	275	305	308	24	254	283	...	296	292	...
29	292	...	48	312	312	...	262	291	279	305	69	310
30	311	...	...	312	315	262	130	37	286	303	...	308
31	304	...	191	...	61	...	135	...	...	304	...	289

1986 PACKER & SHIPPER HOG RECEIPTS

Actual Packer & Shipper Purchases of Hogs for Slaughter In 7 Selected Markets, According to USDA

Week Ending	BARROWS & GILTS Number Purchased	BARROWS & GILTS Avg. Price	BARROWS & GILTS Number Weight	SOWS Avg. Purchased	SOWS Week Price	SOWS Number Weight
Jan 4	54,171	46.49	241	9,076	39.54	475
11	70,365	45.71	243	12,939	38.33	471
18	69,246	45.46	243	10,062	35.52	468
25	65,332	44.96	241	10,082	37.26	466
Feb 1	58,281	45.53	240	9,381	39.12	469
8	56,640	45.07	239	8,520	39.55	474
15	43,869	44.56	239	6,900	40.17	478
22	59,279	43.26	237	8,660	39.44	466
Mar 1	64,552	41.48	238	8,772	38.83	466
8	64,514	40.29	241	8,859	37.19	470
15	67,737	41.29	241	7,722	39.79	470
22	64,167	41.11	241	8,956	39.66	464
29	57,731	40.89	242	7,859	39.65	468
Apr 5	65,275	40.25	243	8,997	40.18	465
12	73,651	39.51	244	8,688	38.52	473
19	66,550	39.91	243	7,763	37.76	475
26	71,270	40.87	245	8,694	38.85	469
May 3	69,815	41.70	245	8,728	39.51	471
10	72,938	45.20	244	8,622	40.08	469
17	72,776	46.82	245	8,825	41.32	472
24	66,195	48.96	243	9,376	42.69	469
31	56,450	49.12	243	8,770	42.96	470
June 7	59,988	50.45	243	8,166	43.50	480
14	63,433	51.46	243	9,903	43.68	476
21	59,870	55.82	240	8,718	45.50	477
28	65,079	59.80	238	10,424	49.61	470

Avg. Ending	BARROWS & GILTS Number Purchased	BARROWS & GILTS Avg. Price	BARROWS & GILTS Weight	SOWS Purchased	SOWS Price	SOWS Weight
July 5	40,016	58.49	237	8,128	48.40	466
12	53,272	60.82	238	9,330	50.22	474
19	50,749	60.75	236	9,337	49.73	472
26	46,662	61.84	235	8,154	51.71	465
Aug 2	47,500	62.56	234	9,800	54.14	453
9	51,372	62.77	236	9,115	54.17	455
16	48,524	63.38	235	9,118	55.37	455
23	47,960	64.31	234	8,830	56.35	451
30	49,916	63.37	235	10,325	58.19	452
Sep 6	44,578	62.89	237	8,139	58.60	456
13	53,941	60.65	239	9,079	57.52	467
20	56,428	58.90	240	9,244	55.73	462
27	52,956	56.26	241	8,173	52.43	463
Oct 4	57,896	53.82	241	7,508	4979	462
11	60,211	54.22	244	6,895	50.39	461
18	61,768	54.61	244	8,697	50.85	457
25	52,450	54.41	244	7,839	50.79	471
Nov 1	62,500	54.03	247	8,200	49.45	472
8	55,252	53.13	247	8,044	48.24	467
15	54,582	53.62	248	7,913	49.20	481
22	59,788	53.86	249	9,099	47.90	478
29	42,631	53.93	250	6,634	46.54	478
Dec 6	59,508	53.42	251	10,073	45.41	481
13	59,021	53.49	242	9,299	44.53	477
20	54,795	51.13	249	9,310	42.15	489
27	36,056	49.00	249	5,209	41.18	479

1986 USDA KANSAS CITY HOG PRICE RANGE
(190-230#, U.S. 1&2, Dollars and Cents Per Cwt.)

Date	January	February	March	April	May	June	July	August	September	October	November	December
1	Closed	...	...	39.75@40.00	42.25@42.50	...	57.00@58.00	61.75@62.00	Closed	54.00@54.50	...	54.50@55.00
2	47.25@47.50	...	...	40.00@40.25	42.75@43.00	50.25@50.50	59.25@59.50	...	61.50@62.00	53.25@53.75	...	54.00@54.50
3	46.75@47.00	45.25@45.50	40.50@40.75	40.25@40.50	...	50.75@51.00	59.75@61.00	...	63.75@64.25	51.50@52.00	52.50@53.00	53.50@54.00
4	...	44.75@45.00	40.00@40.25	40.00@40.25	...	51.25@51.50	Closed	62.25@62.50	63.00@63.50	...	54.00@54.50	52.50@53.00
5	...	45.75@46.00	40.25@40.50	...	43.75@44.00	50.75@51.00	...	62.25@62.50	61.50@62.00	...	52.50@53.00	54.00@54.50
6	46.25@46.50	45.75@46.00	40.25@40.50	...	45.25@45.50	49.75@50.00	...	61.75@62.00	...	51.00@51.50	53.00@53.50	...
7	47.25@47.50	45.25@45.50	40.75@41.00	39.00@39.25	45.25@45.50	...	62.75@63.00	62.75@63.00	...	54.50@55.00	53.75@54.25	...
8	46.75@47.00	...	...	38.75@39.00	45.75@46.00	...	62.25@62.50	63.75@64.00	60.50@61.00	55.00@55.50	...	55.00@55.50
9	45.75@46.00	...	...	39.75@40.00	46.75@47.00	52.00@52.25	60.75@61.00	...	61.00@61.50	54.25@54.75	...	54.00@54.50
10	45.75@46.00	44.25@44.50	40.75@44.50	39.75@40.00	...	52.25@52.50	59.25@59.50	...	60.50@61.00	54.50@55.00	52.50@53.00	54.00@54.50
11	...	44.75@45.00	40.75@41.00	39.25@39.50	...	51.25@51.75	59.75@60.00	62.75@63.00	59.50@60.00	...	54.00@54.50	54.00@54.50
12	...	45.25@45.50	41.25@41.50	...	46.25@46.50	51.50@51.75	...	62.25@62.50	59.75@60.25	...	53.50@54.00	54.00@54.50
13	46.75@47.00	44.00@44.75	42.25@42.50	...	46.25@46.50	52.75@53.00	...	62.75@63.00	...	53.50@54.00	54.00@54.75	...
14	45.75@46.00	45.25@45.50	42.00@42.25	39.75@40.00	47.25@47.50	...	59.75@60.00	63.75@64.00	...	54.00@54.50	54.50@55.00	...
15	45.75@46.00	...	...	40.25@40.50	47.25@47.50	...	59.25@59.50	64.75@65.00	59.50@60.00	56.00@56.50	...	54.00@54.50
16	46.00@46.25	...	...	40.25@40.50	46.75@47.00	54.75@55.00	61.75@62.00	...	58.00@58.50	55.00@55.50	...	52.00@52.50
17	45.75@46.00	44.75@45.00	41.25@41.50	39.75@40.00	...	54.75@55.00	62.75@63.00	...	58.00@58.50	54.00@54.50	54.50@55.00	52.00@52.50
18	...	44.00@44.25	41.25@41.50	41.00@41.25	...	55.25@55.50	61.75@62.00	64.75@65.00	58.50@59.00	...	53.75@54.25	51.50@52.00
19	...	42.75@43.00	41.75@42.00	..	47.75@48.00	56.25@56.50	...	63.50@64.00	58.00@58.50	...	54.50@55.00	50.50@51.00
20	45.25@45.50	42.75@43.00	41.50@41.75	...	49.75@50.00	57.75@58.00	...	63.75@64.00	...	55.00@55.50	54.50@55.00	...
21	45.00@45.25	42.50@42.75	40.75@41.00	40.25@40.50	49.75@50.00	...	61.25@61.50	64.50@65.00	...	56.00@56.25	53.50@54.00	...
22	45.75@46.00	...	...	40.75@41.00	49.25@49.50	...	61.75@62.00	65.50@66.00	57.50@58.00	53.50@54.00	...	50.00
23	45.74@46.00	...	...	41.75@42.00	49.75@50.00	57.75@58.00	61.75@62.00	...	57.00@57.50	53.00@53.50	...	50.00
24	45.50@45.75	42.75@43.00	40.75@41.00	41.25@41.50	...	58.75@59.00	62.75@63.00	...	56.50@57.00	53.50@54.00	...*	51.00
25	...	42.00@42.25	40.75@41.00	40.75@41.00	...	60.00@60.25	62.75@63.00	62.50@63.00	55.00@55.50	...	...*	Closed
26	...	41.75@42.00	41.00@41.25	...	Closed	62.75@63.00	...	62.50@63.00	54.00@54.50	...	...*	Closed
27	46.75@47.00	41.25@41.50	40.75@41.00	...	48.75@49.00	62.75@63.00	...	63.00@65.00	...	54.50@55.00	...*	...
28	46.50@47.00	41.75@42.00	Closed	41.75@42.00	49.25@49.50	...	63.75@64.00	63.00@64.00	...	54.50@55.00	...*	...
29	45.75@46.00	...	...	40.75@41.00	49.75@50.00	...	63.75@64.00	62.00@63.00	54.00@54.50	54.00@54.50	...*	49.50
30	45.75@46.00	...	...	41.75@42.00	49.25@49.50	59.75@60.00	62.75@63.00	...	54.50@55.00	53.50@54.00	...*	48.00
31	45.25@45.50	...	40.25@40.50	...	...	...	61.25@63.00	...	...	53.00@53.50	...*	48.50
High	47.50	46.00	42.50	42.00	50.00	63.00	64.00	66.00	64.25	56.50	...*	55.50
Low	45.00	41.75	40.00	38.75	42.75	49.75	57.00	61.75	54.00	51.00	...*	48.00
Avg	46.25	43.88	41.25	40.38	46.38	56.38	60.50	63.88	59.13	53.75	...*	51.75

* Data Not Available

1986 USDA ST. JOSEPH HOG PRICE RANGE
(190-230#, U.S. 1&2, Dollars and Cents Per Cwt.)

Date	January	February	March	April	May	June	July	August	September	October	November	December
1	Closed	...	...	40.00	42.50	...	58.00	62.00@62.50	Closed	54.25@54.75	...	54.50
2	47.25@47.50	...	...	40.25	43.00	50.25@50.50	59.50	...	62.00@62.50	53.50@54.00	...	54.50
3	46.75@47.00	45.25@45.50	40.50@40.75	40.50	...	50.75@51.00	61.00	...	63.00@64.25	51.50@52.00	52.75@53.00	53.50@54.00
4	...	44.50@45.00	40.00@40.25	40.25	...	51.00@51.50	Closed	63.00@63.50	62.50@63.50	...	54.25@54.50	53.00
5	...	45.25@45.50	40.50	...	44.00	51.00@51.25	...	63.00	61.00@62.00	...	53.25@53.75	55.00
6	46.25@46.50	46.00@46.25	40.50	...	45.50	49.75@50.00	...	62.00	...	51.50@52.00	53.25@53.50	...
7	47.00@47.50	45.25@45.50	41.00	39.25	45.50	...	62.50@63.00	62.50@63.00	...	54.75@55.00	54.50@54.50	...
8	46.75@47.00	...	...	39.00	46.00	...	62.25@62.50	64.00	60.50@61.00	55.25@55.50	...	55.50
9	45.75@46.00	...	...	40.00	47.00	51.50@52.00	61.00	...	61.00@61.50	54.25@54.50	...	54.50
10	45.50@46.00	44.50	40.75@41.00	40.00	...	52.25@52.50	59.50	...	60.50@61.00	54.75@55.00	52.75@53.00	54.50
11	...	45.00	40.75@41.00	39.50	...	51.50@51.75	60.00	63.00	59.50@60.00	...	54.25@54.50	54.50
12	...	45.50	41.25@41.50	...	46.50	51.50@51.75	...	62.50	60.00@60.50	...	53.75@54.00	54.50
13	46.75@47.00	44.50	42.25@42.50	...	46.00@46.25	52.50@53.00	...	63.00@63.25	...	53.75@54.00	54.75@55.00	...
14	45.75@46.00	45.00@45.50	42.00@42.25	40.00	47.75@48.00	...	60.00	64.00	...	54.25@54.50	54.75@55.00	...
15	45.75@46.00	...	...	40.50	47.25@47.50	...	59.50	64.50	59.50@60.00	55.75@56.50	...	54.00@54.50
16	46.00@46.25	...	...	40.50	46.75@47.00	54.50@55.00	62.00	...	58.25@58.50	55.25@55.50	...	52.50
17	45.75@46.00	45.00	41.25@41.50	39.50@40.00	...	54.50@55.00	63.00	...	58.25@58.50	54.25@54.50	54.75@55.00	52.50
18	...	44.00	41.25@41.50	41.00	...	55.00@55.50	62.00	unq	58.75@59.00	...	54.00@54.25	52.00
19	...	43.00	41.75@42.00	...	48.00	56.00@56.50	...	unq	58.50@59.00	...	54.50	51.00
20	45.25@45.50	43.00	41.75	...	50.00	57.50@58.00	...	unq	...	55.25@55.50	55.00	...
21	45.00	42.50@42.75	40.75@41.00	40.50	49.50@50.00	...	61.50	unq	...	56.25@56.50	54.00	...
22	46.00	...	...	41.00	49.25@49.50	...	62.00	unq	57.50@58.00	53.50@54.00	...	50.00
23	46.00	...	...	42.00	50.50	57.50@58.00	62.00	...	57.00@57.50	53.00@53.50	...	50.00
24	45.50@45.50	43.00	40.75@41.00	41.50	...	58.50@59.00	63.00	...	56.50@57.00	53.50@54.00	54.50	50.50
25	...	42.00	40.75@41.00	41.00	...	60.00@60.25	63.00	63.00	55.00@55.50	...	54.50	Closed
26	...	42.00	41.00@41.25	...	Closed	62.75@63.00	...	63.00	54.00@54.50	...	55.00	51.25
27	47.00	41.50	40.75@41.00	...	49.00	62.50@63.00	...	65.00	...	54.50@55.00	Closed	...
28	46.50@47.00	42.00	Closed	42.00	49.25@49.50	...	64.00	64.00	...	54.50@55.00	54.50	...
29	46.00@46.25	...	...	41.00	50.00	...	64.00	62.75@63.25	54.00@54.50	54.25@54.50	...	49.50
30	46.00	...	...	42.00	49.25@49.50	60.00	63.00	...	54.50@55.00	53.75@54.00	...	48.00
31	45.50	...	40.50	...	...	...	61.50@62.00	...	...	53.25@53.50	...	48.50
High	47.50	46.25	42.50	42.00	50.00	63.00	64.00	65.00	64.25	56.50	55.00	55.50
Low	45.00	41.50	40.00	39.00	42.50	49.75	58.00	62.00	54.00	51.50	52.75	48.00
Avg	46.25	43.88	41.25	40.50	46.25	56.38	61.00	63.50	59.13	54.00	53.88	51.75

* Data Not Available

1986 USDA ST. PAUL HOG PRICE RANGE
(190-230#, U.S. 1&2, Dollars and Cents Per Cwt.)

Date	January	February	March	April	May	June	July	August	September	October	November	December
1	Closed	...	...	40.00@40.50	42.00@43.00	...	57.00@58.00	62.00@63.00	Closed	54.00@55.50	...*	55.00@55.50
2	46.00@47.00	...	...	40.00@41.50	43.50	51.00@51.50	58.00@58.50	...	62.00@63.00	53.50@54.50	...*	54.50@55.00
3	46.00@46.50	43.00@45.50	40.00@41.50	40.00@41.00	...	51.00@51.50	60.00@61.00	...	63.00@64.50	52.00@53.00	...*	54.50@55.00
4	...	42.00@44.50	39.00@40.00	39.00@40.00	...	51.00@51.50	Closed	64.00@64.50	62.50@64.00	...	...*	53.00@54.00
5	...	44.50@45.50	40.00@41.50	...	44.50	50.00@51.00	...	62.50@64.00	60.00@62.50	...	...*	54.50@55.00
6	46.00@46.50	43.00@45.50	39.50@41.00	...	46.00@46.50	49.50@50.00	...	62.00@63.00	...	51.00@53.00	...*	...
7	46.50@47.50	42.50@44.50	41.00@42.00	38.50@40.00	44.50@45.50	...	62.00@63.50	64.00@64.50	...	54.50@56.00	...*	...
8	45.00@46.50	...	...	39.00@40.00	45.50@46.50	...	62.00@63.00	64.50@65.50	61.00@62.00	55.50@57.50	...*	55.50@56.00
9	44.50@45.50	...	...	40.50@41.00	47.00	51.00@52.00	59.50@60.50	...	61.00@62.50	54.50@55.00	...*	53.50@54.50
10	44.50@45.00	43.50@45.00	40.00@41.00	40.50@41.50	...	52.50@53.00	59.00@60.00	...	59.00@61.50	53.00@55.00	52.50@53.00	53.50@54.50
11	...	44.00@45.00	40.00@41.50	39.50@40.50	...	51.50@51.50	59.50@60.00	62.50@64.50	58.00@60.00	...	54.00@54.50	54.00@55.00
12	...	45.00@45.50	40.00@42.00	...	45.50@46.00	51.00@52.00	...	61.50@63.00	59.50@61.00	...	53.00@54.50	54.00@55.00
13	45.50@46.00	44.00@44.50	41.00@43.00	...	45.00@46.50	51.50@52.00	...	63.00@65.00	...	52.00@54.00	53.50@55.00	...
14	45.50@46.00	44.50@45.00	41.50@42.50	40.00@41.00	48.00	...	59.50@60.50	63.00@64.50	...	53.50@55.50	53.50@55.00	...
15	44.50@45.50	...	...	40.50@41.00	48.00@48.50	...	59.00@60.00	64.00@65.00	58.00@60.00	55.50@57.00	...	53.50@54.00
16	45.00@46.50	...	...	39.50@40.00	47.50@48.00	53.00@55.00	61.00@62.00	...	57.00@59.00	54.00@55.00	...	51.50@52.00
17	44.00@46.00	44.00@44.50	40.50@41.50	39.00@39.50	...	55.50@56.00	62.50@63.50	...	57.00@59.00	53.00@54.50	55.00	51.00@51.50
18	...	42.50@44.00	40.00@42.00	40.50@41.50	...	55.00	61.50@62.00	64.00@65.50	58.00@59.50	...	54.00@55.00	52.00@53.00
19	...	42.00@43.25	40.50@41.50	...	47.50@48.00	55.50@56.00	...	63.00@64.50	57.50@59.50	...	53.50@54.50	49.50@52.00
20	43.00@45.00	41.00@42.50	40.50@42.00	...	50.00@51.00	58.00	...	63.00@64.50	...	54.00@55.00	54.00@55.00	...
21	43.00@45.00	40.00@43.00	40.50@41.50	40.50@41.00	50.00@51.00	...	61.00@61.50	64.00@65.50	...	54.50@56.00	53.00@54.50	...
22	43.50@46.00	...	...	41.00@41.50	49.00@49.50	...	62.00@63.50	64.50@66.00	57.00@58.50	51.50@53.50	...	49.00@50.00
23	43.00@46.00	...	...	42.00@43.00	49.50	58.00@58.00	62.00@63.00	...	56.50@57.50	53.00@54.50	...	48.50@49.50
24	43.00@45.50	42.00@43.00	40.50@41.50	41.50@42.00	...	59.00@60.00	62.00@63.00	...	56.50@58.00	53.00@54.00	54.00@55.00	50.00
25	...	40.50@41.00	40.50@41.50	41.00	...	59.50@60.50	63.00@64.00	61.50@63.50	54.50@56.00	...	53.50@55.00	Closed
26	...	41.00@41.50	40.50@41.50	...	Closed	62.00@63.00	...	62.00@64.50	53.50@54.50	...	53.50@55.00	49.50@50.00
27	44.00@46.50	41.00@42.00	40.00@41.00	...	48.50@49.00	62.00@63.00	...	64.50@66.00	...	54.00@56.00	Closed	...
28	44.00@45.50	40.00@42.00	40.50@41.50	41.00@42.00	49.00@50.00	...	63.50@64.00	63.00@65.00	...	54.50@56.00	54.50@56.00	...
29	43.00@45.50	...	...	40.50@41.50	50.50@51.00	...	63.00@64.00	62.50@63.00	53.50@54.50	54.00@54.50	...	48.00@49.00
30	43.50@45.50	...	...	42.00@42.50	49.00@49.50	58.5061.00	62.50@63.50	...	53.50@54.50	53.50@55.00	...	47.00@47.50
31	43.00@45.50	...	40.00@40.50	...	...	...	61.50@62.00	...	...	52.50@53.50	...	48.50
High	47.50	45.50	43.00	43.00	51.00	63.00	64.00	66.00	64.50	57.50	...*	56.00
Low	43.00	40.00	39.00	38.50	42.00	49.50	57.00	61.50	53.50	51.00	...*	47.00
Avg	45.25	42.75	41.00	40.75	46.50	56.25	60.50	63.75	59.00	54.25	...*	48.50

* Data Not Available

1986 USDA OMAHA HOG PRICE RANGE
(190-230#, U.S. 1&2, Dollars and Cents Per Cwt.)

Date	January	February	March	April	May	June	July	August	September	October	November	December
1	Closed	...	...	40.50@40.75	42.75@43.00	...	57.50@58.00	61.50@63.00	Closed	55.00@56.00	...	56.00@57.00
2	47.50@48.75	...	...	40.50@41.00	42.50@43.50	51.00@51.50	58.75@60.00	...	62.00@64.00	54.00@55.00	...	55.50@56.50
3	47.50@47.75	45.50@46.00	40.50@41.75	40.75@41.00	...	51.50@52.00	62.00@62.50	...	63.00@65.00	52.50@54.00	53.00@54.00	54.00@55.50
4	...	45.50@46.00	40.50@40.75	40.50@41.00	...	51.50@52.00	Closed	62.00@64.00	63.00@64.75	...	55.00@56.00	53.50@54.50
5	...	46.00@46.50	40.50@41.00	...	44.00@45.25	51.00@51.75	...	61.00@64.00	61.50@63.25	...	53.50@54.25	55.00@56.00
6	47.00@47.25	46.50@47.00	40.50@41.00	...	46.00@47.00	50.00@50.50	...	61.00@62.25	...	52.50@53.75	53.50@54.25	...
7	47.50@48.50	46.00@46.50	41.25@41.75	39.00@40.00	45.50@46.00	...	63.50@64.00	62.00@64.00	...	55.50@56.00	54.00@55.25	...
8	47.00@47.25	...	...	39.00@39.50	46.00@46.50	...	62.00@63.00	63.00@65.75	61.50@62.75	56.00@56.50	...	56.00@57.00
9	46.50	...	...	40.50@41.00	48.00@48.50	52.00@53.00	60.50@61.25	...	61.50@62.25	55.00@55.75	...	55.00@56.25
10	46.25@46.50	44.50@44.75	41.00@41.25	40.50@41.00	...	53.00@53.50	60.00@60.50	...	61.00@61.75	55.50@56.50	53.00@54.00	55.00@55.50
11	...	45.00@45.50	41.00@41.25	40.00@40.50	...	51.50@52.00	60.50@61.00	62.00@64.00	60.00@60.75	...	55.00@55.75	55.50@56.00
12	...	45.75@46.00	41.50@41.75	...	47.00@47.75	52.00@52.25	...	62.00@64.00	60.50@61.50	...	54.50@55.00	55.00@55.50
13	47.00@47.50	44.50@45.25	42.75@43.00	...	46.50@47.25	53.50@53.75	...	63.00@64.50	...	...*	55.50@56.25	...
14	45.50@46.50	45.50@45.75	42.50@42.75	40.00@40.50	48.00@48.50	...	60.50@61.25	63.00@65.00	...	...*	54.50@56.00	...
15	46.00@46.50	...	...	41.00@41.75	48.50@49.00	...	59.50@60.75	63.00@65.00	59.50@61.00	...*	...	54.50@55.00
16	46.50@47.25	...	...	40.00@40.50	47.50@48.25	55.00@56.00	61.00@63.00	...	58.00@59.50	...*	...	53.00@53.50
17	46.50@46.75	45.00@45.25	41.50@42.00	39.50@40.25	...	55.50@56.00	63.50@64.00	...	58.00@59.50	...*	55.00@56.25	53.00@53.25
18	...	43.50@44.00	42.50@42.85	41.50@42.25	...	55.50@56.50	62.00@62.75	64.50@66.50	59.00@60.25	...*	54.00@55.00	53.00@53.25
19	...	43.00@43.50	42.75@43.00	...	49.00@49.25	56.50@57.25	...	63.00@64.75	59.50@61.00	...*	54.50@55.75	51.50@53.50
20	45.75@46.25	42.75@43.00	41.50@42.00	...	49.50@50.25	57.50@58.50	...	63.00@65.00	...	...*	55.50@56.50	...
21	45.00@45.50	43.50@44.00	41.50@41.75	40.00@40.50	50.00@50.75	...	61.50@63.00	64.00@66.25	...	...*	53.00@54.50	...
22	45.50@46.00	...	...	41.25@41.75	49.50@50.50	...	62.00@63.50	65.00@66.50	58.50@59.50	...*	...	50.50@51.50
23	46.00@46.50	...	...	42.00@42.50	50.50@51.35	58.50@59.00	62.00@63.75	...	58.50@59.50	...*	...	50.50@51.00
24	45.50@46.00	43.00@43.50	41.50@41.75	41.50@42.00	...	59.50@60.00	62.00@63.75	...	57.00@58.25	...*	54.50@56.00	51.00@52.00
25	...	42.00@42.65	41.50@41.75	41.50@42.00	...	60.00@60.50	62.00@64.00	61.00@64.00	55.50@56.50	...*	55.00@56.00	Closed
26	...	41.50@42.00	42.00	...	Closed	62.00@63.75	...	62.00@64.00	54.00@55.25	...*	55.00@57.00	50.50@52.00
27	46.75@48.00	41.50@42.00	41.75@42.00	...	49.50@50.50	63.00@64.25	...	64.00@65.50	...	...*	Closed	...
28	46.25@47.00	41.50@42.25	Closed	42.50@42.75	49.50@50.00	...	63.50@65.00	63.00@64.75	...	...*	55.00@56.50	...
29	46.00@46.50	...	...	41.50@41.75	50.75@51.50	...	63.50@65.00	62.00@64.00	54.50@55.50	...*	...	50.00@50.75
30	46.50@47.00	...	...	42.00@42.25	50.00@50.50	59.00@61.00	62.00@63.25	...	55.00@56.50	...*	...	48.00@49.25
31	46.00@46.50	...	41.00@41.50	...	...	...	61.00@62.00	...	...	...*	...	49.50@49.75
High	48.75	47.00	43.00	42.75	51.50	64.25	65.00	66.50	65.00	...*	57.00	57.00
Low	45.00	41.50	40.50	39.00	42.50	50.00	57.50	61.00	54.00	...*	53.00	48.00
Avg	46.88	44.25	41.75	40.88	47.00	57.13	61.25	63.75	64.50	...*	55.00	52.50

* Data not available

1986 USDA SIOUX CITY HOG PRICE RANGE
(190-230#, U.S. 1&2, Dollars and Cents Per Cwt.)

Date	January	February	March	April	May	June	July	August	September	October	November	December
1	Closed	...	...	40.25@40.50	42.75@43.00	...	57.75@58.00	62.50@62.75	Closed	55.00@56.00	...	56.25@56.50
2	47.75@48.25	...	...	40.75@41.00	43.25@43.50	51.50@51.75	59.75@60.00	..	62.50@63.50	54.75@55.25	...	55.50@55.75
3	47.00@47.50	45.25@45.50	40.50@40.75	40.75@41.00	...	51.25@51.50	62.00@62.50	...	64.00@65.00	53.50@53.75	53.75@54.00	54.50@55.00
4	...	45.25@45.50	40.25@40.50	40.50@40.75	...	51.75@52.00	Closed	62.50@63.50	63.50@64.50	...	55.75@56.00	53.50@54.25
5	...	46.00@46.25	40.50@41.00	...	44.25@44.50	51.25@51.50	...	62.75@63.25	62.50@63.00	...	54.00@54.25	55.50@56.00
6	47.00@47.50	46.25@46.75	40.50@40.75	...	46.25@46.50	50.00@50.25	...	62.00@62.25	...	53.00@53.25	54.00@54.25	...
7	47.50@47.75	45.25@45.50	41.50@41.75	39.25@39.75	45.50@46.25	...	63.00@63.25	63.50@64.00	...	56.00@56.25	54.00@55.00	...
8	47.00@47.25	...	...	39.00@39.25	46.50@46.75	...	62.75@63.00	64.00@65.25	61.50@62.50	56.25@56.50	...	56.50@57.00
9	46.00@46.25	...	...	40.75@41.00	48.25@49.00	52.25@52.75	60.75@61.00	...	61.50@62.50	55.00@55.25	...	55.00@56.00
10	46.00@46.25	44.50@44.75	40.75@41.25	40.75@41.00	...	52.25@52.50	59.75@60.00	...	60.50@61.50	56.00@56.25	54.00@54.25	55.00
11	...	44.75@45.00	40.75@41.00	40.00@40.25	...	51.75@52.00	60.75@61.00	62.00@63.50	59.50@60.50	...	55.25@55.50	55.25@56.00
12	...	45.75@46.00	41.50@41.75	...	47.25@47.50	52.00@52.25	...	61.50@63.25	60.00@61.25	...	54.75@55.00	54.50@55.00
13	47.00@47.25	44.75@45.00	42.75@43.00	...	47.00@47.35	53.50@54.00	...	63.00@64.50	...	54.00	55.75@56.00	...
14	46.00@46.25	45.00@45.50	42.50@42.75	40.50@41.00	49.00@49.35	...	60.75@61.00	63.00@64.75	...	55.00@55.25	55.50@55.75	...
15	46.00@46.25	...	...	40.75@41.25	48.25@48.50	...	60.25@60.50	63.50@65.25	59.50@60.50	57.00@57.25	...	54.00@54.50
16	46.50@47.00	...	...	40.00@40.25	47.75@48.00	55.25@55.50	62.50@62.75	...	58.50@59.00	56.00@56.25	...	52.50@53.25
17	46.00@46.50	44.75@45.00	41.50@41.75	39.75@40.25	...	56.00@56.50	63.50@63.75	...	59.00@59.50	55.00@55.50	55.75@56.00	52.00@53.00
18	...	43.75@44.25	42.25@42.50	41.50@42.00	...	56.50@56.50	62.50@62.75	64.00@66.00	59.50@60.00	...	54.50@55.00	52.50@53.00
19	...	42.75@43.00	42.50@42.50	...	49.00@49.25	56.75@57.00	...	63.50@64.50	60.25@60.50	...	55.00@55.50	52.00@52.50
20	45.25@45.50	42.50@43.00	41.50@41.75	...	50.25@50.50	57.75@58.00	...	63.50@64.50	...	55.50@56.25	56.00@56.50	...
21	45.00@45.25	42.50@44.25	41.50@41.75	40.00@40.50	50.25@50.75	...	62.50@62.75	64.25@66.00	...	57.00@57.25	54.50@54.75	...
22	46.00@46.25	...	...	41.00@41.50	50.00@50.25	...	63.00@63.25	65.50@66.50	59.00@59.50	54.00@54.50	...	...*
23	45.75@46.00	...	...	42.00@42.50	50.75@51.00	58.50@59.00	62.25@62.50	...	58.50@58.50	54.00@54.50	...	...*
24	45.50@45.75	42.75@43.00	41.50@41.75	41.50@41.75	...	59.25@59.50	63.00@63.25	...	57.50	54.50@55.00	...*	...*
25	...	42.00@42.50	41.50@41.75	41.50@41.75	...	60.50@60.75	63.50@64.00	62.50@64.00	56.00@56.50	...	...*	...*
26	...	42.00@42.25	41.50@41.75	...	Closed	63.25@63.50	...	64.00@64.50	54.50@55.00	...	...*	...*
27	47.25@47.50	41.75@42.00	41.50@41.75	...	49.50@50.25	63.50@64.00	...	65.00@66.00	...	55.75@56.00	...*	...*
28	46.25@46.75	41.75@42.00	Closed	42.00@42.25	49.25@49.50	...	65.00@65.25	63.50@64.50	...	55.50@55.75	...*	...*
29	46.00@46.25	...	...	40.75@41.00	50.75@51.00	...	64.50@65.00	62.50@63.50	55.00@55.25	55.50@55.75	...*	...*
30	46.25@46.75	...	...	42.00@42.25	49.75@50.00	59.50@60.00	62.50@63.00	...	55.00@56.00	55.25@55.50	...*	...*
31	46.00@46.50	...	40.75@41.00	...	...	...	61.50@61.75	...	...	53.75@54.00	...*	...*
High	48.25	46.75	43.00	42.50	50.75	64.00	65.25	66.50	65.00	57.25	...*	...*
Low	45.00	41.75	40.25	39.00	42.75	50.00	57.75	61.50	54.50	53.00	...*	...*
Avg	46.63	44.25	41.63	40.75	46.75	57.00	61.50	63.75	59.75	55.13	...*	...*

* Data Not Available

1986 USDA PEORIA HOG PRICE RANGE
(190-230#, U.S. 1&2, Dollars and Cents Per Cwt.)

Date	January	February	March	April	May	June	July	August	September	October	November	December
1	Closed	...	...	40.50@41.00	unq	...	58.00@59.50	59.50@62.50	Closed	51.50@53.00	...	53.00@54.00
2	47.00@47.50	...	...	40.50@41.00	unq	48.50@49.50	57.00@58.00	...	60.00@62.00	51.00@52.50	54.00@55.00	
3	46.50@47.00	45.00@45.50	40.50@41.00	40.00@40.50	...	51.00@51.50	57.00@60.00	62.00@63.50	49.50@51.00	53.50@54.00		
4	...	44.50@45.50	39.50@40.50	39.00@39.50	...	51.00@51.50	Closed	60.50@63.50	62.00@63.50	...	53.00@53.50	52.50@53.00
5	...	45.00@45.50	39.50@40.50	...	42.50@43.50	50.00@51.00	...	60.50@63.50	59.00@62.00	...	52.50@53.00	53.50@54.00
6	46.00@46.50	45.50@46.00	40.00@41.00	...	44.50@45.00	49.50@50.50	...	59.00@62.50	...	48.50@50.50	52.00@53.00	...
7	47.00@47.50	45.00@45.50	41.00@41.50	38.50@39.00	44.50@45.00	...	59.00@62.00	60.00@64.00	...	51.00@53.50	53.00@53.50	...
8	46.50@47.00	...	...	39.00@40.00	45.00@45.50	...	60.00@63.00	61.00@65.00	59.00@61.50	54.00@55.00	...	54.00@55.00
9	45.50@46.00	...	...	40.00@40.50	46.50@47.00	50.00@51.00	58.00@61.00	...	59.00@61.50	53.50@54.50	...	53.00@54.00
10	45.00@45.50	44.00@45.00	41.50@42.00	39.50@40.50	...	52.00@52.50	57.00@60.00	...	58.50@61.00	53.50@54.50	52.00@52.50	53.00@53.50
11	...	44.50@45.00	41.00@41.50	39.00@40.00	...	51.00@52.00	58.00@60.50	62.00@64.00	57.50@60.00	...	53.00@54.00	53.00@53.50
12	...	45.00@45.50	41.50@42.00	...	46.00@47.00	50.50@51.00	...	61.50@63.00	59.00@60.50	...	52.50@53.50	53.50@54.00
13	45.50@46.00	44.50@45.00	42.00@42.50	...	45.50@46.00	52.00@52.50	...	61.50@63.50	...	Closed	53.50@54.50	...
14	45.50@46.00	44.50@45.00	42.00@42.50	39.00@39.50	46.50@47.00	...	57.50@60.00	62.50@64.50	...	52.50@53.00	54.00@54.50	...
15	45.00@45.50	...	...	40.00@40.50	47.50@48.50	...	57.50@60.00	unq	58.00@59.50	54.50@55.00	...	53.00@54.00
16	45.00@46.00	...	...	39.50@40.00	46.50@47.50	53.50@54.00	58.50@61.00	...	57.50@58.50	53.50@54.00	...	51.50@52.50
17	45.00@45.50	44.00@45.00	41.00@41.50	39.00@39.50	...	54.50@55.00	60.50@63.50	...	56.50@58.00	53.00@54.00	53.50@54.00	50.50@51.50
18	...	43.50@44.50	40.50@41.00	40.50@41.00	...	54.00@55.00	59.50@62.50	61.50@64.50	57.00@58.50	...	53.00@53.50	50.50@51.50
19	...	42.00@43.50	41.50@42.00	...	46.00@47.00	55.00@56.00	...	60.50@63.50	56.50@58.00	...	53.00@54.00	50.00@51.00
20	44.50@45.00	42.00@42.50	41.00@41.50	...	47.50@48.00	56.50@57.50	...	60.50@63.50	...	54.00@54.50	53.50@54.50	...
21	44.50@45.00	42.00@42.50	40.50@41.00	40.00@40.50	48.50@49.00	...	57.50@61.00	62.00@65.00	...	54.50@55.50	53.00@53.50	...
22	45.00@45.50	...	...	40.50@41.00	48.50@49.00	...	58.00@61.50	63.00@65.50	55.50@57.00	52.00@54.00	...	49.00@50.00
23	45.00@45.50	...	...	41.50@42.50	unq	57.50@58.50	59.50@63.00	...	55.00@57.00	52.50@53.00	...	49.00@49.50
24	44.00@44.50	42.00@42.50	40.00@41.00	41.50@42.00	...	57.50@58.50	60.00@63.50	...	54.50@56.00	52.50@53.50	53.00@53.50	51.00@51.50
25	...	40.50@41.50	40.50@41.00	41.00@42.00	...	58.50@59.50	59.50@63.00	61.50@63.50	52.50@54.50	...	53.00@54.00	Closed
26	...	39.00@40.50	40.50@41.00	...	Closed	60.00@62.00	...	62.00@63.00	52.00@53.50	...	54.00@55.00	50.00@51.00
27	46.00@46.50	39.00@40.50	38.00@40.00	...	48.50@49.00	61.00@63.50	...	61.00@64.50	...	52.50@53.50	unq	...
28	45.00@46.50	40.50@41.00	39.00@41.00	41.00@41.50	48.50@49.00	...	61.50@64.00	60.50@64.00	...	53.00@53.50	53.00@54.00	...
29	45.00@45.50	...	...	41.00@41.50	49.00@49.50	...	61.50@64.50	unq	51.50@53.00	52.50@53.50	...	47.00@48.50
30	45.50@46.00	...	...	41.50@42.50	48.50@49.00	60.00@62.00	59.50@63.00	...	52.00@53.50	53.00@53.50	...	46.50@47.00
31	45.00@45.50	...	40.00@41.00	...	...	...	59.00@62.00	...	...	52.50@53.50	...	47.00@48.00
High	47.50	45.50	42.50	42.50	49.50	63.50	64.50	63.00	63.00	55.50	55.00	55.00
Low	44.00	39.00	38.00	38.50	42.50	48.50	57.00	62.50	52.00	48.00	52.00	47.00
Avg	45.75	42.25	40.25	40.50	46.00	56.00	60.75	62.75	57.75	51.75	53.50	51.00

* Data Not Available

1986 USDA E. ST. LOUIS HOG PRICE RANGE
(190-230#, U.S. 1&2, Dollars and Cents Per Cwt.)

Date	January	February	March	April	May	June	July	August	September	October	November	December
1	Closed	...	...	40.00@40.75	42.00@42.25	...	57.50@58.25	59.00@62.50	Closed	52.00@53.50	...	53.75@54.25
2	47.50@47.75	...	...	40.00@40.50	42.00@42.75	49.00@49.50	57.00@57.50	...	60.00@62.00	51.50@53.00	...	54.50@55.00
3	46.50@47.25	46.00@46.25	40.25@40.50	40.00@40.50	...	51.00@51.25	56.50@58.50	...	61.00@63.00	50.00@51.50	52.50@52.75	53.25@53.75
4	...	45.00@45.50	39.50@40.00	39.00@39.75	...	51.00@51.50	Closed	60.50@63.50	61.00@64.00	...	53.00@53.50	52.50@53.00
5	...	45.50@46.00	39.75@40.00	...	43.25@43.50	50.00@51.00	...	60.50@63.50	59.00@62.50	...	52.75@53.25	53.00@53.50
6	46.00@46.50	45.50@46.00	39.75@40.00	...	44.50@44.75	49.75@50.50	...	59.50@62.00	...	50.00@50.50	51.75@52.50	...
7	47.00@47.25	45.00@45.50	40.00@40.50	38.50@39.25	44.75@45.25	...	61.00@61.50	60.50@62.50	...	50.50@53.00	52.50@53.00	...
8	46.75@47.25	...	...	38.00@38.75	45.00@45.25	...	61.00@63.00	61.50@64.50	59.00@61.50	53.50@55.50	...	54.50@55.00
9	46.00@46.50	...	...	39.00@39.75	46.50@46.75	50.00@50.50	59.50@61.25	...	59.50@61.50	52.50@55.00	...	53.75@54.25
10	45.25@45.75	44.50@45.00	40.00@40.50	39.00@39.75	...	51.75@52.25	56.00@59.75	...	59.50@61.00	52.50@55.000	...*	53.25@53.75
11	...	44.50@45.00	39.50@40.25	39.00@39.50	...	51.25@51.50	59.00@60.00	61.00@64.00	59.50@61.00	...	...*	53.00@53.75
12	...	45.50@46.00	40.00@41.00	...	46.25@46.50	50.50@51.25	...	60.00@63.00	59.00@59.50	...	...*	53.25@53.75
13	46.00@46.25	44.50@45.25	41.00@42.00	...	45.50@46.00	50.00@51.25	...	60.50@63.50	...	52.00@54.00	...*	...
14	46.00@46.25	45.50@46.00	41.00@42.00	39.00@39.50	46.50@47.00	...	57.00@60.00	61.50@64.50	...	52.00@53.00	...*	...
15	45.50@46.00	...	...	39.50@39.75	47.50@48.00	...	56.50@59.50	62.00@64.50	59.00@60.00	53.75@54.75	...	52.25@52.50
16	46.25@46.50	...	...	39.50@39.75	46.50@47.00	52.50@53.25	57.00@60.25	...	58.00@58.50	53.50@54.75	...	52.25@52.50
17	45.00@46.00	Closed	40.50@41.00	39.25@39.50	...	54.00@54.75	59.00@62.50	...	57.50@58.00	53.00@54.50	53.75@54.25	50.75@51.00
18	...	44.50@45.00	40.00@40.50	40.00@40.50	...	54.00@54.75	59.00@63.00	62.00@64.50	57.50@58.50	...	53.25@53.75	51.25@51.50
19	...	43.50@44.00	40.50@41.25	...	46.50@47.00	54.50@55.25	...	61.50@64.25	57.50@58.00	...	53.25@53.75	51.25@51.50
20	45.00@45.50	43.00@43.25	40.50@41.25	...	48.00@48.50	56.50@57.25	...	62.00@63.50	...	54.00@55.25	53.75@54.25	...
21	44.50@45.00	40.25@42.75	40.25@41.00	39.75@40.00	49.00@49.25	...	59.00@62.25	62.50@64.50	...	55.50@57.00	53.25@53.75	...
22	45.00@45.50	...	...	40.25@40.50	48.50@48.75	...	59.00@61.75	62.50@65.50	57.00@57.50	53.00@55.00	...	50.25@50.50
23	45.50@46.00	...	...	41.00@41.50	48.50@48.75	57.25@58.00	60.00@62.50	...	56.50@57.00	52.00@53.50	...	49.25@49.50
24	45.00@45.25	42.75	40.00@40.50	41.00@41.50	...	57.75@58.50	60.00@62.75	...	56.00@56.50	52.00@53.50	53.50@54.00	49.50@50.00
25	...	41.00@42.00	40.00@40.75	41.00@41.50	...	58.25@59.00	60.00@62.75	61.00@63.50	54.50@55.50	...	53.75@54.25	Closed
26	...	41.00@41.50	40.00@41.00	...	Closed	59.75@60.50	...	60.00@62.00	53.00@54.50	...	54.50@55.00	50.00@50.50
27	46.00@46.50	40.50@41.00	39.50@40.25	...	48.50@48.75	62.00@62.50	...	61.00@63.50	...	52.50@54.00	Closed	...
28	46.50@46.75	41.00@41.50	40.00@41.00	41.00@41.50	48.50@48.75	...	60.50@63.50	62.00@64.00	...	52.50@54.00	54.00@54.25	...
29	45.50@45.75	...	...	41.00@41.50	49.00@49.25	...	61.50@65.00	unq	52.50@53.75	52.00@53.75	..	49.00@49.50
30	45.50@46.00	...	...	42.00@42.50	49.00@49.25	60.50@61.00	61.00@63.50	...	52.50@54.00	52.00@53.75	...	47.50@48.00
31	45.50@45.75	...	40.00@41.00	...	...	...	59.00@62.50	...	..	51.50@53.00	...	48.00@48.50
High	47.75	46.25	42.00	42.50	49.25	62.50	65.00	65.50	64.00	57.00	...*	55.00
Low	44.50	40.50	39.50	38.00	42.00	49.00	56.00	59.00	52.50	54.00	...*	47.50
Avg	46.13	43.38	40.75	40.25	45.63	55.75	60.50	62.25	58.25	53.50	...*	51.25

* Data Not Available

1986 HOG/STEER CORN PRICES

Weekly hog/cattle & corn prices, hog/cattle-corn ratio at Omaha
According to USDA

Week Ending	Hog-Corn Ratio	Average Price Hogs	Average Price #2 Corn	Cattle-Corn Ratio	Average Price Cattle
Jan 4	19.5	46.19	2.37	26.1	61.75
11	19.2	45.73	2.38	25.0	59.60
18	19.3	45.31	2.35	25.4	59.70
25	19.6	44.75	2.28	26.0	59.18
Feb 1	19.6	45.63	2.33	25.4	59.18
8	19.6	45.33	2.31	25.1	58.05
15	19.3	44.48	2.31	24.7	57.17
22	18.5	43.18	2.13	23.5	54.80
Mar 1	18.4	41.58	2.26	25.8	58.40
8	17.6	40.22	2.29	25.1	57.45
15	17.6	41.12	2.34	23.8	55.75
22	17.7	41.17	2.32	23.5	54.50
29	17.6	41.13	2.34	23.7	55.50
Apr 5	17.1	40.24	2.35	22.9	53.80
12	17.0	39.46	2.32	22.9	53.20
19	17.0	40.00	2.35	23.1	54.35
26	17.3	40.59	2.35	22.7	53.40
May 3	17.7	41.48	2.34	22.9	53.65
10	18.8	45.21	2.40	22.8	54.85
17	19.3	46.94	2.43	23.1	56.90
24	20.0	49.04	2.45	22.8	55.80
31	19.9	49.33	2.48	22.4	55.62
June 7	20.3	50.22	2.48	21.5	53.42
14	21.2	51.49	2.45	21.7	53.08
21	22.7	55.33	2.44	21.9	53.42
28	25.4	59.67	2.35	24.0	56.42
July 5	26.9	58.07	2.16	27.0	58.12
12	30.4	60.33	1.98	29.4	58.42
19	30.3	60.97	2.01	28.5	57.25
27	31.2	62.01	1.99	29.5	58.75
Aug 2	32.6	62.43	1.92	30.7	58.85
9	36.8	62.38	1.70	34.6	58.75
16	37.1	62.90	1.70	34.6	58.75
23	40.1	64.13	1.60	37.1	59.33
30	43.3	63.26	1.46	40.2	58.75
Sep 6	45.4	63.26	1.40	42.6	59.50
13	43.4	60.72	1.40	42.8	59.81
20	43.2	59.46	1.38	43.0	59.25
27	39.7	56.75	1.43	41.4	59.17
Oct 4	32.6	54.61	1.48	39.9	59.00
11	40.5	54.64	1.35	43.7	58.92
18	41.5	55.09	1.33	40.5	54.64
25	38.8	54.59	1.41	42.6	59.92
Nov 1	37.3	54.55	1.46	41.2	60.33
8	35.1	53.04	1.51	40.6	61.42
15	34.9	53.97	1.55	39.8	61.42
22	34.3	53.82	1.57	39.3	61.58
29	34.5	54.13	1.57	39.2	61.55
Dec 6	33.3	53.16	1.60	38.8	62.00
13	33.3	52.97	1.59	33.3	60.50
20	33.4	51.10	1.53	38.6	59.08
27	33.4	48.91	1.47	40.1	58.75

Barrows & Gilts in dollars per cwt. Choice Steers 900-1100 lbs. weighted average. Number 2 corn in cents per bushel . . simple average.

1986 AVERAGE HOG PRICES

Daily Average Price of Barrows & Gilts at Selected Markets According to USDA (in dollars per cst)

In January

Date	St. Joseph	Kansas City	Omaha	E. St. Louis	St. Paul	Sioux City	Peoria	7 Markets
1	*	*	*	*	*	*	*	*
2	46.78	46.68	46.50	46.74	46.15	46.84	47.09	46.63
3	46.05	46.39	46.14	45.84	45.66	46.34	45.75	45.97
4	...	...	...	...	...	...	...	...
5	...	...	...	...	...	...	...	...
6	46.11	45.92	45.80	45.85	45.91	45.90	46.14	45.92
7	46.59	47.01	46.33	46.49	46.74	46.39	46.85	46.53
8	46.20	46.11	46.06	46.42	45.74	45.89	46.45	46.07
9	45.32	45.05	45.02	45.68	45.74	44.86	45.64	45.25
10	45.30	45.50	45.60	44.72	44.86	44.79	45.12	44.95
11	...	...	...	...	...	...	...	...
12	...	...	...	...	...	...	...	...
13	46.45	45.91	45.40	45.43	45.68	46.01	45.55	45.73
14	45.55	45.19	44.74	45.35	45.57	45.46	45.42	45.35
15	44.98	45.12	45.27	45.10	44.95	44.92	45.07	45.03
16	45.29	45.14	45.60	...*	46.02	45.96	45.12	...*
17	45.52	45.61	45.60	45.16	45.63	45.10	45.08	45.38
18	...	...	...	...	...	...	...	...
19	...	...	...	...	...	...	...	...
20	44.81	44.20	44.60	44.68	45.04	44.54	44.71	44.65
21	44.41	44.53	43.70	44.40	44.37	44.29	44.65	44.31
22	45.38	45.07	45.10	44.58	45.25	45.70	45.00	45.16
23	45.14	46.01	45.30	45.11	45.13	45.08	...*	45.16
24	45.22	45.35	44.90	44.37	44.53	45.05	44.39	44.83
25	46.68	45.72	46.00	45.73	45.77	45.39	45.25	45.03
26	...	...	...	...	...	...	...	...
27	...	...	...	...	...	...	...	...
28	46.16	46.53	45.40	45.94	44.99	45.67	45.79	45.65
29	45.82	45.07	45.30	44.84	45.42	45.40	45.13	45.28
30	45.47	45.45	45.80	45.22	44.93	46.04	45.74	45.51
31	44.90	45.56	45.50	45.04	44.68	45.53	45.21	45.19

In February

Date	St. Joseph	Kansas City	Omaha	E. St. Louis	St. Paul	Sioux City	Peoria	7 Markets
1	...	...	...	...	...	...	...	...
2	...	...	...	...	...	...	...	...
3	45.10	44.92	44.70	45.42	44.95	45.00	45.17	45.07
4	44.51	44.33	44.60	44.63	44.15	44.40	44.84	44.48
5	44.81	45.03	45.60	45.36	44.39	45.66	45.16	45.19
6	45.41	45.45	45.20	45.45	45.41	46.01	45.58	45.64
7	45.25	45.40	45.60	44.78	43.71	44.97	45.12	44.78
8	...	...	...	...	...	...	...	...
9	...	...	...	...	...	...	...	...
10	44.07	43.90	43.70	44.19	44.47	44.33	44.56	44.14
11	44.44	43.51	44.70	44.56	44.70	44.65	44.69	44.59
12	45.13	45.07	45.30	*	44.96	45.61	45.10	45.19
13	44.16	43.70	44.30	*	44.14	44.36	44.60	44.23
14	*	*	*	*	*	*	*	*
15	...	...	...	...	...	...	...	...
16	...	...	...	...	...	...	...	...
17	44.36	44.60	44.50	*	44.18	44.65	44.65	44.52
18	43.51	43.86	43.50	*	43.32	43.66	43.75	43.53
19	42.72	42.86	42.40	*	42.30	42.75	42.48	42.13
20	42.70	42.71	42.30	*	41.86	42.70	42.28	42.45
21	42.55	42.50	43.10	*	42.67	43.77	42.24	43.02
22	...	...	...	...	...	...	...	...
23	...	...	...	...	...	...	...	...
24	42.57	42.57	42.50	*	42.39	42.52	*	42.51
25	41.45	41.76	41.70	*	40.81	41.92	42.46	41.51
26	41.62	41.47	41.30	*	40.85	41.63	40.57	41.30
27	41.20	41.32	41.20	*	41.26	41.54	40.16	*
28	41.54	41.81	40.90	40.76	41.52	41.73	40.90	*
29	...	...	...	...	...	...	...	...
30	...	...	...	...	...	...	...	...
31	...	...	...	...	...	...	...	...

In March

Date	St. Joseph	Kansas City	Omaha	E. St. Louis	St. Paul	Sioux City	Peoria	7 Markets
1	...	...	...	...	...	...	...	...
2	...	...	...	...	...	...	...	...
3	40.20	40.03	40.20	40.84	40.47	40.33	40.82	40.41
4	39.98	40.02	40.00	39.64	39.81	39.92	40.17	39.87
5	40.10	39.37	40.13	39.93	40.86	40.46	40.21	40.24
6	40.12	40.09	39.89	39.99	40.39	40.08	40.26	40.08
7	40.80	40.56	40.79	40.55	41.28	41.02	40.95	40.29
8	...	...	...	...	...	...	...	...
9	...	...	...	...	...	...	...	...
10	40.57	40.36	40.31	40.60	40.87	40.50	41.45	40.54
11	40.59	40.67	40.45	40.32	40.90	40.52	41.29	40.54
12	41.23	41.03	40.99	40.87	41.43	41.09	41.58	41.13
13	42.15	42.02	42.18	41.79	42.66	42.64	42.08	42.25
14	41.96	41.81	41.94	41.85	41.71	41.99	42.10	41.90
15	...	...	...	...	...	...	...	...
16	...	...	...	...	...	...	...	...
17	40.97	41.18	41.08	41.00	40.90	41.30	41.14	41.08
18	40.98	41.24	42.03	40.56	41.04	41.89	40.59	41.16
19	41.70	41.33	41.86	41.16	40.92	41.90	41.41	41.45
20	41.34	41.31	40.65	41.12	41.10	41.07	41.02	41.03
21	40.74	40.14	41.03	40.97	40.76	40.76	40.71	...*
22	...	...	...	...	...	...	...	...
23	...	...	...	...	...	...	...	...
24	40.72	39.99	40.88	40.49	41.06	41.22	40.50	40.83
25	40.38	40.18	41.18	40.80	40.57	40.94	40.44	41.16
26	40.68	40.47	41.43	40.64	41.36	41.33	40.56	41.09
27	*	*	*	*	*	*	*	*
28	*	*	...*	40.27	41.48	...*	39.63	40.87
29	...	...	...	...	...	...	...	...
30	...	...	...	...	...	...	...	...
31	40.33	40.16	40.53	40.71	40.13	40.64	40.21	40.50

In April

Date	St. Joseph	Kansas City	Omaha	E. St. Louis	St. Paul	Sioux City	Peoria	7 Markets
1	39.79	39.59	40.05	40.41	40.00	40.14	40.20	40.09
2	39.85	39.67	39.96	40.11	40.83	40.32	40.53	40.22
3	40.24	39.96	40.39	40.35	40.41	40.33	40.33	40.33
4	39.93	40.11	40.24	39.87	39.65	40.36	39.30	40.04
5	...	...	...	...	...	...	...	...
6	...	...	...	...	...	...	...	...
7	38.90	38.64	38.34	39.10	39.20	39.27	38.95	38.98
8	38.72	38.58	38.70	38.64	38.92	38.92	39.47	38.77
9	39.96	39.27	40.27	39.77	40.47	40.70	39.97	40.17
10	39.88	39.45	40.17	39.57	40.59	40.41	39.84	40.06
11	39.06	39.09	39.54	39.48	39.95	39.80	39.45	39.57
12	...	...	...	...	...	...	...	...
13	...	...	...	...	...	...	...	...
14	39.63	39.30	39.51	39.09	40.30	40.55	39.19	39.75
15	40.10	40.09	41.08	39.44	40.52	40.78	39.98	40.22
16	40.18	40.03	39.97	39.40	39.57	39.90	40.03	39.78
17	39.54	39.25	39.11	39.22	*	39.82	39.46	*
18	40.80	40.83	41.38	40.08	40.47	41.76	40.67	40.82
19	...	...	...	...	...	...	...	...
20	...	...	...	...	...	...	...	...
21	40.06	39.75	39.40	39.73	40.45	40.30	40.14	40.07
22	40.77	40.36	40.26	40.13	40.82	41.06	40.43	*
23	41.58	41.27	41.58	41.10	42.12	42.13	41.79	41.67
24	40.98	40.54	40.96	40.97	41.23	41.82	41.41	41.09
25	40.58	40.84	40.82	41.18	40.75	41.38	40.69	41.00
26	...	...	...	...	...	...	...	...
27	...	...	...	...	...	...	...	...
28	41.66	41.08	41.31	41.15	41.28	41.92	41.27	41.38
29	40.59	41.08	40.61	41.24	40.59	40.61	41.25	40.82
30	41.56	41.08	41.20	42.04	41.86	41.66	41.78	41.71
31	...	...	...	...	...	...	...	...

* Data Not Available

1986 USDA AVERAGE HOG PRICES

Daily Average Price of Barrows & Gilts at Selected Markets According to USDA (In dollars per cst)

In May

Date	St. Joseph	Kansas City	Omaha	E. St. Louis	St. Paul	Sioux City	Peoria	7 Markets
1	42.10	42.13	41.99	41.81	42.14	42.53	41.06	42.14
2	42.66	42.61	42.09	42.36	42.61	43.00	42.57	42.55
3	...	...	...	...	...	...	...	...
4	...	...	...	...	...	...	...	...
5	43.77	43.61	43.39	43.18	43.66	44.11	42.95	43.62
6	45.16	44.63	45.93	44.63	45.67	46.07	44.53	40.79
7	45.05	45.07	44.88	45.10	45.17	45.23	45.57	44.11
8	45.40	45.54	45.05	44.91	45.48	45.61	45.21	45.22
9	46.65	46.33	47.21	45.78	45.70	48.35	46.53	...*
10	...	...	...	...	...	...	...	...
11	...	...	...	...	...	...	...	...
12	46.09	45.45	46.47	46.15	45.59	46.82	46.32	46.24
13	45.75	44.81	45.86	45.54	45.64	46.07	45.55	45.67
14	47.47	46.73	47.47	46.62	47.79	48.34	46.44	47.49
15	47.12	47.04	47.74	47.64	48.11	47.77	47.44	47.66
16	46.58	46.77	47.33	46.50	46.88	47.23	46.63	46.92
17	...	...	...	...	...	...	...	...
18	...	...	...	...	...	...	...	...
19	47.31	47.45	47.45	46.50	47.64	48.13	46.19	47.34
20	49.24	49.13	48.97	47.83	49.88	49.89	47.48	48.99
21	49.26	48.89	49.71	48.60	50.65	50.16	48.40	49.60
22	48.70	48.55	49.30	48.52	49.19	49.65	48.99	49.01
23	50.24	49.44	50.25	48.51	49.27	50.62	...*	49.76
24	...	...	...	...	...	...	...	...
25	...	...	...	...	...	...	...	...
26	Closed	Closed	Closed	Closed	Closed	Closed	Closed	Closed
27	48.65	47.97	48.50	48.32	48.74	48.86	48.70	48.55
28	48.64	48.54	49.07	48.31	49.20	48.79	48.56	48.75
29	49.74	49.74	50.02	48.99	50.68	50.35	48.94	49.83
30	48.98	49.34	49.55	48.93	48.84	49.26	48.59	49.13
31	...	...	...	...	...	...	...	...

In June

Date	St. Joseph	Kansas City	Omaha	E. St. Louis	St. Paul	Sioux City	Peoria	7 Markets
1	...	...	...	...	...	...	...	...
2	49.93	49.80	50.44	39.34	51.01	50.98	49.14	50.16
3	50.18	50.28	50.66	50.44	51.09	50.97	51.31	50.72
4	50.29	50.72	51.07	51.12	51.23	50.94	51.28	50.97
5	50.84	50.33	50.15	50.25	50.42	50.60	50.41	50.47
6	49.71	49.74	49.16	49.86	49.69	49.43	50.11	49.60
7	...	...	...	...	...	...	...	...
8	...	...	...	...	...	...	...	...
9	51.50	49.99	51.02	49.96	51.75	51.60	50.70	51.04
10	51.62	51.74	51.51	51.98	52.67	52.05	52.11	51.96
11	50.77	51.07	51.38	51.14	51.21	51.55	51.26	51.21
12	51.28	51.52	51.37	50.84	50.68	51.23	50.63	51.10
13	52.46	52.55	52.39	50.76	51.51	52.71	51.84	52.08
14	...	...	...	...	...	...	...	...
15	...	...	...	...	...	...	...	...
16	54.53	54.26	53.67	53.14	54.33	54.94	53.57	54.04
17	54.60	54.77	54.97	54.34	55.52	55.49	54.60	54.97
18	54.89	54.64	54.59	54.39	54.83	55.81	54.51	54.92
19	55.54	55.82	55.86	54.86	55.51	56.39	55.54	55.72
20	56.97	57.12	57.12	56.75	57.41	57.58	56.73	57.19
21	...	...	...	...	...	...	...	...
22	...	...	...	...	...	...	...	...
23	57.46	56.98	57.60	57.41	57.66	58.21	57.64	57.66
24	58.18	58.00	59.03	58.43	58.94	58.62	57.84	58.61
25	59.44	59.59	58.89	58.65	59.69	59.87	58.89	59.27
26	62.60	62.00	61.02	59.94	61.96	62.81	61.03	61.34
27	62.40	...*	62.11	61.57	62.69	63.43	61.65	...*
28	...	...	...	...	...	...	...	...
29	...	...	...	...	...	...	...	...
30	59.26	58.27	58.85	60.85	59.76	58.93	59.63	59.52
31	...	...	...	...	...	...	...	...

* Data Not Available

In July

Date	St. Joseph	Kansas City	Omaha	E. St. Louis	St. Paul	Sioux City	Peoria	7 Markets
1	57.66	56.67	55.74	57.87	57.01	57.55	57.30	57.24
2	58.41	59.18	57.57	57.01	57.73	58.74	55.95	57.77
3	60.24	60.47	61.34	58.08	60.48	61.94	57.83	60.33
4	Closed	Closed	Closed	Closed	Closed	Closed	Closed	Closed
5	...	...	...	...	...	...	...	...
6	...	...	...	...	...	...	...	...
7	62.08	61.23	62.39	61.03	61.71	62.50	61.59	62.01
8	62.19	62.13	61.34	62.27	62.45	61.80	62.61	62.04
9	60.55	60.08	59.52	60.49	59.83	60.20	60.94	60.19
10	59.23	59.27	58.61	59.26	59.16	59.44	59.73	59.16
11	59.91	59.51	59.91	59.61	59.88	60.33	59.91	59.87
12	...	...	...	...	...	...	...	...
13	...	...	...	...	...	...	...	...
14	59.60	59.13	59.68	59.16	59.19	60.24	59.76	59.50
15	58.06	58.60	59.50	58.50	59.36	59.68	59.63	59.00
16	61.02	61.20	61.43	59.47	61.05	61.91	60.79	60.84
17	62.64	62.75	62.78	61.86	61.99	63.22	63.09	62.56
18	61.64	62.00	61.51	61.92	61.22	62.00	62.02	61.70
19	...	...	...	...	...	...	...	...
20	...	...	...	...	...	...	...	...
21	60.98	60.09	61.09	61.22	60.62	61.96	60.51	61.14
22	61.04	61.69	62.21	60.92	62.01	62.74	61.21	61.23
23	59.94	61.15	62.20	61.52	62.60	61.77	62.21	61.70
24	62.57	62.80	61.97	61.56	61.82	62.69	62.37	62.15
25	62.52	60.23	62.62	61.73	63.08	63.21	62.11	62.54
26	...	...	...	...	...	...	...	...
27	...	...	...	...	...	...	...	...
28	63.14	62.37	63.60	62.36	63.71	64.46	61.87	63.33
29	63.40	63.77	63.53	63.70	63.54	64.18	63.13	63.74
30	62.78	62.64	61.81	62.23	62.74	62.43	62.28	62.35
31	62.78	61.01	60.61	61.25	61.31	61.09	61.50	61.26

In August

Date	St. Joseph	Kansas City	Omaha	E. St. Louis	St. Paul	Sioux City	Peoria	7 Markets
1	61.88	61.64	61.57	61.54	62.47	61.83	61.43	61.90
2	...	...	...	...	...	...	...	...
3	...	...	...	...	...	...	...	...
4	62.48	62.06	62.32	62.40	64.28	62.76	63.10	62.76
5	62.56	61.53	62.09	62.67	63.13	61.78	63.16	62.43
6	61.75	61.75	60.92	61.54	62.02	61.45	61.92	61.60
7	62.28	62.16	62.42	62.74	64.11	62.34	62.93	62.78
8	63.67	63.94	64.05	63.46	64.85	64.65	63.95	64.20
9	...	...	...	...	...	...	...	...
10	...	...	...	...	...	...	...	...
11	62.74	62.50	62.17	63.44	63.31	63.15	63.52	63.03
12	62.32	62.36	62.11	62.28	62.47	62.58	62.40	62.40
13	62.90	62.77	62.87	62.71	64.07	63.59	62.43	63.21
14	63.85	63.70	63.46	63.66	64.02	63.11	63.93	63.84
15	64.26	63.40	63.75	64.18	64.61	64.46	...*	64.26
16	...	...	...	...	...	...	...	...
17	...	...	...	...	...	...	...	...
18	64.35	64.35	64.48	64.11	64.68	65.30	64.00	64.51
19	63.25	63.76	63.01	63.14	63.66	63.84	63.11	63.42
20	63.85	63.18	63.36	62.74	63.63	63.72	63.05	63.37
21	64.64	64.51	64.56	63.63	64.85	65.31	64.12	64.51
22	65.65	65.44	65.65	64.77	65.68	65.79	64.94	65.44
23	...	...	...	...	...	...	...	...
24	...	...	...	...	...	...	...	...
25	62.82	62.23	62.52	63.26	63.01	63.38	62.78	62.95
26	62.49	62.72	62.28	61.79	63.00	63.75	61.20	62.48
27	64.18	63.36	64.37	63.31	65.31	65.04	63.42	64.28
28	63.82	63.46	63.74	63.61	64.25	64.06	63.46	63.84
29	62.43	62.80	63.40	61.88	62.49	63.24	...*	62.77
30	...	...	...	...	...	...	...	...
31	...	...	...	...	...	...	...	...

1986 USDA AVERAGE HOG PRICES

Daily Average Price of Barrows & Gilts at Selected Markets According to USDA (In dollars per cwt)

In September

Date	St. Joseph	Kansas City	Omaha	E. St. Louis	St. Paul	Sioux City	Peoria	7 Markets
1	Closed	Closed	Closed	Closed	Closed	Closed	Closed	Closed
2	62.24	61.68	62.55	61.31	62.88	63.05	61.73	62.21
3	63.70	63.08	63.99	62.62	63.87	64.34	63.15	63.52
4	63.25	62.54	64.00	63.38	63.53	62.54	62.89	63.57
5	61.77	59.72	62.49	61.46	61.40	62.62	61.03	61.86
6	...	...	...	...	...	...	...	...
7	...	...	...	...	...	...	...	...
8	60.73	60.74	61.36	60.81	61.54	61.99	60.89	61.20
9	61.30	61.29	61.76	60.98	62.09	62.01	60.96	61.58
10	60.77	61.08	60.46	60.62	60.53	60.96	60.76	60.69
11	59.84	59.77	59.76	59.40	59.33	60.14	59.42	59.68
12	60.01	61.30	60.37	59.30	60.65	60.54	59.53	60.25
13	...	...	...	...	...	...	...	...
14	...	...	...	...	...	...	...	...
15	59.73	59.63	60.03	59.46	59.48	59.99	59.10	59.71
16	58.27	57.96	58.64	58.48	58.09	58.58	58.38	58.43
17	58.36	58.49	58.95	57.97	58.31	59.14	58.31	58.48
18	58.92	58.66	59.31	58.10	59.12	59.67	58.76	58.91
19	58.77	58.24	60.20	57.74	58.58	60.41	58.24	58.92
20	57.63	57.27	58.41	56.88	58.01	58.59	56.97	57.55
21	...	...	...	...	...	...	...	...
22	...	...	...	...	...	...	...	...
23	57.40	57.35	58.51	56.63	56.93	58.22	56.75	57.36
24	56.80	56.62	57.55	56.16	57.36	57.31	55.87	56.92
25	55.30	54.88	55.63	54.96	54.96	56.17	53.96	55.33
26	54.29	54.29	54.43	53.95	53.58	54.56	53.05	54.16
27	...	...	...	...	...	...	...	...
28	...	...	...	...	...	...	...	...
29	54.34	54.31	54.35	53.57	53.66	54.59	52.61	54.06
30	54.77	54.74	55.68	53.66	53.95	55.42	53.06	54.55
31	...	...	...	...	...	...	...	...

In October

1	54.42	54.32	55.51	53.07	54.80	55.40	52.81	54.37
2	53.84	53.61	54.33	52.49	54.21	54.48	52.47	53.57
3	51.80	52.00	53.13	51.36	52.18	52.97	50.77	52.19
4	...	...	...	...	...	...	...	...
5	...	...	...	...	...	...	...	...
6	51.39	51.15	52.79	50.24	51.66	52.33	50.40	51.53
7	54.75	54.14	55.03	52.57	55.30	55.81	52.21	54.57
8	55.29	54.92	56.16	55.28	56.36	56.07	54.15	55.78
9	54.28	54.24	54.89	54.46	54.54	54.58	54.22	54.52
10	54.66	54.34	55.39	54.53	...*	55.39	Closed	...*
11	...	...	...	...	...	...	...	...
12	...	...	...	...	...	...	...	...
13	53.72	53.85	54.03	53.66	53.26	53.61	53.40	53.67
14	54.17	53.71	54.39	52.39	54.08	54.74	53.12	53.71
15	56.17	56.25	56.11	54.57	56.47	56.73	54.47	55.63
16	55.31	54.59	55.57	54.39	54.36	55.46	53.69	54.91
17	54.37	54.54	54.81	54.01	53.44	54.49	53.53	54.19
18	...	...	...	...	...	...	...	...
19	...	...	...	...	...	...	...	...
20	55.26	54.77	55.32	54.93	54.80	55.41	54.22	55.14
21	56.34	55.61	57.02	56.49	54.95	56.42	55.15	56.18
22	53.62	53.65	53.34	54.42	52.85	54.05	53.33	53.71
23	53.11	52.94	53.66	52.38	53.35	53.24	52.60	53.03
24	53.73	53.37	54.05	53.18	53.57	54.32	53.41	53.74
25	...	...	...	...	...	...	...	...
26	...	...	...	...	...	...	...	...
27	54.72	54.32	54.80	53.59	54.82	55.08	53.12	54.50
28	54.62	54.52	55.16	53.48	55.18	54.91	53.38	54.41
29	54.05	53.40	54.86	53.11	54.21	54.56	52.95	53.94
30	53.74	53.55	54.20	53.11	54.07	54.98	53.20	53.84
31	52.99	53.30	53.16	52.69	52.96	53.12	53.10	52.98

In November

Date	St. Joseph	Kansas City	Omaha	E. St. Louis	St. Paul	Sioux City	Peoria	7 Markets
1	...	...	...	...	...	...	...	...
2	...	...	...	...	...	...	...	...
3	52.70	51.43	52.11	51.87	52.93	53.24	52.27	52.52
4	53.60	54.13	54.58	52.97	55.06	55.19	53.12	54.12
5	53.31	52.60	52.93	52.80	53.12	53.41	52.53	53.09
6	52.92	53.10	52.70	52.10	53.20	53.45	52.21	52.66
7	54.15	53.86	54.00	52.52	53.61	54.12	53.12	53.50
8	...	...	...	...	...	...	...	...
9	...	...	...	...	...	...	...	...
10	52.67	52.06	52.66	52.18	...*	52.63	52.20	...*
11	54.12	53.41	54.71	53.15	53.80	55.86	53.40	54.17
12	53.74	52.52	53.84	52.69	53.46	53.77	53.12	53.24
13	54.68	53.50	55.16	53.58	54.49	55.06	53.96	54.35
14	54.54	54.60	54.79	53.51	53.86	54.96	53.99	54.31
15	...	...	...	...	...	...	...	...
16	...	...	...	...	...	...	...	...
17	54.53	53.58	54.02	53.58	53.57	54.87	53.62	54.09
18	53.95	54.03	53.49	43.27	54.04	54.26	53.20	53.81
19	54.17	53.71	54.14	53.05	53.74	54.48	53.31	53.76
20	54.56	54.36	54.69	53.70	53.76	55.45	53.78	54.38
21	53.45	53.16	52.67	53.26	53.02	53.33	53.15	53.10
22	...	...	...	...	...	...	...	...
23	...	...	...	...	...	...	...	...
24	53.89	53.40	53.55	53.26	53.60	54.87	52.25	53.72
25	53.61	52.78	53.79	53.40	54.19	55.33	53.24	54.00
26	54.59	49.59	54.74	54.34	54.45	54.61	54.84	54.34
27	Closed	Closed	Closed	Closed	Closed	Closed	Closed	Closed
28	54.05	53.88	55.11	52.12	54.30	54.93	53.80	53.84
29	...	...	...	...	...	...	...	...
30	...	...	...	...	...	...	...	...
31	...	...	...	...	...	...	...	...

In December

1	54.66	53.99	54.04	53.48	54.97	55.24	53.78	54.23
2	54.63	53.97	55.40	53.98	54.16	54.34	54.55	54.27
3	53.07	52.27	52.68	52.91	53.92	53.92	53.41	53.17
4	52.22	51.93	52.01	52.17	52.36	52.68	52.52	52.25
5	53.75	52.36	53.09	52.42	54.11	54.76	53.54	53.39
6	...	...	...	...	...	...	...	...
7	...	...	...	...	...	...	...	...
8	54.87	54.43	54.51	54.40	54.78	55.62	54.81	54.83
9	53.86	53.65	53.34	53.30	53.30	54.18	53.57	53.56
10	52.73	52.54	52.11	...*	...*	53.25	52.98	52.64
11	52.42	50.43	52.74	52.46	53.05	53.77	53.10	52.74
12	53.25	52.89	52.76	52.08	53.52	55.26	53.23	53.36
13	...	...	...	...	...	...	...	...
14	...	...	...	...	...	...	...	...
15	52.89	52.08	52.22	52.12	53.17	52.60	53.11	52.50
16	51.55	51.53	50.26	50.71	50.35	51.42	51.85	50.90
17	51.23	50.63	50.65	50.31	49.93	50.47	50.77	50.47
18	50.96	50.44	51.15	50.35	50.47	51.23	51.47	50.70
19	49.61	48.41	50.29	50.85	50.06	51.44	50.88	50.45
20	...	...	...	...	...	...	...	...
21	...	...	...	...	...	...	...	...
22	48.96	48.69	48.55	49.74	48.49	48.99	49.64	49.05
23	47.76	45.31	48.44	47.57	47.43	48.73	49.29	47.82
24	...*	...*	...*	...*	...*	...*	...*	...*
25	49.52	...*	50.19	49.10	48.92	50.93	50.35	...*
26	50.42	Closed	49.45	49.51	48.87	50.31	50.04	49.72
27	...	...	...	...	...	...	...	...
28	...	...	...	...	...	...	...	...
29	48.41	47.99	47.93	46.54	47.89	48.50	47.93	48.32
30	46.87	46.62	46.33	47.02	46.19	46.54	46.70	46.66
31	46.51	45.52	47.73	47.54	46.97	47.54	47.21	47.15

* Date Not Available

1986 USDA AVERAGE HOG WEIGHTS

Daily Average Price of Barrows & Gilts at Selected Markets According to USDA (in dollars per cwt)

In January

Date	St. Joseph	Kansas City	Omaha	E. St. Louis	St. Paul	Sioux City	Peoria	7 Markets
1	Closed							
2	245	249	252	231	243	250	237	245
3	246	249	245	233	242	242	239	241
4	...	...	...	...	...	...	...	...
5	...	...	...	...	...	...	...	...
6	240	238	246	235	243	243	239	241
7	240	239	252	237	241	245	243	242
8	241	248	244	234	242	248	241	243
9	241	247	247	238	242	247	237	244
10	238	249	242	232	244	247	239	241
11	...	...	...	...	...	...	...	...
12	...	...	...	...	...	...	...	...
13	239	247	252	233	241	249	244	243
14	238	245	248	236	242	242	241	241
15	251	244	249	236	241	245	236	243
16	248	251	249	..*	241	243	241	..*
17	243	237	243	233	242	246	234	241
18	...	...	...	...	...	...	...	...
19	...	...	...	...	...	...	...	...
20	236	247	248	237	239	243	242	242
21	240	240	247	239	241	244	249	242
22	237	249	247	236	241	239	240	240
23	246	240	243	233	243	244	..*	241
24	236	244	242	233	240	240	232	239
25	236	232	245	234	244	242	232	244
26	...	...	...	...	...	...	...	...
27	...	...	...	...	...	...	...	...
28	239	243	241	235	240	241	234	239
29	244	243	243	239	239	242	240	242
30	242	240	241	238	239	235	237	239
31	242	244	240	236	234	241	235	239

In February

Date	St. Joseph	Kansas City	Omaha	E. St. Louis	St. Paul	Sioux City	Peoria	7 Markets
1	...	...	...	...	...	...	...	...
2	...	...	...	...	...	...	...	...
3	235	240	245	234	245	239	241	239
4	233	242	243	238	240	247	239	241
5	242	245	235	234	246	238	231	239
6	246	245	237	237	238	239	238	238
7	232	239	245	235	242	233	240	239
8	...	...	...	...	...	...	...	...
9	...	...	...	...	...	...	...	...
10	233	236	237	238	247	234	233	236
11	241	251	236	235	239	238	237	238
12	238	240	242	..*	236	237	237	239
13	239	239	238	...*	243	238	234	240
14	240	238	238	...*	240	237	238	238
15	...	...	...	...	...	...	...	...
16	...	...	...	...	...	...	...	...
17	Closed							
18	236	241	239	...*	240	238	234	239
19	238	226	252	...*	244	237	238	227
20	239	242	236	...*	248	234	239	239
21	235	224	241	...*	235	235	238	236
22	...	...	...	...	...	...	...	...
23	...	...	...	...	...	...	...	...
24	232	241	244	...*	243	236	...*	238
25	240	254	245	...*	240	241	237	242
26	234	234	239	...*	243	244	242	241
27	238	234	243	236	238	237	236	...*
28	238	234	248	236	238	229	232	..*
29	...	...	...	...	...	...	...	...
30	...	...	...	...	...	...	...	...
31	...	...	...	...	...	...	...	...

In March

Date	St. Joseph	Kansas City	Omaha	E. St. Louis	St. Paul	Sioux City	Peoria	7 Markets
1	...	...	...	...	...	...	...	...
2	...	...	...	...	...	...	...	...
3	239	251	247	239	242	239	235	242
4	237	237	242	237	241	240	236	239
5	234	258	240	241	241	238	235	239
6	239	241	239	238	242	246	245	241
7	238	242	241	237	242	239	230	241
8	...	...	...	...	...	...	...	...
9	...	...	...	...	...	...	...	...
10	233	243	241	237	243	244	242	240
11	242	242	242	239	242	236	239	240
12	236	241	246	239	245	244	238	242
13	242	242	243	238	239	239	240	240
14	236	246	244	240	248	239	238	242
15	...	...	...	...	...	...	...	...
16	...	...	...	...	...	...	...	...
17	241	240	244	242	241	238	241	241
18	240	236	240	242	242	241	242	242
19	234	243	243	239	244	239	237	240
20	241	240	242	234	245	239	240	240
21	235	269	243	241	239	249	236	...*
22	...	...	...	...	...	...	...	...
23	...	...	...	...	...	...	...	...
24	236	245	247	239	241	240	235	241
25	236	255	249	238	250	248	242	244
26	242	243	248	240	241	241	238	242
27	*	*	*	242	239	...*	228	241
28	Closed							
29	...	...	...	...	...	...	...	...
30	...	...	...	...	...	...	...	...
31	236	240	248	244	242	241	226	242

In April

Date	St. Joseph	Kansas City	Omaha	E. St. Louis	St. Paul	Sioux City	Peoria	7 Markets
1	236	234	243	241	245	224	242	242
2	244	260	251	238	245	244	238	244
3	244	249	241	239	247	245	238	244
4	238	244	246	241	243	241	239	242
5	...	...	...	...	...	...	...	...
6	...	...	...	...	...	...	...	...
7	243	254	248	240	245	241	241	243
8	244	250	249	238	250	243	238	245
9	239	254	250	241	245	249	241	244
10	241	250	249	241	244	246	247	245
11	240	245	249	241	242	242	238	243
12	...	...	...	...	...	...	...	...
13	...	...	...	...	...	...	...	...
14	239	260	251	240	246	242	238	244
15	246	241	235	241	244	245	240	242
16	246	249	243	238	245	244	249	243
17	239	248	245	241	..*	240	241	..*
18	240	234	237	239	248	243	245	241
19	...	...	...	...	...	...	...	...
20	...	...	...	...	...	...	...	...
21	241	255	252	245	247	241	241	248
22	238	237	258	239	244	243	241	..*
23	241	258	252	243	247	245	243	246
24	245	261	251	238	244	241	240	245
25	244	246	251	241	243	241	275	244
26	...	...	...	...	...	...	...	...
27	...	...	...	...	...	...	...	...
28	241	247	254	240	244	241	242	243
29	245	247	250	240	252	242	243	245
30	246	247	250	240	245	243	245	244
31	...	...	...	...	...	...	...	...

* Data Not Available

1986 USDA AVERAGE HOG WEIGHTS

Daily Average Price of Barrows & Gilts at Selected Markets According to USDA (in dollars per cwt)

In May

Date	St. Joseph	Kansas City	Omaha	E. St. Louis	St. Paul	Sioux City	Peoria	7 Markets
1	243	244	247	240	245	244	240	244
2	242	275	251	238	255	243	242	247
3	...	...	...	...	...	...	...	...
4	...	...	...	...	...	...	...	...
5	245	243	250	241	252	246	247	246
6	244	243	244	240	250	243	244	244
7	249	247	248	242	244	242	237	245
8	248	248	252	242	245	250	244	246
9	242	248	244	238	242	239	236	...*
10	..	..	..	..	..	..	..	..
11	...	...	...	...	...	...	...	...
12	246	252	246	240	248	244	242	245
13	248	251	250	243	243	250	243	247
14	245	249	249	241	243	247	236	245
15	244	245	247	239	243	244	243	243
16	245	239	248	242	249	241	242	244
17	...	...	...	...	...	...	..	...
18	...	...	...	...	...	...	...	...
19	242	246	248	237	241	247	244	243
20	244	246	245	241	240	242	243	243
21	243	251	247	240	242	244	244	243
22	250	248	244	240	245	245	242	245
23	238	243	239	238	240	243	...*	240
24	...	...	...	...	...	...	..	..
25	...	...	...	...	...	...	...	...
26	Closed							
27	242	247	253	243	242	248	244	246
28	247	246	239	235	242	246	241	241
29	243	241	250	244	240	245	238	244
30	238	237	244	236	244	244	238	241
31	...	...	...	...	...	...	...	...

In June

1	...	...	...	...	...	...	...	...
2	242	239	244	240	238	243	248	241
3	249	250	245	238	242	246	234	244
4	246	246	244	235	246	250	235	243
5	240	248	250	239	243	245	245	243
6	243	238	246	238	241	241	239	241
7	...	...	...	...	...	...	..	..
8	...	...	...	...	...	...	...	...
9	237	265	251	243	244	245	234	245
10	242	243	241	239	243	241	241	242
11	242	248	238	241	241	243	242	241
12	243	234	247	236	247	243	237	242
13	241	233	251	235	241	246	237	243
14	...	...	...	...	...	...	...	...
15	...	...	...	...	...	...	...	...
16	236	241	254	238	242	240	239	244
17	238	245	246	235	243	239	242	240
18	240	241	241	237	238	242	234	240
19	249	239	246	234	242	243	233	242
20	230	239	234	235	241	234	234	235
21	...	...	...	...	...	..	..	..
22	...	...	...	...	...	...	...	...
23	232	241	235	233	241	239	240	236
24	241	250	236	234	239	243	237	239
25	245	239	246	231	236	239	236	237
26	233	242	247	243	235	232	231	239
27	227	...*	236	243	238	236	232	...*
28	...	...	...	...	...	...	...	...
29	...	...	...	...	...	...	...	...
30	235	246	234	237	235	242	236	238
31	...	...	...	...	...	...	...	...

In July

Date	St. Joseph	Kansas City	Omaha	E. St. Louis	St. Paul	Sioux City	Peoria	7 Markets
1	234	235	240	234	235	232	240	235
2	232	239	242	238	237	243	236	239
3	231	244	232	228	240	236	238	235
4	Closed							
5	...	...	...	...	...	...	...	...
6	...	...	...	...	...	...	...	...
7	237	244	240	234	238	238	229	237
8	232	242	244	236	235	244	239	239
9	234	242	246	231	241	240	237	238
10	234	237	246	239	236	237	239	238
11	230	237	238	239	240	236	238	238
12	...	...	...	...	...	...	...	...
13	...	...	...	...	...	...	...	...
14	232	234	235	239	239	235	234	237
15	240	235	237	233	239	237	232	237
16	246	235	237	235	237	233	228	236
17	235	242	241	233	244	235	231	238
18	229	244	235	235	238	234	226	235
19	...	...	...	...	...	...	...	...
20	...	...	...	...	...	...	...	...
21	228	229	235	232	233	235	226	233
22	226	232	234	236	234	236	230	235
23	233	237	242	236	234	241	228	237
24	230	237	235	236	244	234	230	236
25	233	251	233	233	234	236	230	234
26	...	...	...	...	...	...	...	...
27	...	...	...	...	...	...	...	...
28	230	236	233	230	236	238	224	233
29	231	230	238	233	234	234	229	234
30	233	231	236	230	237	231	238	233
31	234	231	233	229	240	234	226	234

In August

1	229	230	230	230	237	237	229	233
2	...	...	...	...	...	...	...	...
3	...	...	...	...	...	...	...	...
4	235	236	231	235	236	240	231	235
5	230	238	237	233	240	246	230	238
6	240	233	233	235	238	235	231	236
7	234	242	244	234	236	243	230	238
8	234	242	234	231	238	234	227	234
9	...	...	...	...	...	...	...	...
10	...	...	...	...	...	...	...	...
11	224	235	239	233	234	235	232	234
12	227	231	238	231	236	249	231	235
13	232	234	236	235	239	236	225	236
14	232	231	238	237	239	237	232	237
15	232	246	230	236	240	235	...*	236
16	...	...	...	...	...	...	...	...
17	...	...	...	...	...	...	...	...
18	237	237	240	232	239	234	255	235
19	227	233	235	233	237	231	233	233
20	232	241	232	231	235	232	240	233
21	235	232	233	231	234	233	229	233
22	235	236	237	237	240	236	229	237
23	...	...	...	...	...	...	...	...
24	...	...	...	...	...	...	...	...
25	232	237	236	235	238	236	234	235
26	237	233	236	232	234	233	248	234
27	230	234	239	234	237	234	232	235
28	234	244	237	235	240	232	230	236
29	230	236	235	242	239	235	...*	236
30	...	...	...	...	...	...	...	...
31	...	...	...	...	...	...	...	...

* Data Not Available

1986 USDA AVERAGE HOG WEIGHTS

Daily Average Price of Barrows & Gilts at Selected Markets According to USDA (in dollars per cst)

In September

Date	St. Joseph	Kansas City	Omaha	E. St. Louis	St. Paul	Sioux City	Peoria	7 Markets
1	Closed							
2	230	237	238	233	237	238	231	235
3	234	235	237	239	240	240	235	238
4	231	236	236	238	239	236	235	237
5	238	242	231	230	240	237	233	235
6	...	...	...	...	...	...	...	...
7	...	...	...	...	...	...	...	...
8	235	246	239	238	237	238	242	238
9	230	244	236	237	240	236	231	237
10	233	247	235	240	244	239	234	239
11	235	238	241	238	243	242	236	240
12	237	236	237	236	239	240	239	238
13	...	...	...	...	...	...	...	...
14	...	...	...	...	...	...	...	...
15	236	243	240	241	244	238	240	240
16	243	239	236	237	241	242	229	240
17	239	238	239	237	241	235	237	238
18	234	247	243	239	242	238	232	238
19	238	247	235	236	246	239	239	239
20	...	...	...	...	...	...	...	...
21	...	...	...	...	...	...	...	...
22	240	237	244	240	239	247	236	242
23	236	245	241	239	244	242	239	241
24	237	240	239	242	239	240	240	240
25	236	251	241	240	245	239	240	241
26	234	237	241	237	245	243	231	240
27	...	...	...	...	...	...	...	...
28	...	...	...	...	...	...	...	...
29	235	238	241	240	244	235	240	239
30	234	237	236	240	246	244	238	241
31	...	...	...	...	...	...	...	...

In October

Date	St. Joseph	Kansas City	Omaha	E. St. Louis	St. Paul	Sioux City	Peoria	7 Markets
1	242	239	240	238	246	245	240	242
2	240	240	242	238	246	246	238	242
3	245	240	246	241	245	244	241	244
4	...	...	...	...	...	...	...	...
5	...	...	...	...	...	...	...	...
6	241	248	244	242	246	246	243	244
7	241	248	246	242	249	238	236	243
8	239	246	240	241	247	242	247	242
9	247	252	243	240	246	244	241	244
10	243	252	238	243	...*	247	Closed	...*
11	...	...	...	...	...	...	...	...
12	...	...	...	...	...	...	...	...
13	241	234	241	244	246	241	240	242
14	242	237	243	242	242	242	238	242
15	242	246	244	241	245	244	243	243
16	245	251	250	241	250	245	244	246
17	238	244	249	243	245	246	246	246
18	...	...	...	...	...	...	...	...
19	...	...	...	...	...	...	...	...
20	241	244	246	246	244	238	247	243
21	248	244	245	234	253	247	246	244
22	250	251	250	242	242	245	241	245
23	244	250	243	243	246	246	247	247
24	241	247	245	241	254	243	246	245
25	...	...	...	...	...	...	...	...
26	...	...	...	...	...	...	...	...
27	243	250	252	246	247	247	246	248
28	245	247	247	246	247	247	243	248
29	249	258	250	247	243	250	244	249
30	250	249	245	242	249	239	249	245
31	247	245	249	245	249	250	246	248

In November

Date	St. Joseph	Kansas City	Omaha	E. St. Louis	St. Paul	Sioux City	Peoria	7 Markets
1	...	...	...	...	...	...	...	...
2	...	...	...	...	...	...	...	...
3	240	263	250	247	250	243	244	246
4	253	249	255	243	246	249	245	248
5	250	252	248	244	247	246	246	247
6	250	249	254	245	245	246	242	248
7	246	243	250	246	242	246	241	246
8	...	...	...	...	...	...	...	...
9	...	...	...	...	...	...	...	...
10	241	259	249	244	...*	250	248	...*
11	235	253	245	250	247	249	249	248
12	247	254	248	249	248	248	249	249
13	247	245	244	246	244	245	247	246
14	247	246	242	251	252	248	250	249
15	...	...	...	...	...	...	...	...
16	...	...	...	...	...	...	...	...
17	244	252	254	251	253	247	248	250
18	243	242	250	248	249	246	244	247
19	246	245	251	248	252	245	243	248
20	250	246	246	249	252	241	251	247
21	246	252	255	248	253	253	246	251
22	...	...	...	...	...	...	...	...
23	...	...	...	...	...	...	...	...
24	248	249	257	248	257	246	255	251
25	257	254	254	246	247	245	246	249
26	241	246	262	247	246	252	244	248
27	Closed							
28	256	255	244	251	250	243	249	249
29	...	...	...	...	...	...	...	...
30	...	...	...	...	...	...	...	...
31	...	...	...	...	...	...	...	...

In December

Date	St. Joseph	Kansas City	Omaha	E. St. Louis	St. Paul	Sioux City	Peoria	7 Markets
1	247	255	261	239	247	251	247	249
2	244	251	243	252	252	251	247	250
3	253	258	254	249	248	248	247	251
4	251	252	252	252	251	253	244	252
5	248	249	256	252	248	248	247	251
6	...	...	...	...	...	...	...	...
7	...	...	...	...	...	...	...	...
8	244	252	256	250	252	250	245	250
9	241	249	250	249	246	244	244	247
10	251	247	257	...*	...*	252	247	252
11	255	254	254	251	250	252	245	253
12	249	247	252	255	249	239	238	248
13	...	...	...	...	...	...	...	...
14	...	...	...	...	...	...	...	...
15	245	255	255	252	246	250	243	251
16	239	257	257	249	246	245	242	248
17	239	251	253	246	250	251	245	248
18	245	249	251	250	253	248	238	249
19	246	253	247	246	249	245	235	247
20	...	...	...	...	...	...	...	...
21	...	...	...	...	...	...	...	...
22	237	247	257	250	254	246	242	249
23	255	281	248	256	249	248	244	253
24	...*	...*	...*	...*	...*	...*	...*	...*
25	2425	...*	242	246	255	237	236	...*
26	245	Closed	253	250	253	243	247	249
27	...	...	...	...	...	...	...	...
28	...	...	...	...	...	...	...	...
29	243	255	253	249	246	245	243	247
30	247	248	254	245	251	250	248	249
31	252	255	246	249	252	247	252	250

* Data Not Available

HOGS & PIGS
Inventory number, June 1 and December 1, Sows Farrowing, and Pig Crop, 1984-86, U.S. According to USDA Crop Reporting Board

INVENTORY NUMBER, JUNE 1-	1984	1985	1986
All Hogs & Pigs	52,815,000	52,250,000	48,845,000
Kept for breeding	7,401,000	6,997,000	6,390,000
Market	45,414,000	45,253,000	42,455,000
MARKET HOGS & PIGS, BY WEIGHT GROUPS			
Under 60 lbs	19,337,000	18,968,000	17,585,000
60-119 lbs	11,387,000	11,200,000	10,610,000
120-179 lbs	8,111,000	8,245,000	8,045,000
180 lbs. & over	6,539,000	6,840,000	6,215,000
DECEMBER 1 INVENTORY-			
All Hogs & Pigs	54,073,000	52,313,000	50,960,000
Kept for breeding	6,933,000	6,783,000	6,612,000
Market	47,140,000	45,530,000	44,349,000
MARKET HOGS & PIGS, BY WEIGHT GROUPS-			
Under 60 lbs	18,071,000	17,301,000	16,956,000
60-119 lbs	12,013,000	11,700,000	11,153,000
120-179 lbs	9,610,000	9,320,000	9,071,000
180 lbs. & over	7,446,000	7,210,000	7,168,000

SOWS FARROWING-	1984	1985	1986
December*-February	2,563,000	2,543,000	2,443,000
March-May	3,131,000	3,027,000	2,793,000
December*-May	5,694,000	5,571,000	5,236,000
June-August	2,955,000	2,849,000	2,688,000
September-November	2,902,000	2,820,000	2,732,000
June-November	5,857,000	5,668,000	5,420,000
PIG CROP-			
December*-February	18,757,000	19,101,000	18,513,000
March-May	23,646,000	23,444,000	21,800,000
December*-May	42,403,000	42,545,000	40,313,000
June-August	22,346,000	22,010,000	20,855,000
September-November	21,837,000	21,474,000	21,115,000
June-November	44,183,000	43,484,000	41,970,000
Year	86,586,000	86,029,000	82,283,000
PIGS PER LITTER(number)			
December*-February	7.32	7.51	7.58
March-May	7.55	7.74	7.58
December*-May	7.45	7.64	7.70
June-August	7.58	7.73	7.76
September-November	7.52	7.62	7.73
June-November	7.54	7.67	7.74

* December preceding year.
**Intentions.
#Average number of pigs per litter with allowance for trend used to compute indicated December-May Pig Crop.

HOGS & PIGS
Inventory Number, March 1, June 1, September 1, December 1, 1984-86, in 10 States According to USDA Crop Reporting Board (in thousand head)

INVENTORY NUMBER, MARCH 1-	1984	1985	1986
All Hogs & Pigs	40,070,000	39,680,000	38,600,000
Kept for breeding	5,446,000	5,220,000	4,988,000
Market	34,624,000	34,460,000	33,612,000
MARKET HOGS & PIGS BY WEIGHT GROUPS-			
Under 60 lbs	12,437,000	12,701,000	12,663,000
60-119 lbs	8,561,000	8,427,000	8,013,000
120-179 lbs	7,769,000	7,580,000	7,276,000
180 lbs. & over	5,857,000	5,752,000	5,660,000
INVENTORY NUMBER, JUNE 1			
All Hogs & Pigs	41,915,000	41,650,000	38,045,000
Kept for breeding	5,771,000	5,397,000	4,840,000
Market	36,144,000	36,253,000	33,205,000
MARKET HOGS & PIGS BY WEIGHT GROUPS-			
Under 60 lbs	15,437,000	15,168,000	13,785,000
60-119 lbs	9,187,000	9,100,000	8,360,000
120-179 lbs	6,361,000	6,545,000	6,245,000
180 lbs. & over	5,159,000	5,440,000	4,815,000
INVENTORY NUMBER,SEPTEMBER 1-			
All Hogs & Pigs	43,180,000	41,820,000	39,585,000
Kept for breeding	5,550,000	5,377,000	4,480,000
Market	37,360,000	36,443,000	34,745,000
MARKET HOGS & PIGS BY WEIGHT GROUPS-			
Under 60 lbs	14,957,000	14,630,000	13,480,000
60-119 lbs	9,209,000	8,820,000	8,645,000
120-179 lbs	7,835,000	7,406,000	7,150,000
180 lbs. & over	5,629,000	5,587,000	5,470,000

INVENTORY NUMBER, DECEMBER 1-	1984	1985	1986
All Hogs & Pigs	42,420,000	41,100,000	39,670,000
Kept for breeding	5,348,000	5,258,000	5,050,000
Market	37,072,000	35,842,000	34,620,000
MARKET HOGS & PIGS, BY WEIGHT GROUPS-			
Under 60 lbs	14,231,000	13,641,000	13,246,000
60-119 lbs	9,502,000	9,240,000	8,740,000
120-179 lbs	7,606,000	7,367,000	7,096,000
180 lbs. & over	5,733,000	5,594,000	5,538,000
SOWS FARROWING-			
December*-February	1,964,000	1,955,000	1,863,000
March-May	2,481,000	2,420,000	2,161,000
December*-May	4,445,000	4,375,000	4,024,000
June-August	2,259,000	2,191,000	2,034,000
September-November	2,316,000	2,265,000	2,150,000
June-November	4,575,000	4,456,000	3,184,000
PIG CROP			
December*-February	14,288,000	14,690,000	14,254,000
March-May	18,814,000	18,762,000	16,878,000
December-May	33,102,000	33,452,000	31,132,000
June-August	17,158,000	16,941,000	15,853,000
September-November	17,420,000	17,255,000	16,729,000
June-November	34,578,000	34,196,000	32,582,000
PIGS PER LITTER-(number)			
December*-February	7.27	7.51	7.65
March-May	7.58	7.75	7.81
December*-May	7.45	7.65	7.74
June-August	7.60	7.73	7.79
September-November	7.52	7.62	7.78
June-November	7.56	7.67	7.79

LIVE HOG OPTION ON FUTURES — CALLS

FEBRUARY 1986 40 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	....	....	6.15A	6.15A	6.35	.992	....	84
3	....	....	6.05A	6.05A	5.90	.989	....	81
6	....	....	....	5.90N	6.45	.996	....	81
7	....	....	6.15A	6.15A	6.22	.996	....	81
8	....	....	5.50A	5.50A	5.02	.988	....	81
9	....	....	....	5.02N	4.62	.985	....	81
10	....	5.15B	....	5.15B	5.02	.992	....	81
13	....	5.10B	....	5.10B	4.47	.992	....	81
14	....	4.55B	....	4.55B	5.10	.998	....	81
15	....	....	....	5.10N	6.00	.999	....	81
16	....	....	5.60A	5.60A	5.42	.999	....	81
17	....	....	4.50A	4.50A	4.40	.998	....	81
20	4.50	4.80	4.50	4.60B@.80	4.72	.999	5	83
21	....	....	4.70A	4.72N	4.75	.999	....	80
22	....	....	....	4.75N	4.75	.999	....	80
23	5.50	5.50	5.50	5.50	5.37	1.000	1	6
24	....	....	....	5.37N	5.55	1.000	....	1
27	....	....	....	....	....	1.000	....	....

FEBRUARY 1986 42 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	....	4.75B	4.20A	4.20A	4.40	.947	....	237
3	....	4.50B	4.15A	4.15A	3.95	.932	....	235
6	....	4.30B	....	4.30B	4.50	.965	....	235
7	....	....	4.25A	4.25A	4.25	.963	....	235
8	3.50	3.50	3.50	3.50	3.05	.910	1	234
9	....	....	2.75A	2.75A	2.70	.886	....	234
10	....	3.20B	....	3.20A	3.05	.924	....	234
13	3.20	3.30B	3.20	3.30B	2.50	.907	1	234
14	....	2.55B	....	2.55B	3.12	.958	....	234
15	....	3.60B	....	3.60B	4.00	.989	....	234
16	....	....	3.60A	3.60A	3.42	.983	....	234
17	3.10	3.10	2.50A	2.50A	2.47	.945	6	234
20	2.40	2.50B	2.40	2.40	2.72	.991	2	229
21	2.70	2.95B	2.70	2.70	2.75	.997	1	229
22	....	....	....	2.75N	2.75	.999	....	228
23	....	3.50B	....	3.50B	3.37	.999	....	228
24	....	....	....	3.37N	4.55	.999	....	175
27	....	....	....	....	....	.999	....	....

FEBRUARY 1986 44 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	....	....	2.65A	2.65A	2.55	.805	....	269
3	2.10	2.40B	2.10	2.15B	2.30	.763	2	269
6	....	2.50B	....	2.50B	2.65	.837	....	269
7	....	....	2.45A	2.45A	2.45	.824	....	269
8	....	....	1.80A	1.80A	1.40	.675	....	269
9	1.50	1.55	1.20A	1.25A	1.30	.615	5	274
10	....	1.60B	....	1.60B	1.40	.685	....	274
13	....	1.55B	1.10A	1.10A	.95	.601	....	274
14	1.00	1.30	.95	1.30	1.35	.727	10	271
15	2.00	2.10B	1.95A	2.10B	2.12	.872	7	274
16	1.40	1.65B	1.40	1.55	1.65	.806	3	273
17	....	....	.90A	.90A	.82	.603	....	272
20	.90	.95	.55	.80B	.95	.731	21	275
21	....	....	.90A	.95N	.92	.768	....	275
22	.80	.80	.70A	.80	.92	.813	1	274
23	.80	1.80	.80	1.80	1.37	.990	6	274
24	1.20	1.50	1.20	1.45	1.55	.996	10	261
27	....	....	....	....	....	.932	....	....

FEBRUARY 1986 46 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	1.20	1.40	1.05	1.40	1.30	.554	12	360
3	1.20	1.20	1.00	1.05	1.15	.490	23	368
6	1.10	1.10	1.10	1.10	1.15	.572	10	358
7	.95	1.00	.90	1.00	1.00	.542	138	464
8	.80	.80	.50	.52	.50	.346	53	452
9	.55@.50	.55	.30	.50	.45	.279	122	363
10	.50@.65	.65	.45	.50B	.42	.335	19	366
13	.35	.50	.30	.30	.30	.221	29	378
14	.25	.40	.25	.40	.40	.319	22	369
15	.45	.70	.40	.65	.65	.502	8	360
16	.50	.55	.40	.45A	.45	.368	133	469
17	.40	.40	.15	.15	.15	.153	136	369
20	.15	.15	.10	.10	.10	.139	10	345
21	.10	.15	.07	.10	.10	.109	27	339
22	.05	.05	.02	.02	.02	.065	10	334

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

FEBRUARY 1986 46 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	.07	.25	.07	.12A@.10	.10	.149	37	332
24	.05	.10	.02	.05	.05	.228	185	20
27	....	....	....	....	....	.181	....	....

FEBRUARY 1986 48 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	.45	.45	.45	.45	.45	.288	3	498
3	.45	.45	.35	.35	.35	.231	34	500
6	.40	.40	.40	.40	.40	.279	27	462
7	.32@.30	.32	.25	.25	.25	.247	47	436
8	.17	.20	.10	.10	.10	.113	60	430
9	.15	.15	.10	.12	.10	.077	20	430
10	.10	.15	.10	.15	.10	.097	27	428
13	.15	.20	.10A	.10A	.10	.040	7	429
14	.05	.05	.05	.05	.05	.066	2	424
15	.05	.12	.05	.12	.12	.140	6	423
16	....	....	.10A	.10A	.10	.068	1	422
17	.10	.10	.02	.02	.02	.012	15	423
20	CAB	.02	CAB	.02	.02	.003	5	419
21	.02	.02	CAB	CAB	CAB	.000	2	418
22	CAB	CAB	CAB	CAB	CAB	.000	4	418
23	CAB	CAB	CAB	CAB	CAB	.000	....	413

FEBRUARY 1986 50 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	.15	.15	.15	.15	.15	.110	32	491
3	....	....	....	.15N	.15	.078	....	487
6	....	....	....	.15N	15	.093	....	484
7	.10	.10	.10	.10	.10	.075	44	484
8	.02	.02	.02	.02	.02	.023	1	484
9	....	....	....	.02N	.02	.012	....	484
10	....	....	....	.02N	.02	.016	....	483
13	....	....	....	.02N	.02	.003	....	483
14	....	....	....	.02N	.02	.006	....	483
15	.02	.02	.02	.02	.02	.017	4	482
16	.02	.02	.02	.02	.02	.004	1	482
17	.02	.02	.02	.02	.02	.000	1	482
20	....	....	....	.02N	.02	.000	....	482
21	....	....	....	.02N	.02	.000	....	482
22	CAB	CAB	CAB	CAB	CAB	.000	97	579
23	CAB	CAB	CAB	CAB	CAB	.000	....	482

FEBRUARY 1986 52 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	.07	.07	.07	.07	.07	.031	1	52
3	....	....	....	.07N	.07	.019	....	52
6	....	....	....	.07N	.07	.021	....	54
7	....	....	....	.07N	.05	.015	....	54
8	....	....	....	.05N	02	.003	....	54
9	....	....	....	.02N	.02	.001	....	54
10	....	....	....	.02N	.02	.001	....	54
13	....	....	....	.02N	.02	.000	....	54
14	....	....	....	.02N	.02	.000	....	54
15	....	....	....	.02N	.02	.000	....	54
16	....	....	....	.02N	.02	.000	....	54
17	....	....	....	.02N	.02	.000	....	54
20	CAB	CAB	CAB	CAB	CAB	.000	2	52
21	CAB	CAB	CAB	CAB	CAB	.000	1	53
22	CAB	CAB	CAB	CAB	CAB	.000	....	52
23	CAB	CAB	CAB	CAB	CAB	.000	....	51

APRIL 1986 38 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	Exchange Closed: President's Day							
18	1.35	1.35	1.30A	1.30A	1.60	.557	31	31
19	1.65	1.65	1.55A	1.65	1.57	.610	1	31
20	1.70	1.70	1.60	1.60	1.50	.608	4	35
21	....	2.20B	....	2.20B	2.05	.723	2	37
24	....	....	1.85A	1.85A	1.80	.701	....	37
25	....	....	....	1.80N	2.27	.794	....	37
26	....	....	2.25A	2.25A	1.82	.725	....	37
27	1.15	1.25	1.15	1.20	1.30	.550	20	52
28	1.10	1.30B	1.00	1.15	1.07	.525	16	66

LIVE HOG OPTION ON FUTURES — CALLS

APRIL 1986 38 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.95@.92	1.00	.90A	1.00	1.05	.563	14	79
4	1.15	1.40B	1.15	1.15	1.00	.548	11	85
5	....	1.15B	....	1.15B	1.07	.577	....	85
6	....	1.45B	....	1.15B	1.17	.603	....	85
7	1.27	1.40	1.27	1.40	1.20	.610	4	85
10	1.00	1.50	.95	1.50	1.85	.790	21	95
11	1.75	2.00	1.60A	1.80	2.30	.875	70	40
12	2.90	2.90	2.20A	2.90	3.07	.954	5	40
13	3.20	3.30B	3.20	3.20A	3.02	.963	3	39
14	3.00	3.00	2.95A	2.95A	3.15	.978	1	39
17	....	....	3.00A	3.00A	3.62	.999	....	38
18	3.10	3.80B	3.10	3.10	3.72	.999	10	38
19	....	....	3.60A	3.60A	3.50	.999	....	38
20	....	....	....	3.50N	3.55	.999	....	4
21	3.35	3.35	3.35	3.35	3.35	.999	1	4
24	....	....	....	....	....	.999	....	....

APRIL 1986 40 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	3.40	3.40	3.40	3.40	3.57	.738	22	247
3	....	....	3.15A	3.15A	2.55	.696	....	247
6	....	3.10B	....	3.10B	3.35	.727	....	247
7	....	....	....	3.35N	2.90	.688	....	247
8	2.50	2.50	2.50	2.50	2.12	.588	1	248
9	....	....	....	2.12N	2.00	.566	....	248
10	....	2.30B	....	2.30B	2.27	.614	....	248
13	....	2.40B	....	2.40B	2.00	.567	....	248
14	2.00	2.20B	2.00	2.20B	2.20	.625	2	248
15	....	2.80B	....	2.80B	2.80	.678	....	248
16	....	....	2.70A	2.70A	2.60	.644	....	248
17	....	....	2.45A	2.45A	2.20	.588	....	248
20	....	2.40B	....	2.40B	2.60	.664	....	248
21	....	2.80B	....	2.80B	2.65	.678	....	248
22	2.75	2.75	2.50	2.50	2.50	.677	4	248
23	....	3.00B	....	3.00B	3.00	.728	....	246
24	....	....	....	3.00N	3.27	.749	2	248
27	3.50	3.50	3.30A	3.30A	3.05	.739	6	246
28	....	....	....	3.05N	3.07	.742	....	245
29	....	3.10B	3.00A	3.10B	3.15	.764	....	245
30	....	....	....	3.15N	3.20	.766	....	245
31	....	....	2.30A	2.30A	2.20	.646	....	245

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	2.00A	2.00A	1.80	.592	....	245
4	1.50	1.50	1.20	1.35	1.35	.514	4	247
5	1.75	1.75	1.45	1.65B	1.57	.514	5	248
6	1.70	1.80B	1.50	1.60A	1.47	.565	18	260
7	....	1.60B	....	1.60B	1.60	.543	....	260
10	1.60	1.60	1.50	1.50	1.42	.525	4	263
11	1.30	1.30	1.05	1.10B	1.10	.438	3	266
12	1.20	1.40	1.10	1.10	1.10	.427	7	273
13	1.10	1.10	.85A	.90	.85	.391	19	286
14	1.10	1.10	1.00	1.00	1.00	.418	2	288
17	Exchange Closed: President's Day							
18	.90	.90	.55	.55	.55	.287	40	288
19	.60	.75	.60	.75	.70	.332	3	290
20	.65	.80	.65	.65	.65	.325	45	294
21	.75	1.05	.75	1.05	.97	.441	19	282
24	.85	.90B	.80	.80	.75	.398	1	282
25	.95	1.10	.82	1.05	1.00	.508	65	282
26	1.00	1.15	.72A	.72A	.72	.413	48	287
27	.60@.50	.60	.50	.50	.45	.239	18	296
28	.35	.45B	.30	.35@.30	.30	.263	9	299

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.25	.35B	.25	.32	.32	.275	15	311
4	.35	.42B	.35	.35	.35	.256	3	313
5	.35	.60	.35	.40	.40	.272	25	329
6	.50	.62	.40	.45A@.40	.40	.286	19	345
7	.50@.52	.60B	.40	.40	.40	.282	109	317
10	.47	.50	.35	.50	.60	.434	38	335
11	.75	.87	.50	.70	.85	.545	26	342
12	.95@1.05	1.40	.95	1.40	1.35	.717	57	347
13	1.50	1.50	1.35	1.45B	1.25	.721	4	342
14	1.35	1.45	1.25	1.30B	1.45	.761	52	360
17	1.30	1.85	1.30	1.80A	1.75	.911	20	352
18	1.75	1.90B	1.30A	1.75	1.82	.952	10	324
19	1.40	1.77	1.40	1.55A	1.60	.963	17	338
20	1.62	1.75	1.40	1.60	1.62	.996	16	336
21	1.50	1.52	1.02	1.25	1.25	.988	207	255
24	....	....	....	....	....	.928	....	....

LIVE HOG OPTION ON FUTURES — CALLS

APRIL 1986 42 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	....	....	2.20A	2.20A	2.20	.585	....	40
3	2.00	2.00	1.65	1.80B	1.95	.535	5	43
6	....	2.00B	....	2.00B	2.10	.568	1	42
7	1.80	1.80	1.80	1.80	1.75	.522	1	43
8	1.55	1.55	1.50	1.50	1.22	.414	3	45
9	1.30	1.30	1.05	1.05	1.15	.391	6	47
10	1.40	1.40	1.40	1.40	1.35	.438	1	47
13	1.45	1.45	1.30A	1.30A	1.12	.387	2	47
14	1.15	1.30	1.10	1.30	1.35	.444	14	55
15	1.50	1.70B	1.50	1.70B	1.72	.500	3	56
16	1.70	1.90	1.65A	1.70A	1.45	.461	4	59
17	1.45	1.50	1.17	1.25	1.25	.403	9	64
20	1.30@.25	1.30	1.25	1.30B	1.40	.477	3	67
21	1.60	1.60	1.60	1.60	1.57	.489	2	65
22	1.60	1.65	1.50	1.65	1.60	.488	5	63
23	1.85	1.90B	1.85	1.90B	1.80	.545	2	63
24	2.00	2.00	1.95	2.00	2.02	.569	9	66
27	2.10	2.20B	2.00A	2.00A	1.72	.551	6	66
28	1.70	1.75B	1.60	1.75B	1.80	.553	14	76
29	2.00	2.00	1.80A	2.00	1.90	.578	....	76
30	1.80	1.90	1.80	1.90	1.85	.579	4	78
31	1.85	1.85	1.20	1.20	1.17	.437	8	77

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.10	1.20	.92	1.00	.92	.375	24	92
4	.92@.90	.92	.50	.60B	.70	.301	18	108
5	.70	.95	.70	.80	.85	.301	26	113
6	.85	.85	.70	.70	.70	.345	26	114
7	.65	.77	.65	.77	.75	.320	6	116
10	.60	.75	.60	.75	.65	.298	33	124
11	.60	.60	.45	.50B	.50	.223	41	124
12	.60	.60	.55	.55	.50	.213	5	129
13	.50	.50	.35	.40	.30	.185	14	136
14	.50	.50	.50	.50	.35	.201	10	146
17	Exchange Closed: President's Day							
18	.35	.35	.20	.20	.20	.109	7	138
19	.25	.30	.25	.30	.25	.132	2	141
20	....	....	....	.25N	.25	.126	29	145
21	.50	.50	.45A	.45A	.40	.197	3	153
24	.30	.30	.25	.30B	.30	.158	32	146
25	.40	.42B	.40	.40	.37	.230	9	141
26	.40	.47	.30A	.30A	.25	.159	40	148
27	.25	.25	.20	.20	.15	.066	25	169
28	.15	.15	.15	.15	.15	.097	3	172

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.10	.10	.10	.10	.10	.094	3	173
4	....	.15	.05	.05	.05	.081	3	171
5	.20	.20	.12A	.20	.12	.085	10	180
6	.12	.12	.12	.12	.12	.088	4	178
7	.12	.12	.12	.12	.10	.082	1	178
10	....	....	....	.10N	.10	.138	....	178
11	.25	.25	.20	.20	.17	.190	11	189
12	.30	.40	.20	.30B	.32	.312	14	189
13	.35	.50	.35	.40A	.35	.287	30	207
14	.35	.40	.35	.35	.35	.297	9	208
17	.35	.45	.25	.42	.40	.377	93	288
18	.45	.45	.25	.45	.45	.392	154	299
19	.40	.45	.25	.37B	.35	.271	37	389
20	.30	.50	.30	.45	.45	.227	58	394
21	.40	.40	.20	.27B@.30	.27	.119	269	77
24	....	....	....	....	....	.161	....	....

APRIL 1986 44 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	....	....	1.30A	1.30A	1.30	.426	....	70
3	1.20	1.20	1.00	1.10	1.15	.375	5	72
6	1.10	1.10	1.10	1.10	1.20	.404	1	72
7	1.10	1.10	1.10	1.10	1.00	.359	2	72
8	1.00	1.00	.85	.95A	.80	.262	7	75
9	.80	.80	.70	.75B	.65	.243	5	79
10	....	.80B	....	.80B	.70	.281	....	79
13	.70	.75B	.70	.70	.60	.235	1	80
14	.65	.70B	.65	.70B	.70	.282	1	80
15	.85	.90B	.85	.90B	.95	.330	1	80
16	.95	.95	.80	.80	.80	.294	10	79
17	.70	.70	.70	.70	.60	.244	5	83
20	....	.65B	....	.65B	.75	.303	....	83
21	.95	.95	.95	.95	.85	.312	2	85
22	1.00	1.00	.90	.90	.80	.310	21	106
23	.97	1.20	.97	1.20	.95	.361	11	110

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

APRIL 1986 44 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	1.10	1.10	.90	1.10	1.12	.382	8	111
27..	1.20@.25	1.25	1.15A	1.15A	1.00	.359	10	112
28..	1.00	1.05	.80	1.00A	.90	.360	16	113
29..	1.00	1.02	.95	1.02	1.02	.382	15	126
30..	.90	.90	.80	.90	.95	.380	3	126
31..	1.05	1.05	.70	.70	.60	.252	8	131

IN FEBRUARY

3..	.60	.60	.40	.45	.42	.200	5	133
4..	.32@.30	.32	.25	.25	.27	.147	21	148
5..	.35	.45B	.35	.40	.40	.147	17	153
6..	.40	.40	.35	.40	.35	.175	9	156
7..	.30	.35	.30	.35	.35	.154	3	154
10..	.40	.40	.30A	.30A	.25	.135	4	156
11..	.27	.30	.20	.25A	.15	.090	9	161
12..	.20	.25	.15A	.25	.15	.083	3	161
13..	.20	.20	.20	.20	.15	.068	2	163
14..	.20	.20	.20	.20	.15	.075	2	165
17..	Exchange Closed; President's Day							
18..	.15	.15	.15	.15	.15	.030	6	167
19..	....	....	....	.15N	.10	.038	....	167
20..	....	....	....	.10N	.10	.035	....	161
21..	.15	.15	.15	.15	.15	.063	4	159
24..	.15	.15	.15	.15	.10	.043	5	163
25..	....	....	....	.10N	.10	.071	....	163
26..	....	....	....	.10N	.10	.041	....	163
27..	.10	.10	.05	.05	.05	.011	20	173
28..	....	....	....	.05N	.05	.026	....	164

IN MARCH

3..	....	....	....	.05N	.02	.022	....	164
4..	.07	.07	.05A	.05A	.02	.018	1	166
5..	....	....	....	.02N	.02	.018	....	165
6..	.05	.05	.05	.05	.02	.017	1	166
7..	....	....	....	.02N	.02	.015	....	166
10..	....	....	....	.02N	.02	.024	....	166
11..	....	....	....	.02N	.02	.034	....	166
12..	.05	.15B	.05	.10	.05	.066	4	166
13..	.10@.12	.12	.10	.12	.05	.048	3	165
14..	.12	.12	.10	.10	.05	.043	7	171
17..	.07	.10	.07	.10	.10	.028	41	205
18..	.05	.05	.05	.05	.05	.016	7	205
19..	.05	.10	.05	.10	.10	.001	53	226
20..	.05	.05	.02	.05	.05	.000	46	245
21..	.02	.02	.02	.02	.02	.000	18	....

APRIL 1986 46 CALLS

IN JANUARY 1986

1..	Exchange Closed; New Year's Day							
2..	.70	.70	.67	.67@.70	.70	.283	23	167
3..	....	....	....	.70N	.60	.240	11	177
6..	....	....	....	.60N	.65	.262	....	166
7..	.65	.65	.65	.65	.50	.224	1	166
8..	.45	.50	.45	.50	.30	.150	2	167
9..	.40	.40	.40	.40	.30	.135	4	170
10..	.40	.45B	.40	.45B	.42	.162	2	168
13..	.45	.50	.40A	.40A	.30	.128	13	167
14..	.40	.40	.30	.37	.35	.159	7	169
15..	.50	.65	.50	.65	.50	.194	6	171
16..	.50	.50	.50	.50	.40	.167	13	173
17..	.40	.40	.35	.35	.30	.131	12	185
20..	.50	.50	.50	.50	.40	.170	6	185
21..	.50	.50	.50	.50	.40	.175	11	185
22..	....	....	....	.40N	.40	.173	....	185
23..	.50	.50	.50	.50	.50	.210	4	189
24..	....	.55B	....	.50N	.60	.225	....	189
27..	.60	.60	.35	.40@.35	.35	.204	52	235
28..	.30	.40	.30	.40	.45	.203	3	232
29..	.45	.45	.45	.45	.50	.219	4	238
30..	.50	.50	.40A	.40A	.40	.216	4	234
31..	.30	.30	.20	.20	.22	.124	4	234

IN FEBRUARY

3..	.20	.25	.20	.20	.17	.089	9	228
4..	.12	.20	.10	.10	.10	.059	18	215
5..	.20	.20	.15	.15	.15	.059	12	229
6..	.20	.20	.15	.15	.15	.074	26	229
7..	.20	.20	.15	.15	.15	.061	9	234
10..	.15	.15	.15	.15	.10	.049	15	243
11..	.10@.07	.10	.07	.07	.07	.029	1	243
12..	....	....	....	.07N	.07	.026	5	248

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

APRIL 1986 46 CALLS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13..	.15	.15	.15	.15	.15	.019	160	248
14..	....	....	....	.15N	.07	.022	....	238
17..	Exchange Closed; President's Day							
18..	.07	.07	.07	.07	.07	.006	10	248
19..	....	....	....	.07N	.05	.008	....	248
20..	....	....	....	.05N	.05	.007	....	248
21..	.07	.07	.07	.07	.07	.015	11	239
24..	.07	.07	.07	.07	.07	.008	10	249
25..	.05	.05	.05	.05	.05	.015	5	248
26..	.02	.02	.02	.02	.02	.007	2	247
27..	.02	.02	.02	.02	.02	.001	....	247
28..	....	....	....	.02N	.02	.005	2	247

IN MARCH

3..	.02	.02	.02	.02	.02	.003	12	235
4..	....	....	....	.02N	.02	.002	....	235
5..	....	....	....	.02N	.02	.002	....	235
6..	....	....	....	.02N	.02	.002	....	235
7..	....	....	....	.02N	.02	.001	....	235
10..	....	....	....	.02N	.02	.002	....	235
11..	....	....	....	.02N	.02	.003	....	235
12..	....	....	....	.02N	.02	.006	....	235
13..	....	....	....	.02N	.02	.003	....	235
14..	....	....	....	.02N	.02	.002	....	235
17..	CAB	CAB	CAB	CAB	CAB	.000	3	236
18..	CAB	CAB	CAB	CAB	CAB	.000	....	234
19..	CAB	CAB	CAB	CAB	CAB	.000	....	234
20..	CAB	CAB	CAB	CAB	CAB	.000	....	233

APRIL 1986 48 CALLS

IN JANUARY 1986

1..	Exchange Closed; New Year's Day							
2..	....	....	....	.45N	.42	.173	....	75
3..	....	....	....	.42N	.32	.141	....	75
6..	....	....	....	.32N	.32	.155	....	75
7..	....	....	....	.32N	.22	.127	....	75
8..	....	....	....	.22N	.12	.077	....	75
9..	....	.22B	....	.22B	.22	.068	....	75
10..	.22@.20	.30	.20	.30	.15	.084	5	77
13..	....	....	....	.15N	.12	.062	....	77
14..	.15	.20	.15	.20	.15	.081	2	77
15..	....	.20B	....	.20B	.22	.103	....	76
16..	....	....	....	.22N	.20	.084	....	76
17..	.15	.15	.15	.15	.12	.062	5	81
20..	.20	.20	.20	.20	.20	.084	1	81
21..	....	....	....	.20N	.20	.087	....	81
22..	....	....	....	.20N	.20	.085	....	81
23..	....	....	....	.20N	.25	.108	....	81
24..	.20	.25	.20	.25	.25	.117	7	81
27..	.25	.25	.25	.25	.20	.101	4	81
28..	.15	.15	.15	.15	.20	.100	2	79
29..	....	....	.15A	.15A	.22	.109	....	79
30..	....	....	.20A	.20A	.20	.106	....	79
31..	.10	.10	.10	.10	.07	.053	3	76

IN FEBRUARY

3..	....	....	....	.07N	.05	.034	....	76
4..	.05	.05	.05	.05	.05	.020	1	75
5..	....	....	....	.05N	.05	.020	....	75
6..	....	....	....	.05N	.05	.026	....	75
7..	.05	.05	.05	.05	.05	.020	1	74
10..	....	....	....	.05N	.05	.015	....	74
11..	....	....	....	.05N	.05	.007	....	74
12..	....	....	....	.05N	.05	.006	....	74
13..	.10	.10	.10	.10	.10	.004	50	70
14..	....	....	....	.10N	.05	.005	....	70
17..	Exchange Closed; President's Day							
18..	....	....	....	.05N	.02	.001	....	70
19..	....	....	....	.02N	.02	.001	....	70
20..	....	....	....	.02N	.02	.001	....	70
21..	.05	.05	.05	.05	.02	.002	10	68
24..	....	....	....	.02N	.02	.001	....	68
25..	....	....	....	.02N	.02	.002	....	68
26..	....	....	....	.02N	.02	.000	....	68
27..	....	....	....	.02N	.02	.000	....	68
28..	....	....	....	.02N	.02	.000	....	68

IN MARCH

3..	....	....	....	.02N	.02	.000	....	68
4..	....	....	....	.02N	.02	.000	....	68
5..	....	....	....	.02N	.02	.000	....	68
6..	....	....	....	.02N	.02	.000	....	68

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

APRIL 1986 48 CALLS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7..	CAB	CAB	CAB	CAB	CAB	.000	....	68
10..	CAB	CAB	CAB	CAB	CAB	.000	3	68
11..	CAB	CAB	CAB	CAB	CAB	.000	....	68
12..	CAB	CAB	CAB	CAB	CAB	.000	....	68
13..	CAB	CAB	CAB	CAB	CAB	.000	....	68
14..	CAB	CAB	CAB	CAB	CAB	.000	....	68
17..	CAB	CAB	CAB	CAB	CAB	.000	....	68
18..	CAB	CAB	CAB	CAB	CAB	.000	....	68
19..	CAB	CAB	CAB	CAB	CAB	.000	....	68
20..	CAB	CAB	CAB	CAB	CAB	.000	....	68

JUNE 1986 40 CALLS

IN FEBRUARY 1986

27..	3.82	3.82	3.82	3.82	3.55	.726	12	12
28..	....	3.70B	....	3.70B	3.65	.703	....	12

IN MARCH

3..	....	....	3.60A	3.60A	3.85	.718	....	12
4..	....	....	....	3.85N	3.85	.717	....	12
5..	....	....	....	3.85N	3.90	.728	....	12
6..	....	4.00B	....	4.00B	4.10	.739	....	12
7..	....	....	....	4.10N	3.65	.719	....	12
10..	3.75	3.75	3.55A	3.55A	4.25	.763	3	14
11..	....	....	....	4.25N	4.60	.784	....	14
12..	....	....	4.45A	4.45A	5.30	.830	....	14
13..	....	5.55B	....	5.30N	5.50	.850	....	14
14..	....	....	....	5.50N	5.55	.852	....	14
17..	....	....	5.50A	5.55N	5.95	.876	....	14
18..	....	....	5.85A	5.85A	5.72	.869	1	15
19..	....	....	5.50A	5.50A	5.65	.874	....	15
20..	....	....	....	5.65N	5.47	.870	....	15
21..	....	....	5.45A	5.45A	5.25	.869	....	15
24..	....	5.40B	4.75A	4.75A	5.05	.860	....	15
25..	....	....	....	5.05N	5.75	.898	....	15
26..	....	....	....	5.75N	5.45	.889	....	15
27..	....	....	5.25A	5.25A	5.52	.899	....	15
28..	Exchange Closed; Good Friday							
31..	....	....	4.50A	4.50A	4.15	.837	....	15

IN APRIL

1..	....	....	3.70A	3.70A	4.47	.863	....	15
2..	....	....	....	4.47N	4.47	.864	....	15
3..	....	....	3.50A	3.50A	3.17	.770	....	15
4..	....	....	2.50A	2.50A	2.02	.639	....	15
7..	1.70	2.00B	1.70	2.00B	1.50	.590	1	16
8..	....	2.40B	....	2.40B	2.70	.590	....	16
9..	....	....	....	2.70N	2.90	.744	....	15
10..	2.70	2.70	2.65A	2.65A	2.30	.688	1	15
11..	....	2.90B	....	2.90B	2.95	.771	....	15
14..	....	....	....	2.95N	2.85	.763	....	15
15..	....	....	....	2.85N	2.50	.720	....	15
16..	....	....	1.85A	1.85A	1.85	.618	....	15
17..	1.55@.52	2.25B	1.52	2.25B	2.75	.773	50	65
18..	4.10	4.10	3.60A	3.60A	3.80	.860	2	66
21..	3.65	3.65	3.50A	3.65	3.42	.843	2	64
22..	....	4.20B	....	4.20B	4.65	.923	....	64
23..	....	....	3.90A	3.90A	4.10	.899	....	64
24..	....	....	3.90A	3.90A	4.32	.915	....	64
25..	....	....	3.90A	3.90A	3.77	.888	....	64
28..	....	4.15B	....	4.15B	4.02	.917	....	64
29..	....	4.25B	....	4.25B	5.45	.970	....	64
30..	....	5.50B	....	5.50B	6.62	.989	....	64

IN MAY

1..	....	....	6.40A	6.40A	5.87	.982	....	64
2..	....	....	....	5.87N	5.87	.984	....	64
5..	....	6.75B	....	6.75B	6.55	.995	....	64
6..	....	6.80B	....	6.80B	6.65	.996	....	64
7..	....	....	6.40A	6.40A	6.60	.997	....	64
8..	....	7.00B	....	7.00B	8.10	.999	....	64
9..	....	....	....	8.10N	7.77	.999	....	64
12..	....	....	7.35A	7.35A	6.95	.999	....	64
13..	....	8.15B	....	8.15B	7.95	.999	....	64
14..	....	8.50B	7.90A	8.50B	8.65	.999	....	64
15..	....	8.70B	8.20A	8.20A	8.15	.999	....	64
16..	....	....	7.20A	7.50A	7.47	.999	....	64
19..	....	8.80B	....	8.80B	8.77	1.000	....	64
20..	....	....	....	8.77N	8.77	1.000	....	64
21..	....	9.00B	7.65A	7.65A	7.85	1.000	....	64
22..	....	8.20B	....	8.20B	8.30	1.000	....	14

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

JUNE 1986 40 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	....	8.90B	8.20A	8.90B	9.07	1.000	....	14
26..	Exchange Closed; Memorial Day							
27..	....	....	....	....	....	1.000	....	....

JUNE 1986 42 CALLS

IN FEBRUARY 1986

5..	3.95	3.95	3.75A	3.75A	3.75	.668	....	....
6..	....	....	....	3.75N	3.50	.702	4	4
7..	....	....	....	3.50N	3.75	.696	....	4
10..	....	....	3.70A	3.70A	3.40	.680	....	4
11..	....	....	....	3.40N	3.00	.641	....	4
12..	....	....	....	3.00N	2.82	.638	....	4
13..	....	....	....	2.82N	2.72	.626	....	4
14..	....	2.90B	....	2.90B	2.90	.646	....	4
17..	Exchange Closed; President's Day							
18..	....	....	2.50A	2.50A	2.45	.569	....	4
19..	....	....	....	2.45N	2.50	.596	....	4
20..	....	....	....	2.50N	2.25	.575	....	4
21..	....	2.75B	....	2.75B	2.75	.632	....	4
24..	....	....	....	2.75N	2.40	.603	....	4
25..	....	3.00B	....	3.00B	3.20	.674	....	2
26..	....	....	3.10A	3.20N	2.90	.654	....	2
27..	2.50	2.50	2.50	2.50	2.35	.578	1	3
28..	....	2.40B	....	2.40B	2.40	.579	....	3

IN MARCH

3..	....	....	2.10A	2.10A	2.60	.594	....	3
4..	....	....	....	2.60N	2.45	.593	....	3
5..	....	....	....	2.45N	2.62	.604	....	3
6..	....	2.75B	2.60A	2.60A	2.70	.617	....	3
7..	2.80	2.80	2.60A	2.60A	2.35	.592	10	12
10..	2.40	2.50	2.40	2.45A	2.90	.641	3	15
11..	....	....	....	2.90N	3.10	.662	....	15
12..	....	3.20B	....	3.20B	3.90	.718	....	15
13..	....	....	....	3.90N	4.00	.742	....	15
14..	....	....	....	4.00N	3.92	.743	....	15
17..	....	....	3.85A	3.85A	4.10	.773	....	15
18..	....	....	....	4.10N	4.05	.760	....	15
19..	....	....	3.90A	3.90A	4.05	.766	....	15
20..	....	....	....	4.05N	3.80	.758	....	15
21..	....	....	3.75A	3.75A	3.75	.754	....	15
24..	....	....	....	3.75N	3.40	.737	....	15
25..	....	3.55B	....	3.55B	4.00	.792	....	15
26..	....	....	....	4.00N	3.60	.775	....	15
27..	....	....	....	3.60N	3.72	.788	....	15
28..	Exchange Closed; Good Friday							
31..	....	....	2.90A	2.90A	2.67	.686	....	15

IN APRIL

1..	....	....	2.40A	2.40A	2.87	.719	....	15
2..	....	2.90B	....	2.90B	2.87	.719	....	15
3..	....	....	1.95A	1.95A	1.90	.584	....	15
4..	1.50	1.50	1.10	1.10	1.10	.428	6	21
7..	1.10	1.10	.75	.75	.75	.368	7	27
8..	1.45	1.45	1.35	1.45B	1.57	.368	10	37
9..	1.35	1.50B	1.35	1.50B	1.65	.533	2	38
10..	1.55	1.70	1.10	1.15	1.25	.466	14	51
11..	1.17	1.77B	1.17	1.75	1.75	.564	6	55
14..	1.60	1.60	1.40	1.50	1.67	.548	7	62
15..	1.60	1.75	1.50A	1.50A	1.35	.492	5	67
16..	1.10	1.25	.85	.90	.90	.380	14	73
17..	1.00	1.55B	.75	1.50	1.55	.557	36	99
18..	2.00	2.50	2.00	2.30	2.42	.681	10	104
21..	2.00	2.00	2.00	2.00	2.02	.646	2	105
22..	2.00	2.80	2.00	2.80	2.90	.784	16	88
23..	2.60	2.70	2.30A	2.30A	2.50	.735	8	84
24..	2.30	2.60B	2.30	2.35B	2.65	.762	1	78
25..	2.20	2.20	2.20	2.20	2.15	.708	1	78
28..	....	2.45B	....	2.45B	2.35	.750	....	78
29..	2.75	3.70	2.55	3.70	3.55	.879	24	71
30..	3.80	4.85	3.60	4.85	4.72	.943	18	65

IN MAY

1..	4.15	4.20B	4.10A	4.15A	3.97	.913	1	63
2..	4.00	4.00	3.90A	4.00	3.97	.918	30	33
5..	4.50	4.80B	4.50	4.80B	4.57	.960	1	30
6..	4.80	4.80	4.60A	4.80	4.72	.967	2	21
7..	....	....	4.40A	4.60A	4.62	.970	....	20
8..	5.15	5.15	5.15	5.15	6.10	.994	2	18
9..	6.05	6.10	6.00A	6.00A	5.77	.993	1	18
12..	....	....	5.10A	5.10A	4.95	.992	1	17
13..	6.10	6.15B	6.10	6.15B	5.95	.998	1	16

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

JUNE 1986 42 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14..	....	6.50B	5.90A	6.50B	6.65	.999	....	15
15..	....	....	6.20A	6.20A	6.15	.999	....	15
16..	....	....	5.20A	5.50A	5.47	.999	....	15
19..	7.00	7.00	7.00	7.00	6.77	.999	1	13
20..	7.20	7.20	6.80A	6.80A	6.80	.999	9	16
21..	....	7.00B	5.65A	5.65A	5.87	1.000	....	8
22..	....	6.20B	....	6.20B	6.32	1.000	....	5
23..	....	6.90B	6.25A	6.90B	7.07	1.000	....	5
26..	Exchange Closed; Memorial Day							
27..	....	....	....	....	....	.999	....	....

JUNE 1986 44 CALLS

IN JANUARY 1986

1..	Exchange Closed: New Year's Day							
2..	3.10	3.10	3.10	3.10	3.10	.628	....	2
3..	....	....	....	3.10N	2.87	.586	1	3
6..	....	3.10B	....	3.10B	3.30	.605	....	3
7..	2.90	2.90	2.90	2.90	3.20	.603	1	4
8..	....	....	....	3.20N	2.75	.553	....	4
9..	....	....	2.50A	2.50A	2.45	.512	....	4
10..	2.80	2.80	2.80	2.80	2.60	.536	5	9
13..	3.00	3.00	3.00	3.00	2.55	.522	1	10
14..	2.60	2.70	2.60	2.70	2.80	.556	7	15
15..	2.75	2.75	2.75	2.75	3.05	.593	1	13
16..	....	....	....	3.05N	3.27	.599	....	13
17..	3.20	3.20	3.15A	3.20	3.20	.583	1	13
20..	....	....	....	3.20N	3.40	.620	....	13
21..	....	....	....	3.40N	3.35	.615	....	13
22..	....	....	....	3.35N	3.32	.610	....	13
23..	....	....	....	3.32N	3.32	.615	....	13
24..	....	....	....	3.32N	3.52	.636	....	13
27..	....	3.60B	....	3.60B	3.20	.635	....	13
28..	....	....	....	3.20N	3.65	.661	....	13
29..	....	3.70B	....	3.65N	3.80	.688	....	13
30..	3.85	3.85	3.85	3.85	3.80	.689	1	14
31..	....	....	3.10A	3.10A	2.75	.608	....	14

IN FEBRUARY

3..	....	2.80B	....	2.80B	2.50	.561	....	14
4..	....	....	....	2.50N	2.45	.537	....	13
5..	....	....	....	2.45N	2.60	.537	....	13
6..	2.35	2.35	2.20	2.20	2.35	.574	12	18
7..	....	....	2.30A	2.35N	2.55	.566	....	18
10..	....	....	2.35A	2.35A	2.30	.546	....	18
11..	1.95@2.00	2.00	1.95	2.00	2.07	.503	4	20
12..	....	....	....	2.07N	1.72	.500	....	20
13..	....	1.80B	....	1.80B	1.65	.485	....	20
14..	2.00	2.00	1.85	1.85	1.85	.506	4	19
17..	Exchange Closed; President's Day							
18..	....	....	1.50A	1.50A	1.50	.424	....	19
19..	....	....	....	1.50N	1.40	.450	....	19
20..	1.50	1.50	1.50	1.50	1.40	.428	1	19
21..	....	1.70B	....	1.70B	1.75	.486	....	19
24..	....	....	1.70A	1.70A	1.45	.453	....	19
25..	2.15	2.15	2.15	2.15	2.05	.528	3	21
26..	....	2.10B	1.90A	1.90A	1.85	.505	....	21
27..	1.50	1.75	1.40	1.40	1.40	.425	34	54
28..	....	1.50B	....	1.50B	1.50	.454	....	50

IN MARCH

3..	1.35	1.50	1.35	1.50	1.50	.466	21	59
4..	1.40	1.50	1.40	1.50	1.50	.464	2	53
5..	....	....	....	1.50N	1.55	.475	....	53
6..	....	1.70B	....	1.55N	1.60	.487	....	53
7..	....	1.65B	....	1.60N	1.55	.461	....	53
10..	1.50	1.55	1.45A	1.55	1.95	.509	4	57
11..	1.60	1.85	1.60	1.80B@.85	2.02	.528	3	60
12..	2.10	2.30	2.10	2.30	2.50	.587	2	61
13..	2.50	2.60B	2.50	2.60B	2.60	.612	1	60
14..	2.60	2.60	2.60	2.60	2.70	.609	1	60
17..	2.75	2.75	2.45A	2.75	2.95	.641	2	60
18..	....	....	2.65A	2.65A	2.72	.623	....	60
19..	2.35	2.35	2.35	2.35	2.75	.628	4	64
20..	2.40	2.55	2.40	2.55	2.55	.615	18	80
21..	2.30	2.30	2.30	2.30	2.50	.608	1	75
24..	2.00	2.00	2.00	2.00	2.10	.583	1	76
25..	....	2.50B	....	2.50B	2.60	.647	....	76
26..	....	....	2.50A	2.50A	2.30	.621	....	76
27..	....	....	....	2.30N	2.32	.633	....	76
28..	Exchange Closed; Good Friday							
31..	1.40	1.50	1.40	1.50	1.50	.503	2	77

LIVE HOG OPTION ON FUTURES — CALLS

JUNE 1986 44 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.25	1.25	1.25	1.25	1.40	.537	....	77
2..	1.60	1.80	1.60	1.65	1.40	.533	5	80
3..	1.25	1.25	1.00A	1.00A	.90	.385	4	78
4..	1.10	1.10	.50	.50	.47	.244	23	82
7..	.50	.60	.40	.60	.40	.191	10	83
8..	.60	.75	.60	.70B	.70	.191	14	87
9..	.70	.80	.70	.70	.70	.322	41	92
10..	.70	.80	.50	.50	.50	.262	16	98
11..	.75	.90B	.75	.80	.80	.347	29	91
14..	.60	.75	.60	.65	.77	.326	3	92
15..	.77	.80	.60	.60	.60	.276	5	92
16..	.60@.40	.60	.40	.40	.35	.188	12	99
17..	.40	.90	.35	.75B@.90	.85	.331	15	105
18..	1.00	1.20	1.00	1.10	1.20	.455	47	140
21..	1.00	1.00	.85A	.85A	1.00	.408	17	147
22..	1.10	1.50	1.00	1.50	1.65	.568	38	160
23..	1.35	1.35	1.20A	1.20A	1.35	.502	6	163
24..	1.25@.35	1.35	1.15	1.30	1.45	.533	12	165
25..	1.15	1.15	1.10	1.10A	1.15	.464	5	170
28..	1.20	1.25B	1.15	1.15	1.15	.500	10	176
29..	1.40	2.10	1.40	2.10	2.00	.689	11	179
30..	1.95	3.40	1.95	3.00	2.95	.813	30	175

IN MAY

1..	2.70	2.70	2.40	2.40	2.30	.743	9	173
2..	2.20	2.30	2.20	2.30	2.30	.747	32	141
5..	2.10	3.10	2.10	2.85	2.85	.834	11	141
6..	3.15	3.15	2.70	2.80	2.85	.850	3	141
7..	2.30	2.50B	2.30	2.50B	2.80	.853	1	141
8..	3.25	4.20	3.25	4.20	4.12	.953	9	140
9..	4.30	4.30	3.80	3.90A	3.82	.946	48	140
12..	3.25	3.35B	3.10A	3.10A	3.00	.923	1	139
13..	3.50	4.15B	3.50	4.15B	3.97	.975	3	132
14..	3.95	4.75	3.90A	4.75	4.75	.992	20	109
15..	....	....	4.10A	4.10A	4.15	.989	....	109
16..	2.90	3.30B	2.90	3.30B	3.50	.980	6	105
19..	4.30	5.00	4.30	5.00	4.80	.999	3	106
20..	5.10	5.25B	4.80A	5.00	4.80	.999	17	89
21..	....	5.00B	3.65A	3.65A	3.87	.999	....	64
22..	4.10	4.20B	4.10	4.20B	4.30	1.000	1	63
23..	4.45	4.90B	4.45	4.90B	5.07	1.000	1	63
26..	Exchange Closed; Memorial Day							
27..	....	....	....	....	....	.999	....	....

JUNE 1986 46 CALLS

IN JANUARY 1986

1..	Exchange Closed; New Year's Day							
2..	....	....	2.50A	2.50A	2.35	.516	....	4
3..	2.25	2.25	2.25	2.25	2.20	.472	3	7
6..	....	....	....	2.20N	2.30	.490	....	6
7..	....	....	....	2.30N	2.30	.488	....	6
8..	2.35	2.35	2.00	2.00	1.90	.437	9	12
9..	....	....	....	1.90N	1.70	.396	....	12
10..	....	1.80B	....	1.80B	1.80	.419	....	12
13..	....	....	....	1.80N	1.75	.404	....	12
14..	1.50	1.50	1.50	1.50	1.95	.437	27	34
15..	1.90	2.00B	1.90	2.00B	2.10	.474	1	35
16..	1.90	2.10B	1.90	2.10B	2.35	.480	9	44
17..	....	....	2.10A	2.10A	2.10	.463	1	45
20..	....	2.15B	....	2.15B	2.25	.500	....	45
21..	2.15	2.20B	2.15	2.20B	2.40	.494	1	46
22..	....	....	....	2.40N	2.37	.489	....	46
23..	2.37	2.50	2.25A	2.47A	2.25	.493	4	50
24..	2.30	2.30	2.30	2.30	2.50	.514	3	53
27..	2.50	2.60B	2.50	2.50	2.35	.512	4	57
28..	....	....	....	2.35N	2.47	.540	....	57
29..	2.47	2.60	2.47	2.60	2.80	.569	2	59
30..	2.50	2.60	2.50	2.60	2.80	.569	1	60
31..	2.10	2.10	1.95	1.95	1.85	.481	3	63

IN FEBRUARY

3..	....	....	....	1.85N	1.65	.432	....	63
4..	1.50	1.50	1.35A	1.45	1.45	.407	7	60
5..	....	1.50B	....	1.50B	1.57	.407	....	60
6..	1.60	1.60	1.45	1.45@.60	1.60	.444	6	66
7..	1.60	1.70B	1.50A	1.60@.70B	1.60	.435	4	70
10..	1.50	1.50	1.45A	1.45A	1.45	.413	1	70
11..	1.15	1.15	1.15	1.15	1.15	.371	1	70
12..	....	....	....	1.15N	1.15	.367	....	70
13..	....	....	1.00A	1.00A	1.00	.352	....	70
14..	.90	1.10	.90	1.10	1.10	.371	3	73
17..	Exchange Closed; President's Day							
18..	1.00	1.00	.85A	.90	.90	.293	8	71

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

JUNE 1986 48 CALLS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	....	....	....	.90N	.90	.317	....	71
20	.80	.80	.80	.80	.80	.296	1	71
21	1.10	1.20	1.10	1.20	1.20	.348	2	72
24	1.10	1.10	1.05A	1.05A	1.00	.316	2	72
25	1.00	1.25	.95	1.25	1.25	.384	3	72
26	1.20	1.30	1.00	1.00	1.00	.362	6	73
27	.90	.90	.80	.80	.80	.288	17	77
28	.70	.80	.70	.80	.80	.338	4	77
				IN MARCH				
3	.75	.87	.60	.87	.87	.347	4	78
4	....	.90	.90	.90	.90	.344	1	79
5	....	....	....	.90N	.90	.354	....	79
6	.90	1.05B	1.00	1.00	1.00	.365	1	80
7	1.00	1.00	1.00	1.00	.90	.339	11	89
10	.75	.90	.75	.90	1.00	.381	5	91
11	1.00	1.05	1.00	1.05	1.05	.396	6	96
12	1.20	1.40	1.20	1.40	1.40	.451	5	99
13	1.60	1.60	1.60	1.60	1.60	.473	1	99
14	1.60	1.60	1.55	1.55	1.65	.468	3	101
17	1.60	1.70	1.55	1.70	1.70	.496	4	103
18	1.80	1.80	1.45	1.65	1.65	.475	6	105
19	1.50	1.50	1.50	1.60	1.65	.478	11	112
20	1.50	1.70	1.50	1.55A	1.55	.461	8	120
21	1.50	1.50	1.45	1.50	1.50	.452	6	119
24	1.50	1.50	1.15	1.20	1.30	.421	6	118
25	1.30	1.50	1.25	1.40	1.50	.484	12	127
26	1.55	1.55	1.15	1.25	1.25	.453	4	131
27	1.25	1.25	1.22A	1.22A	1.20	.462	7	138
28	Exchange Closed: Good Friday							
31	.80	.80	.80	.80	.75	.326	9	140
				IN APRIL				
1	.60	.70	.60	.70	.85	.355	8	136
2	.90	.90	.70	.70	.85	.347	7	137
3	.80	.80	.47	.47	.42	.219	5	136
4	.40	.40	.10	.10	.17	.119	23	149
7	.20	.20	.20	.20	.20	.082	5	146
8	.30	.40	.25A	.40	.40	.082	6	142
9	.30	.30	.30	.30	.30	.162	8	135
10	.25	.25	.20	.20	.20	.122	20	116
11	.40	.40	.40	.40	.40	.178	2	115
14	.40	.40	.25	.35	.35	.160	6	114
15	....	....	.30A	.30A	.27	.127	....	114
16	.20	.20	.15	.15	.12	.075	8	113
17	.20	.45B	.17	.45B	.40	.161	68	149
18	.40	.55	.40	.50	.55	.252	14	159
21	.35	.45	.35	.45	.40	.209	9	157
22	.50	.70	.50	.70	.70	.339	9	166
23	....	....	.60A	.60A	.62	.278	....	166
24	.60	.60	.60	.60	.55	.301	1	167
25	.40	.55	.40	.45A	.52	.242	31	179
28	.50	.50	.40	.50B	.50	.259	4	180
29	.70	1.15B	.70	1.15B	1.15	.437	38	213
30	1.00@.10	1.90	.90	1.80	1.50	.589	40	217
				IN MAY				
1	1.30	1.30	1.10	1.10	1.10	.489	10	216
2	1.00	1.10	1.00	1.10	1.10	.489	17	230
5	1.20	1.60	1.20	1.50	1.45	.587	17	223
6	1.35	1.50	1.30	1.50	1.40	.604	30	236
7	1.10	1.30B	1.10	1.25	1.25	.599	3	239
8	1.80	2.50	1.80	2.40	2.37	.801	39	228
9	2.40	2.50	2.10	2.15A	2.07	.775	17	214
12	1.60	1.60	1.30	1.30	1.40	.679	7	214
13	1.40	2.30B	1.40	2.25	2.10	.831	2	210
14	2.25	2.50	2.15	2.50	2.75	.913	3	209
15	2.40	2.40	2.00	2.00	2.25	.880	3	204
16	1.40	1.70B	1.10	1.60B	1.65	.808	19	186
19	1.65	2.95B	1.65	2.90	2.80	.982	14	184
20	3.10	3.30B	2.70	2.70	2.80	.992	11	182
21	2.80	3.05B	1.80A	1.80A	1.85	.975	22	162
22	1.85	2.45	1.85	2.05B	2.30	.999	4	159
23	2.40	2.95	2.40	2.95	3.07	.999	23	40
26	Exchange Closed: Memorial Day							
27	....	....	....	....	....	.990	....	....

JUNE 1986 48 CALLS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	....	....	1.70A	1.70A	1.70	.408	....	6
3	....	....	....	1.70N	1.55	.365	....	6

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

JUNE 1986 48 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	....	....	....	1.55N	1.60	.381	....	6
7	....	....	....	1.60N	1.60	.379	....	6
8	....	....	....	1.60N	1.22	.331	....	6
9	1.10@.05	1.10	1.05	1.05	1.10	.293	3	9
10	1.00	1.00	1.00	1.00	1.20	.313	2	11
13	....	....	....	.20N	1.15	.298	....	11
14	1.00	1.05	1.00	.05	1.30	.329	6	17
15	1.30	1.40B	1.30	1.40B	1.45	.362	7	20
16	....	....	....	1.45N	1.60	.367	....	20
17	....	....	1.45A	1.45A	1.45	.351	....	20
20	1.50	1.50	1.50	1.50	1.50	.385	3	23
21	....	....	....	1.50N	1.65	.378	....	23
22	....	....	1.50A	1.50A	1.50	.373	....	23
23	....	....	....	1.50N	1.50	.377	....	23
24	....	....	....	1.50N	1.72	.396	....	23
27	1.70@.75	1.80	1.70	1.80	1.50	.393	3	25
28	1.70	1.70	1.65	1.65	1.65	.419	2	27
29	1.70	1.75	1.70	1.75	1.75	.448	7	33
30	1.75	1.75	1.75	1.75	1.75	.447	3	36
31	1.55	1.55	1.35A	1.35A	1.35	.362	3	35
				IN FEBRUARY				
3	....	....	1.25A	1.25A	1.20	.314	....	35
4	.90	.90	.75A	.75A	.75	.292	3	32
5	.75	1.00	.75	.85B	1.00	.292	5	36
6	1.00	1.00	.95A	.95A	.95	.324	1	36
7	....	....	....	.95N	1.00	.315	....	36
10	.90	.90	.90	.90	.90	.294	2	34
11	....	....	....	.90N	.90	.257	....	34
12	....	....	.80A	.80A	.80	.253	....	34
13	....	....	....	.80N	.70	.240	....	34
14	....	....	.60A	.60A	.70	.256	....	34
17	Exchange Closed: President's Day							
18	.50	.50	.50	.50	.50	.190	11	34
19	.50	.50	.50	.50	.50	.208	....	34
20	....	....	....	.50N	.50	.191	1	34
21	....	.65B	....	.65B	.65	.232	....	34
24	....	....	....	.65N	.65	.204	....	34
25	....	....	....	.65N	.65	.260	....	34
26	....	.70B	....	.65N	.65	.240	....	34
27	.40	.40	.40	.40	.40	.181	3	34
28	....	....	....	.40N	.40	.240	....	34
				IN MARCH				
3	.30	.40B	.30	.40B	.40	.246	1	34
4	....	.50B	....	.50B	.50	.243	....	33
5	....	....	....	.50N	.50	.250	....	33
6	....	.55B	....	.55B	.55	.259	....	33
7	....	....	....	.55N	.55	.237	....	33
10	....	....	.45A	.45A	.45	.270	....	33
11	....	.60B	....	.60B	.60	.280	....	33
12	....	.75B	....	.75B	.75	.326	....	33
13	.85	.87	.85	.87	.87	.343	8	38
14	.90	.90	.90	.90	.90	.336	2	40
17	.85	.95	.85	.90	.95	.358	5	46
18	1.00	1.00	.95	.95	.95	.336	21	66
19	.85	.85	.85	.85	.85	.336	11	76
20	.90	.90	.80	.85	.85	.319	47	105
21	.75	.90	.75	.90	.90	.309	53	125
24	.65	.77	.60	.65	.65	.277	28	137
25	.65	.85	.65	.75	.80	.330	60	193
26	.55	.55	.55	.55	.65	.299	8	198
27	.55	.55	.55	.55	.65	.304	6	204
28	Exchange Closed: Good Friday							
31	.40	.40	.35A	.35A	.35	.187	1	204
				IN APRIL				
1	.30	.30	.20	.30	.40	.207	6	190
2	.35	.35	.35	.35	.40	.198	1	189
3	.20	.20	.20	.20	.17	.106	1	187
4	.15	.20	.10A	.10A	.07	.049	9	178
7	.15	.30	.10	.10	.10	.029	19	159
8	.10	.10	.10	.10	.10	.029	10	149
9	.10	.15	.10	.15	.15	.069	33	146
10	.10	.10	.10	.10	.10	.047	2	144
11	.15	.15	.15	.15	.15	.076	1	145
14	....	....	....	.15N	.12	.064	....	145
15	....	....	....	.12N	.07	.047	....	144
16	.05	.05	.05	.05	.05	.024	1	143
17	....	....	....	.05N	.12	.064	....	143
18	....	.15B	....	.15B	.20	.114	....	143
21	....	....	....	.20N	.15	.086	....	143
22	.10@.15	.27	.10	.25	.30	.164	43	168

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

JUNE 1986 48 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	.30	.30	.25A	.25A	.25	.123	1	168
24	.10	.15B	.10	.15B	.20	.136	2	168
25	.12	.12	.12	.12	.15	.099	5	168
28	....	....	....	.15N	.15	.103	....	168
29	.25	.47B	.25	.47B	.47	.217	1	168
30	.50	.90	.50	.90	.70	.341	14	175

IN MAY

1	.60	.60	.60	.60	.40	.249	4	176
2	.40	.40	.40	.40	.40	.244	6	178
5	.40	.75	.40	.70A	.55	.309	43	180
6	.60	.60	.50	.60	.50	.316	26	158
7	.35	.45B	.35	.45B	.50	.303	2	158
8	.85	1.15B	.70	1.15B	1.15	.522	13	165
9	.90	1.00	.85	.85	.85	.474	11	162
12	.50	.60	.50	.55A	.45	.324	10	172
13	.40	.85	.40	.85	.70	.499	18	176
14	.70	1.10B	.70	1.10B	1.10	.634	17	203
15	1.00	1.00	.70	.75	.75	.539	10	207
16	.55	.55	.45	.45	.45	.390	4	207
19	.40	1.30	.40	1.15	.97	.720	56	206
20	1.00	1.30B	.95	1.10	.92	.747	39	195
21	1.10	1.10	.25	.30B	.30	.442	31	188
22	.35	.55	.35	.50A	.50	.670	4	174
23	.45	1.00	.45	1.00	1.07	.939	11	171
26	Exchange Closed; Memorial Day							
27	....	....	....	....	....	.736	....	....

JUNE 1986 50 CALLS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	....	....	....	1.30N	1.20	.310	....	11
3	....	....	....	1.20N	1.05	.272	....	11
6	1.15	1.15	1.15	1.15	1.05	.285	1	11
7	1.10	1.10	1.10	1.10	1.05	.282	3	13
8	....	....	....	1.05N	.80	.240	....	13
9	.85	.85	.85	.85	.72	.208	1	13
10	.70	.70	.70	.70	.75	.224	2	15
13	....	....	....	.75N	.70	.211	....	15
14	.70	.70	.70	.70	.85	.236	4	17
15	....	....	....	.85N	.95	.265	....	17
16	....	....	....	.95N	1.10	.269	....	17
17	.90	.90	.90	.90	.95	.254	1	17
20	....	....	....	.95N	1.10	.283	....	17
21	1.00	1.00	1.00	1.00	1.00	.277	2	19
22	1.00	1.00	.90A	.90A	.90	.272	1	19
23	.95@.90	.95	.90	.90	.90	.274	5	21
24	.80	.80	.80	.80	1.10	.292	1	22
27	1.10	1.25	.80	.80	.80	.287	57	77
28	1.00	1.00	1.00	1.00	1.00	.310	2	79
29	1.00	1.00	1.00	1.00	1.00	.336	9	88
30	1.00	1.00	1.00	1.00	1.00	.335	2	90
31	....	....	.80A	1.00N	.80	.258	....	90

IN FEBRUARY

3	....	....	.75A	.75A	.70	.217	....	90
4	.60	.60	.60	.60	.60	.198	1	90
5	....	....	....	.60N	.60	.198	....	90
6	....	....	....	.60N	.60	.224	....	90
7	.50	.50	.50	.50	.50	.216	5	85
10	....	....	....	.50N	.50	.197	....	85
11	....	....	....	.50N	.50	.167	....	85
12	....	....	....	.50N	.50	.164	....	85
13	....	....	....	.50N	.45	.154	....	85
14	....	....	....	.45N	.45	.165	....	85
17	Exchange Closed; President's Day							
18	.35	.35	.30A	.30A	.30	.115	2	83
19	.30	.30	.30	.30	.30	.127	2	81
20	....	....	....	.30N	.30	.115	....	81
21	....	....	....	.30N	.30	.145	....	81
24	....	....	....	.30N	.30	.123	....	81
25	....	....	....	.30N	.30	.164	....	81
26	....	.40B	....	.40B	.40	.149	....	81
27	.25	.25	.25	.25	.25	.106	1	80
28	....	....	....	.25N	.25	.162	....	80

IN MARCH

3	.20	.20	.20	.20	.20	.185	5	80
4	....	....	....	.20N	.20	.163	....	75
5	....	.25B	....	.25B	.25	.188	....	75
6	....	.35B	....	.35B	.35	.175	....	75
7	.30	.30	.30	.30	.30	.157	2	75

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

JUNE 1986 50 CALLS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	....	....	....	.30N	.30	.181	....	75
11	....	.35B	....	.35B	.35	.187	....	75
12	....	.45B	....	.45B	.45	.222	....	75
13	....	.50B	....	.45N	.50	.234	....	75
14	....	....	....	.50N	.50	.226	....	75
17	....	....	....	.50N	.50	.240	....	75
18	.70	.70	.70	.70	.70	.221	3	73
19	....	....	....	.70N	.60	.219	....	75
20	.45	.45	.45	.45	.45	.204	2	77
21	....	....	....	.45N	.45	.194	....	77
24	....	....	.40A	.40A	.40	.167	....	77
25	....	....	....	.40N	.45	.206	....	77
26	....	....	.35A	.35A	.35	.179	....	77
27	....	....	....	.35N	.35	.180	....	77
28	Exchange Closed; Good Friday							
31	....	....	.30A	.30A	.15	.096	....	77

IN APRIL

1	.15	.15	.15	.15	.15	.106	1	77
2	....	....	....	.15N	.15	.099	....	77
3	....	....	.10A	.10A	.05	.046	....	77
4	.05	.05	.05	.05	.02	.018	2	75
7	....	....	....	.02N	.02	.009	....	75
8	....	....	....	.02N	.02	.009	....	75
9	.05	.07	.05	.07	.07	.024	44	92
10	....	....	....	.07N	.05	.015	41	83
11	.10	.10	.10	.10	.10	.027	1	79
14	....	....	....	.10N	.05	.021	....	79
15	....	....	....	.05N	.02	.015	....	74
16	....	....	....	.02N	.02	.006	....	74
17	.05	.05	.05	.05	.05	.021	2	74
18	.05	.05	.05	.05	.07	.043	1	73
21	....	....	....	.07N	.05	.028	....	73
22	....	....	....	.05N	.05	.054	....	73
23	....	....	....	.05N	.05	.044	....	73
24	....	....	....	.05N	.05	.049	....	73
25	....	....	....	.05N	.05	.032	....	73
28	....	....	....	.05N	.05	.031	....	73
29	....	.15B	....	.15B	.15	.083	....	73
30	.15@.20	.55	.15	.55	.35	.154	76	96

IN MAY

1	.30	.30	.25A	.25A	.12	.096	1	97
2	.20	.20	.20	.20	.10	.091	1	98
5	.15	.15	.15	.15	.15	.118	5	98
6	.12	.15B	.12	.12	.12	.117	....	98
7	....	....	....	.12N	.12	.106	....	98
8	.30	.50	.30	.35A	.32	.240	13	102
9	.25	.30	.25	.30	.30	.197	8	107
12	.10	.10	.10	.10	.10	.090	3	107
13	....	.20B	....	.20B	.15	.177	37	109
14	....	.20B	....	.20B	.20	.262	....	101
15	.30	.30	.15A	.15A	.15	.174	21	122
16	....	....	.10A	.10A	.05	.083	....	122
19	....	.20B	....	.10B	.10	.192	....	122
20	.20	.20	.20	.20	.10	.157	5	122
21	.10	.10	.05	.05	.02	.014	8	123
22	....	....	....	.02N	.02	.008	....	123
23	.02	.02	.02	.02	.02	.098	25	....

JULY 1986 40 CALLS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	....	6.45B	....	6.45B	6.10	.808	....	24
3	....	6.30B	....	6.10N	6.05	.798	....	24
6	....	6.20B	....	6.20B	6.20	.804	....	24
7	....	....	....	6.20N	6.20	.804	....	24
8	....	....	....	6.20N	5.70	.780	....	24
9	....	....	....	5.70N	5.40	.764	....	24
10	....	....	....	5.40N	5.55	.774	....	24
13	....	5.80B	....	5.80B	5.20	.764	....	24
14	....	....	....	5.20N	5.85	.795	....	24
15	....	6.40B	....	6.40B	6.30	.821	....	24
16	....	....	....	6.30N	6.40	.824	....	24
17	....	....	....	6.40N	6.40	.823	....	24
20	....	....	....	6.40N	6.35	.832	....	24
21	....	6.80B	....	6.80B	6.60	.839	....	24
22	....	6.70B	....	6.70B	6.70	.843	....	24
23	....	....	....	6.70N	6.85	.849	....	24
24	....	....	....	6.85N	7.15	.855	....	24
27	....	....	....	7.15N	7.10	.854	....	24
28	....	....	7.00A	7.00A	7.20	.861	....	24

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

JULY 1986 40 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	....	....	....	7.20N	7.50	.873	....	24
30	....	....	....	7.50N	7.30	.868	....	24
31	....	....	7.00A	7.00A	6.55	.839	....	24

IN FEBRUARY

3	....	....	6.50A	6.50A	5.75	.812	....	24
4	....	....	....	5.75N	5.45	.792	....	24
5	....	....	....	5.45N	5.75	.792	....	24
6	....	....	....	5.75N	5.80	.818	....	24
7	....	....	5.70A	5.80N	5.80	.814	....	24
10	....	....	....	5.80N	5.50	.806	....	24
11	....	....	....	5.50N	5.00	.783	....	24
12	....	5.10B	....	5.10B	5.10	.788	....	24
13	....	....	....	5.10N	5.00	.779	....	24
14	....	....	....	5.00N	5.07	.784	....	24
17	Exchange Closed; President's Day							
18	....	....	4.55A	4.55A	4.10	.728	....	24
19	....	....	....	4.10N	4.65	.756	....	24
20	....	....	4.50A	4.50A	4.20	.736	....	24
21	....	4.30B	....	4.30B	4.60	.771	....	24
24	....	....	....	4.60N	4.35	.756	....	24
25	....	4.45B	....	4.45B	5.10	.797	....	24
26	....	....	....	5.10N	4.80	.783	....	24
27	....	....	3.70A	3.70A	3.70	.715	....	24
28	....	3.90B	....	3.90B	3.70	.690	....	24

IN MARCH

3	....	....	....	3.70N	4.40	.716	....	24
4	....	....	....	4.40N	4.45	.723	....	24
5	....	....	....	4.45N	4.55	.733	....	24
6	4.60	4.60	4.60	4.60	4.70	.741	4	20
7	....	....	4.55A	4.55A	4.30	.727	....	20
10	....	4.40B	....	4.40B	4.75	.747	....	20
11	....	....	4.70A	4.70A	4.75	.752	....	20
12	....	5.10B	....	5.10B	5.70	.806	....	20
13	....	....	....	5.70N	5.87	.820	....	20
14	....	....	....	5.87N	6.10	.831	....	20
17	....	....	5.90A	5.90A	6.25	.852	....	20
18	....	....	....	6.25N	6.00	.845	....	20
19	....	....	....	6.00N	6.20	.851	....	20
20	....	....	....	6.20N	6.10	.850	....	20
21	5.80	5.90B	5.80	5.90B	6.25	.858	20	8
24	....	....	....	6.25N	5.72	.844	....	8
25	....	6.00B	....	6.00B	6.10	.870	....	8
26	....	....	6.05A	6.05A	5.67	.857	....	8
27	....	....	....	5.67N	5.67	.861	....	8
28	Exchange Closed; Good Friday							
31	....	....	5.30A	5.30A	4.35	.798	....	8

IN APRIL

1	....	....	4.20A	4.20A	4.67	.820	....	8
2	....	4.85B	....	4.85B	4.65	.823	....	8
3	....	4.70B	4.20A	4.20A	3.30	.742	....	8
4	....	3.50B	3.20A	3.20A	2.55	.634	....	8
7	2.75	2.75	2.55	2.55	2.00	.614	8	12
8	2.70	2.75B	2.70	2.75B	2.87	.614	2	14
9	....	3.20B	....	3.20B	3.10	.720	....	14
10	....	3.20B	2.90A	2.90A	2.60	.671	....	14
11	....	3.40B	....	3.40B	3.35	.737	....	14
14	....	....	....	3.35N	3.45	.739	....	14
15	....	3.55B	....	3.45N	3.05	.714	....	14
16	2.60	2.60	2.40	2.40	2.37	.627	4	15
17	2.40	2.75B	2.40	2.75B	3.45	.744	1	15
18	4.50	4.50	4.25	4.25	4.10	.794	4	16
21	....	....	4.05A	4.05A	3.75	.775	....	16
22	4.15	4.15	4.15	4.15	4.60	.843	2	16
23	....	....	....	4.60N	4.55	.820	....	16
24	....	....	4.25A	4.25A	4.40	.834	....	16
25	....	....	4.15A	4.15A	4.20	.812	....	16
28	....	4.30B	....	4.30B	4.45	.842	....	16
29	5.20	5.20	5.20	5.20	5.65	.909	1	16
30	6.20	6.20	6.20	6.20	6.65	.937	3	16

IN MAY

1	....	....	6.10A	6.10A	5.95	.919	....	16
2	5.65	5.80B	5.65	5.80B	5.95	.923	1	16
5	....	6.70B	....	6.70B	6.45	.947	....	16
6	....	6.75B	....	6.75B	6.55	.951	....	16
7	....	....	6.30A	6.55N	6.55	.951	....	16
8	7.70	7.80	7.70	7.80	7.95	.978	5	15
9	7.95	8.00	7.80A	7.80A	7.70	.976	12	16
12	....	....	7.50A	7.50A	6.70	.966	....	16

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

JULY 1986 40 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13	....	7.80B	....	7.80B	7.80	.982	....	16
14	....	....	....	7.80N	8.25	.988	....	13
15	....	....	7.40A	7.40A	7.30	.979	....	13
16	....	....	6.30A	6.65A	6.70	.972	....	13
19	....	7.60B	....	7.60B	7.80	.988	....	13
20	....	....	....	7.90B	7.47	.986	....	13
21	....	....	6.30A	6.30A	6.55	.975	....	13
22	....	....	....	6.55N	6.62	.978	....	13
23	....	7.40B	....	7.40B	7.80	.991	....	13
26	Exchange Closed; Memorial Day							
27	....	....	7.70A	7.80N	7.70	.994	....	13
28	8.85	8.85	8.85	8.85	9.10	.998	1	13
29	....	....	8.70A	8.70A	8.25	.997	....	13
30	....	....	8.20A	8.25N	8.12	.997	....	11

IN JUNE

2	....	8.95B	....	8.30B	8.45	.999	....	11
3	....	....	8.25A	8.25A	8.07	.998	....	11
4	....	....	7.60A	7.60A	7.65	.998	....	11
5	....	9.15B	....	8.20B	8.32	.999	....	11
6	....	8.60B	8.20A	8.60B	8.70	.999	....	11
9	....	9.30B	....	9.30B	9.30	.999	....	11
10	....	9.45B	8.85A	9.30N	9.05	.999	....	11
11	....	....	8.55A	8.90A	8.87	.999	....	11
12	....	9.40B	....	9.40B	9.45	.999	....	11
13	....	10.80B	....	10.60B	10.70	.999	....	11
16	....	....	....	10.70N	10.35	1.000	....	....

JULY 1986 42 CALLS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	....	5.00B	....	5.00B	4.80	.720	....	30
3	....	....	....	4.80N	4.70	.707	....	30
6	....	4.80B	....	4.80B	4.85	.714	....	30
7	....	....	....	4.85N	4.85	.714	....	30
8	....	....	....	4.85N	4.40	.685	....	30
9	....	....	....	4.40N	4.15	.665	....	30
10	....	....	....	4.15N	4.25	.676	....	30
13	....	....	....	4.25N	4.00	.664	....	30
14	....	....	....	4.00N	4.50	.701	....	30
15	....	4.85B	....	4.85B	4.85	.732	....	30
16	....	....	4.00A	4.00A	5.00	.736	....	30
17	....	....	....	5.00N	5.00	.734	....	30
20	....	....	....	5.00N	5.05	.745	....	30
21	....	5.30B	....	5.30B	5.20	.754	....	30
22	....	....	....	5.20N	5.25	.759	....	30
23	....	....	....	5.25N	5.35	.767	....	30
24	....	....	....	5.35N	5.60	.774	....	30
27	....	....	....	5.60N	5.50	.772	....	30
28	....	....	5.40A	5.40A	5.70	.780	....	30
29	....	....	....	5.70N	6.10	.796	....	30
30	....	....	6.00A	6.00A	5.80	.789	....	30
31	....	....	5.70A	5.70A	4.95	.750	....	30

IN FEBRUARY

3	....	....	4.75A	4.75A	4.20	.714	....	30
4	....	....	3.90A	3.90A	3.90	.689	....	30
5	....	4.10B	....	4.10B	4.40	.689	....	30
6	....	....	....	4.40N	4.25	.721	....	30
7	....	....	....	4.25N	4.40	.716	....	30
10	....	....	....	4.40N	4.15	.704	....	30
11	....	....	4.10A	4.10A	3.60	.675	....	30
12	....	3.70B	....	3.70B	3.70	.681	....	30
13	....	....	....	3.70N	3.55	.669	....	30
14	....	....	....	3.55N	3.77	.675	....	30
17	Exchange Closed; President's Day							
18	....	....	3.25A	3.25A	3.00	.606	....	30
19	....	3.10B	....	3.10B	3.20	.638	....	30
20	....	....	....	3.20N	2.85	.615	....	30
21	....	2.95B	....	2.95B	3.40	.655	....	30
24	....	....	3.25A	3.25A	3.10	.636	....	30
25	....	....	....	3.10N	3.65	.686	....	30
26	....	....	....	3.65N	3.50	.668	....	30
27	....	....	2.85A	2.85A	2.85	.586	....	30
28	....	....	....	2.85N	2.70	.583	....	30

IN MARCH

3	2.70	2.70	2.65A	2.65A	3.20	.610	2	32
4	....	....	....	3.20N	3.05	.618	....	32
5	....	....	....	3.05N	3.20	.628	....	32
6	3.50	3.50	3.50	3.50	3.40	.637	1	33
7	....	....	3.25A	3.25A	3.20	.621	....	33

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

JULY 1986 42 CALLS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	....	....	....	3.20N	3.30	.641	....	33
11	....	....	....	3.30N	3.30	.644	....	33
12	....	3.60B	....	3.60B	4.10	.707	....	33
13	....	....	....	4.10N	4.25	.723	....	33
14	....	....	....	4.25N	4.47	.735	....	33
17	....	4.75B	4.35A	4.75B	4.75	.759	....	33
18	....	....	....	4.75N	4.42	.748	....	33
19	....	....	....	4.42N	4.67	.754	....	33
20	....	....	....	4.67N	4.55	.752	....	33
21	4.30	4.30	4.30	4.30	4.60	.761	30	30
24	....	....	....	4.60N	4.17	.739	....	30
25	....	4.45B	....	4.45B	4.42	.773	....	30
26	....	....	4.40A	4.40A	4.05	.753	....	30
27	....	....	....	4.05N	4.05	.755	....	30
28	Exchange Closed; Good Friday							
31	3.40	3.40	3.40	3.40	2.90	.667	1	30
				IN APRIL				
1	....	....	2.85A	2.85A	3.05	.693	....	30
2	....	3.40B	....	3.40B	3.22	.695	....	30
3	....	....	2.80A	2.80A	2.30	.589	....	30
4	1.80	1.85	1.80	1.85	1.57	.466	32	62
7	1.85	1.85	1.50	1.50	1.40	.438	5	62
8	1.75	2.00B	1.75	1.90	1.82	.438	2	62
9	1.80	2.05	1.80	2.00	2.00	.554	21	82
10	2.00	2.05B	1.80	1.80	1.80	.497	5	84
11	....	2.30B	....	2.30B	2.10	.573	1	84
14	2.10	2.10	2.10	2.10	2.20	.573	3	85
15	2.55	2.55	2.00A	2.00A	2.00	.543	5	87
16	1.65	1.65	1.40	1.40	1.30	.447	3	88
17	1.40	1.80B	1.40	1.80B	2.25	.580	4	86
18	3.05	3.05	2.80A	2.80A	2.67	.642	5	85
21	2.80	2.80	2.50A	2.80	2.52	.615	8	88
22	3.00@.05	3.10B	2.95	3.10B	3.15	.705	30	88
23	....	....	3.00A	3.00A	2.92	.673	....	88
24	....	....	2.85A	2.85A	3.10	.691	....	88
25	....	....	2.80A	2.80A	2.80	.660	....	89
28	3.00	3.10B	3.00	3.00	2.95	.698	1	89
29	3.35	3.85	3.35	3.85	4.05	.803	13	95
30	4.10	4.65	4.00A	4.65	4.75	.852	5	85
				IN MAY				
1	4.30	4.40B	4.15A	4.30	4.30	.817	1	85
2	....	....	4.25A	4.25A	4.25	.823	....	85
5	4.90	5.10	4.90	5.00A	4.70	.865	8	90
6	....	5.00B	....	4.85B	4.90	.873	....	85
7	....	....	4.60A	4.90N	4.80	.871	....	85
8	5.30	5.90B	5.30	5.90B	6.05	.932	1	85
9	....	6.15B	6.00A	6.15B	5.80	.926	....	85
12	6.10	6.10	5.40	5.40	4.95	.898	1	85
13	5.65	5.85B	5.65	5.85B	5.90	.937	1	85
14	5.80	5.80	5.80	5.80	6.30	.953	3	86
15	....	....	5.40A	5.40A	5.37	.927	....	85
16	4.60	4.70B	4.60	4.70B	4.90	.907	1	84
19	....	5.95B	....	5.95B	5.80	.951	....	84
20	....	....	....	5.65A	5.52	.945	....	84
21	4.50	4.50	4.45A	4.50	4.65	.911	....	84
22	....	....	4.60A	4.60A	4.75	.917	1	84
23	....	5.40B	....	5.40B	5.87	.958	....	84
26	Exchange Closed; Memorial Day							
27	....	6.50B	5.75A	5.90B	5.75	.966	....	84
28	6.50	7.00	6.50	7.00	7.10	.988	3	84
29	....	....	6.60A	6.60A	6.27	.980	....	84
30	....	6.30B	6.20A	6.30B	6.15	.980	....	84
				IN JUNE				
2	....	6.95B	....	6.30B	6.47	.990	....	84
3	....	....	6.25A	6.25A	6.10	.987	....	84
4	....	....	5.60A	5.60A	5.70	.984	....	84
5	....	7.15B	....	6.20B	6.35	.992	....	84
6	....	6.60B	6.20A	6.60B	6.70	.996	....	84
9	....	7.30B	....	7.30B	7.30	.999	....	84
10	....	7.45B	6.85A	7.30N	7.05	.999	....	84
11	....	....	6.55A	6.90A	6.87	.999	....	84
12	7.10	7.40B	7.10	7.40B	7.45	.999	3	83
13	....	8.80B	....	8.60B	8.70	.999	....	83
16	....	9.60B	....	9.20B	9.35	1.000	....	15
17	....	9.40B	9.00A	9.30A	9.30	1.000	....	14
18	9.00	10.45B	9.00	10.45B	10.42	1.000	2	14
19	....	11.25B	....	10.55B	10.77	1.000	....	3
20	....	12.10B	10.40A	12.10B	12.27	1.000	....	....

LIVE HOG OPTION ON FUTURES — CALLS

JULY 1986 44 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.80@.90	1.90	1.80	1.90	1.90	.500	13	13
4	1.90	2.30	1.90	2.20A	2.00	.508	2	14
5	....	....	....	2.00N	2.10	.519	....	14
6	2.15	2.25B	2.15	2.15	2.15	.527	1	14
7	2.20	2.20	2.10	2.10	2.05	.510	5	19
10	....	....	....	2.05N	2.15	.529	....	19
11	2.25	2.30	2.15	2.30	2.27	.529	8	27
12	2.50	2.60	2.50	2.60	3.00	.595	8	24
13	3.05	3.05	3.00	3.00	3.12	.610	12	12
14	....	....	....	3.12N	3.25	.622	....	12
17	....	....	3.10A	3.10A	3.40	.647	....	12
18	....	....	....	3.40N	3.25	.632	....	12
19	....	....	....	3.25N	3.37	.638	....	12
20	3.20	3.20	3.20	3.20	3.25	.633	10	22
21	....	....	....	3.25N	3.40	.643	....	22
24	....	....	2.80A	2.80A	2.90	.614	....	22
25	....	3.20B	....	3.20B	3.25	.652	....	22
26	....	....	2.90A	2.90A	2.90	.625	....	22
27	2.50	2.50	2.50	2.50	2.90	.624	1	21
28	Exchange Closed; Good Friday							
31	1.80	1.80	1.80	1.80	1.85	.518	1	21
				IN APRIL				
1	1.75	1.85B	1.70A	1.85B	1.92	.544	1	22
2	2.10	2.20B	2.10	2.10	1.97	.544	1	23
3	1.95	2.00B	1.50A	1.50A	1.40	.429	1	24
4	1.35	1.40	.90	.90	.90	.310	10	31
7	.90	1.00	.90	1.00	.90	.281	5	36
8	.85	1.15	.85	1.10	1.10	.281	6	40
9	1.20	1.30	1.10	1.20	1.15	.385	5	43
10	1.20	1.30	.90	.90	.90	.331	27	48
11	1.25	1.40B	1.25	1.40B	1.30	.403	12	58
14	1.25	1.25	1.00	1.00	1.10	.401	3	59
15	1.45	1.45	1.25A	1.25A	1.25	.372	1	60
16	1.20	1.20	.90	.90	.90	.284	5	65
17	1.05	1.05	1.00	1.05B	1.35	.408	4	68
18	1.55	2.30	1.55	1.60	1.60	.472	10	64
21	....	1.70B	....	1.70B	1.37	.440	....	64
22	1.95	2.00	1.95	2.00	2.00	.538	9	63
23	2.05	2.05	1.95A	2.00A	1.77	.501	....	61
24	1.85	1.85	1.80A	1.85	1.85	.520	4	64
25	1.65	1.80	1.65	1.80	1.60	.485	21	84
28	1.80	1.90	1.80	1.90	1.90	.522	2	84
29	2.00	2.35	2.00	2.35	2.70	.651	16	73
30	2.75	3.45	2.70	3.45	3.40	.719	14	57
				IN MAY				
1	2.95	3.00B	2.90A	3.00B	2.70	.667	6	60
2	2.75	2.80	2.75	2.80	2.80	.674	2	57
5	3.60	3.60	3.35	3.35	3.20	.730	6	53
6	3.40	3.45	3.40	3.40A	3.25	.740	1	50
7	3.00	3.15B	3.00	3.15B	3.20	.734	5	47
8	4.10	4.20B	4.10	4.20B	4.30	.837	5	47
9	4.00	4.30	3.97	4.20A	4.15	.824	3	45
12	....	....	3.50A	3.50A	3.40	.770	1	44
13	....	4.10B	....	4.10B	4.25	.840	....	44
14	3.90	4.00B	3.80	4.00B	4.62	.871	1	43
15	3.85	3.85	3.80A	3.80A	3.75	.815	3	43
16	....	....	3.00A	3.25A	3.30	.776	....	43
19	....	4.20B	....	4.20B	4.15	.859	....	43
20	4.40	4.40	3.90A	3.90A	3.90	.843	1	42
21	3.55	3.55	2.90A	2.90A	3.10	.773	1	42
22	....	3.15B	....	3.15B	3.15	.783	....	41
23	....	4.40B	....	4.40B	4.10	.870	....	41
26	Exchange Closed; Memorial Day							
27	....	4.60B	....	4.10N	4.00	.880	1	41
28	5.00	5.05B	4.95A	5.05B	5.20	.947	1	40
29	....	....	4.65A	4.65A	4.40	.917	....	40
30	....	4.45B	4.15A	4.40N	4.27	.915	....	40
				IN JUNE				
2	5.00	5.10	4.60A	4.60A	4.55	.943	3	41
3	....	4.60B	4.15A	4.30A	4.22	.931	....	41
4	....	....	3.85A	4.22N	3.77	.915	....	41
5	3.65	4.35B	3.65	4.35B	4.42	.948	2	41
6	4.40	4.65B	4.20A	4.65B	4.77	.966	11	41
9	5.10	5.30	5.10	5.30	5.32	.989	4	38
10	4.90	5.50B	4.90	5.15B	5.05	.990	4	38
11	....	....	4.55A	4.90A	4.87	.991	....	38
12	5.00	5.40B	5.00	5.40B	5.47	.997	1	38
13	6.00	6.80B	6.00	6.60B	6.70	.999	12	36
16	7.55	7.60B	7.25A	7.40A	7.35	.999	1	37
17	7.70@.65	7.70	7.00A	7.30A	7.30	.999	3	9

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

JULY 1986 44 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	7.00	8.45B	7.00	8.45B	8.42	1.000	3	7
19	....	9.25B	....	8.55B	8.77	1.000	....	4
20	....	10.10B	....	10.10B	10.27	1.000	....	2
23	....	....	....	....	....	1.000	....	....

JULY 1986 46 CALLS

IN JANUARY 1986

15	2.40	2.70B	2.40	2.70B	2.70	.525	....	....
16	....	....	....	2.70N	2.80	.529	10	10
17	....	....	....	2.80N	2.75	.527	....	10
20	....	....	....	2.75N	2.77	.537	....	10
21	....	2.90B	....	2.90B	2.87	.548	....	10
22	....	....	....	2.87N	3.02	.553	....	10
23	....	....	3.00A	3.00A	2.85	.562	....	10
24	....	....	....	2.85N	3.25	.571	....	10
27	3.15	3.15	3.15	3.15	3.15	.566	5	15
28	....	....	3.10A	3.10A	3.25	.576	....	15
29	....	....	3.10A	3.10A	3.45	.597	....	15
30	3.25	3.25	3.25	3.25	3.15	.586	1	15
31	....	....	2.75A	2.75A	2.67	.535	....	15

IN FEBRUARY

3	....	....	2.50A	2.50A	2.12	.489	....	15
4	....	....	1.90A	1.90A	1.90	.459	....	15
5	1.90	2.10B	1.90	2.10B	2.30	.459	1	16
6	....	....	....	2.30N	2.20	.495	....	16
7	2.00	2.00	2.00	2.00	2.10	.488	....	16
10	....	....	....	2.10N	2.00	.471	....	16
11	....	....	1.60A	1.60A	1.60	.437	2	18
12	1.70	1.70	1.70	1.70	1.70	.443	2	20
13	1.60	1.60	1.60	1.60	1.65	.429	1	20
14	1.85	1.85	1.85	1.85	1.70	.434	1	20
17	Exchange Closed: President's Day							
18	1.20	1.20	1.20	1.20	1.20	.360	10	30
19	....	....	....	1.20N	1.40	.391	5	35
20	....	....	....	1.40N	1.20	.366	....	35
21	....	1.40B	....	1.40B	1.50	.406	....	35
24	....	....	....	1.50N	1.50	.383	....	35
25	1.50	1.60B	1.50	1.55	1.55	.435	2	37
26	1.60	1.70B	1.60	1.70B	1.60	.414	1	38
27	....	....	1.20A	1.20A	1.20	.331	....	38
28	....	....	1.10A	1.20N	1.20	.372	....	38

IN MARCH

3	1.00	1.25	1.00	1.25	1.25	.395	2	39
4	1.30	1.30	1.30	1.30	1.30	.403	2	41
5	....	....	....	1.30N	1.40	.413	....	41
6	1.50	1.70	1.50	1.70	1.60	.420	6	46
7	1.30	1.30	1.30	1.30	1.30	.403	1	47
10	....	1.40B	....	1.40B	1.40	.419	....	47
11	1.45	1.45	1.45	1.45	1.45	.417	1	47
12	1.90	1.90	1.80A	1.80A	1.80	.480	1	48
13	2.15	2.15	2.15	2.15	2.17	.493	5	49
14	2.00	2.20	2.00	2.15	2.17	.504	11	40
17	2.15	2.45	2.10A	2.45	2.25	.526	2	41
18	2.20	2.20	2.20	2.20	2.20	.509	3	40
19	....	....	....	2.20N	2.20	.513	....	40
20	2.20	2.20	2.15	2.15	2.15	.506	2	41
21	2.15	2.20	2.00	2.15	2.20	.515	20	47
24	2.20	2.20	1.95A	1.95A	1.90	.481	2	49
25	2.00	2.10	2.00	2.10	2.10	.519	4	49
26	....	....	1.80A	1.80A	1.80	.487	....	49
27	....	....	....	1.80N	1.80	.484	....	49
28	Exchange Closed: Good Friday							
31	....	....	1.20A	1.20A	1.20	.373	....	49

IN APRIL

1	1.00	1.10B	1.00	1.10B	1.10	.395	5	54
2	1.05	1.20B	1.05	1.20B	1.20	.393	1	54
3	....	....	.90A	.90A	.90	.286	....	54
4	.90	.90	.45	.45	.45	.188	20	67
7	.50	.50	.40	.50	.50	.162	10	75
8	.60	.70	.50	.50	.50	.162	11	85
9	.65	.70	.65	.70	.70	.242	2	86
10	.65	.65	.50	.50	.50	.199	13	97
11	.75	.90	.75	.90	.90	.256	15	102
14	.80	.80	.70A	.70A	.70	.253	4	116
15	.95	.95	.75A	.75A	.75	.228	7	123
16	.50	.55	.45A	.45A	.40	.162	38	153
17	.42	.50B	.40	.50B	.70	.258	23	126
18	1.00	1.40	1.00	1.00A	1.00	.313	13	127

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

JULY 1986 46 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	.95	1.00	.95	.95A	.92	.283	9	125
22	1.10	1.15	1.00	1.15	1.15	.370	37	155
23	1.10	1.10	1.10	1.10	1.10	.335	12	158
24	1.15	1.15	.90	1.00	1.00	.352	9	157
25	....	....	....	1.00N	1.00	.319	....	157
28	.95	1.15	.95	1.00	1.00	.349	16	167
29	1.10	1.75B	1.10	1.75B	1.75	.478	9	168
30	1.70	2.20	1.50	2.20	2.15	.554	20	177

IN MAY

1	1.80	1.90	1.60	1.90B	1.70	.493	14	178
2	1.60	1.75	1.60	1.75	1.75	.499	7	181
5	1.80	2.25	1.80	2.20	2.10	.557	30	189
6	2.30	2.30	2.00	2.00	2.12	.566	5	174
7	1.70	1.90B	1.70	1.90B	1.90	.557	86	240
8	2.40@.50	2.90	2.35	2.90	2.80	.660	57	260
9	2.95	3.15	2.60	2.85	2.65	.668	164	267
12	2.25	2.25	2.15	2.15	2.00	.590	15	262
13	....	2.65B	2.50	2.50	2.60	.685	1	260
14	2.60	3.00	2.60	3.00	3.00	.727	12	255
15	2.40	2.40	2.35	2.35	2.27	.643	7	256
16	1.65	1.80B	1.65	1.80B	2.00	.588	2	251
19	2.20	2.70	2.20	2.70	2.57	.697	4	251
20	2.75	2.80B	2.40	2.40	2.40	.670	3	248
21	....	....	1.65A	1.65A	1.90	.570	....	246
22	1.90	1.95B	1.85A	1.90	1.85	.581	1	246
23	1.90	2.52	1.90	2.52	2.52	.706	11	252
26	Exchange Closed: Memorial Day							
27	2.20	2.80B	2.20	2.60B	2.30	.708	1	247
28	3.05	3.30B	3.05	3.30B	3.45	.835	3	246
29	3.15	3.20B	2.95A	2.95A	2.65	.766	3	244
30	2.30	2.70B	2.30	2.70B	2.57	.760	12	252

IN JUNE

2	2.60	3.40B	2.60	2.85A	2.80	.807	4	252
3	2.65	2.90B	2.50A	2.70	2.47	.775	20	254
4	2.20	2.20	2.15	2.15	2.10	.734	2	246
5	....	2.65B	2.00A	2.65B	2.67	.808	....	231
6	....	2.80B	2.50A	2.80B	2.87	.850	....	231
9	3.20	3.35B	3.10	3.35B	3.40	.922	6	229
10	3.50	3.55B	2.90	3.15	3.15	.918	4	228
11	....	....	2.65A	3.15N	2.95	.916	....	224
12	....	3.40B	....	3.40B	3.50	.961	....	224
13	3.90	4.90	3.90	4.80A	4.72	.994	9	222
16	4.95	5.60B	4.95	5.25B	5.35	.999	2	70
17	5.05	5.45B	5.00	5.10B	5.30	.999	4	65
18	4.95	6.45B	4.95	6.45B	6.42	.999	25	56
19	7.45	7.45	6.50A	6.85A	6.77	1.000	2	55
20	7.55	8.25	7.55	8.25	8.27	1.000	2	....

JULY 1986 48 CALLS

IN JANUARY 1986

15	1.80	1.80	1.80	1.80	1.85	.422	2	2
16	1.85	1.85	1.85	1.85	2.00	.426	3	5
17	....	....	....	2.00N	2.00	.422	....	5
20	1.90	1.95	1.90	1.95	1.97	.432	2	7
21	1.95	2.00	1.95	2.00	2.05	.442	11	18
22	....	....	2.00A	2.00A	2.00	.447	....	18
23	2.00	2.05	2.00	2.05	2.05	.456	2	20
24	2.10	2.10	2.00	2.00	2.35	.465	4	24
27	2.00	2.25	2.00	2.25	2.25	.458	16	40
28	....	....	2.10A	2.10A	2.10	.468	....	40
29	2.20	2.20	2.20	2.20	2.25	.489	1	41
30	2.25	2.25	2.25	2.25	2.25	.478	2	43
31	....	....	2.00A	2.00A	2.00	.425	....	43

IN FEBRUARY

3	....	....	1.85A	1.85A	1.80	.380	....	43
4	1.30	1.30	1.25A	1.25A	1.25	.352	1	44
5	1.30	1.30	1.30	1.30	1.35	.352	1	45
6	....	....	....	1.35N	1.35	.385	....	45
7	....	....	....	1.35N	1.35	.377	....	45
10	....	....	....	1.35N	1.35	.360	....	45
11	....	....	1.25A	1.25A	1.25	.329	....	45
12	....	....	....	1.25N	1.25	.333	....	45
13	....	....	....	1.25N	1.20	.320	....	45
14	....	....	....	1.20N	1.20	.325	....	45
17	Exchange Closed: President's Day							
18	.80	.90	.80	.90	.90	.256	12	42
19	.85	.85	.85	.85	.85	.283	1	41
20	.95	.95	.95	.95	.95	.261	6	41

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

JULY 1986 48 CALLS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	....	....	....	.95N	.95	.296	....	41
24	....	....	....	.95N	.95	.274	....	41
25	....	....	....	.95N	1.00	.320	....	41
26	....	1.05B	....	1.05B	1.05	.301	....	41
27	....	....	.75A	.75A	.75	.228	....	41
28	....	....	....	.75N	.75	.282	....	41
				IN MARCH				
3	....	....	....	.75N	.75	.301	....	41
4	....	.80B	....	.80B	.80	.308	....	41
5	....	....	....	.80N	.80	.316	....	41
6	.85	1.00B	.85	.85	.85	.323	2	43
7	....	....	....	.85N	.85	.307	....	43
10	....	....	....	.85N	.85	.319	....	43
11	.90	.90B	.80	.85	.85	.315	3	46
12	1.00	1.05B	1.00	1.05B	1.05	.371	4	50
13	1.35	1.35	1.35	1.35	1.30	.381	1	50
14	1.30	1.30	1.20	1.30	1.30	.390	6	56
17	1.35	1.40B	1.35	1.40B	1.40	.408	4	59
18	1.35	1.45B	1.35	1.35	1.35	.390	1	60
19	1.27	1.35	1.27	1.35	1.35	.392	22	83
20	1.35	1.35	1.25	1.35	1.35	.384	11	94
21	1.35	1.35	1.15	1.20B	1.20	.391	10	95
24	1.20	1.20	1.00	1.10	1.10	.356	8	100
25	1.20	1.35	1.20	1.35	1.35	.389	12	112
26	1.20	1.20	1.20	1.20	1.20	.356	1	113
27	1.00	1.00	1.00	1.00	1.20	.351	5	113
28	Exchange Closed; Good Friday							
31	.70	.70	.62	.65A	.65	.249	6	110
				IN APRIL				
1	.55	.60B	.55	.60B	.60	.266	15	110
2	....	....	....	.60N	.60	.282	....	110
3	.55	.55	.50A	.50A	.50	.175	6	109
4	.50	.50	.25	.25	.25	.104	29	136
7	.20	.30	.20	.30	.30	.084	13	122
8	.40	.40	.30	.40	.40	.084	6	119
9	.35	.35	.35	.35	.35	.138	45	120
10	.25	.25	.25	.25	.25	.108	4	121
11	.50	.50	.50	.50	.50	.147	1	122
14	....	....	....	.50N	.50	.143	....	122
15	.35	.35	.35	.35	.35	.127	2	119
16	.30	.30	.25A	.25A	.25	.083	2	119
17	....	....	....	.25N	.25	.148	....	119
18	....	.50B	....	.50B	.50	.188	....	119
21	....	....	....	.50N	.50	.164	....	119
22	....	.55B	....	.55B	.55	.230	....	119
23	.55	.55	.55	.55	.55	.202	7	120
24	.60	.60	.60	.60	.60	.215	1	119
25	.50	.60	.50	.60	.60	.189	21	139
28	....	....	....	.60N	.60	.208	....	139
29	.70	1.00	.70	1.00	1.00	.316	3	142
30	1.00	1.50	.95	1.50	1.50	.385	28	159
				IN MAY				
1	1.10	1.10	1.00	1.05	1.05	.326	53	169
2	.85	1.05	.85	1.05	1.05	.331	16	154
5	1.05	1.30	1.00	1.20	1.20	.380	14	163
6	1.10	1.10	1.10	1.10	1.10	.386	3	165
7	1.05	1.10	1.00	1.10	1.10	.376	38	197
8	1.30	1.80	1.30	1.80	1.80	.511	25	194
9	1.80	1.85	1.70A	1.70A	1.60	.485	5	194
12	1.25	1.25	1.15	1.20	1.20	.397	7	198
13	1.60	1.75	1.60	1.70A	1.65	.495	1	199
14	1.55	1.75	1.55	1.75	1.75	.541	6	196
15	1.50	1.50	1.35	1.35	1.35	.444	5	199
16	.90	1.10	.90	1.00A	1.00	.385	18	200
19	1.30	1.60B	1.30	1.60B	1.37	.492	1	202
20	1.50	1.60B	1.30	1.30	1.30	.459	4	202
21	1.30	1.35B	.65	.85B	.85	.355	21	209
22	.90	1.00	.90	.95	.95	.365	175	250
23	1.10	1.40	1.10	1.40	1.40	.493	14	253
26	Exchange Closed; Memorial Day							
27	1.40	1.70B	1.30	1.40B	1.30	.478	12	254
28	1.50	2.00	1.50	2.00	2.00	.641	16	263
29	1.55@.50	1.60	1.50	1.60	1.50	.543	9	266
30	1.40	1.40	1.20	1.40B	1.37	.528	32	261
				IN JUNE				
2	1.35@.30	1.95	1.30	1.45A	1.45	.571	12	261
3	1.55	1.55	1.20	1.25	1.25	.522	42	251
4	.95	1.00B	.85	.95	.85	.462	14	245

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

JULY 1986 48 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5	1.00	1.30B	.85A	1.30B	1.32	.557	13	226
6	1.30	1.40B	1.10A	1.35	1.37	.609	4	226
9	1.55	1.75	1.50	1.70	1.70	.713	44	207
10	1.65	1.75B	1.50A	1.60A	1.60	.686	4	203
11	1.15	1.40B	1.15	1.30	1.35	.662	7	208
12	1.50	1.80	1.50	1.70A	1.77	.769	11	210
13	1.90	2.90	1.90	2.70A	2.72	.925	25	217
16	3.20	3.60	3.20	3.20	3.37	.990	26	187
17	3.60	3.60	3.00	3.30	3.30	.996	29	160
18	3.10	4.50	3.05	4.50	4.42	.999	6	154
19	4.70	5.25B	4.50A	4.85A	4.77	1.000	3	86
20	5.40	6.50	5.40	6.50	6.50	1.000	2	9
23	....	....	....	....	....	.999	....	....

JULY 1986 50 CALLS

IN JANUARY 1986

27	1.20	1.20	1.20	1.20	1.20	.358	1	1
28	....	....	....	1.20N	1.20	.366	....	1
29	1.20	1.20	1.20	1.20	1.30	.386	4	5
30	1.40@.45	1.45	1.40	1.45	1.45	.375	2	7
31	1.42	1.42	1.15A	1.15A	1.30	.326	1	8
				IN FEBRUARY				
3	....	....	1.20A	1.20A	1.05	.283	....	8
4	....	....	.80A	.80A	.80	.258	....	8
5	....	....	....	.80N	.90	.258	....	8
6	....	....	....	.90N	.90	.288	....	8
7	....	....	....	.90N	.90	.280	....	8
10	....	....	....	.90N	.90	.263	....	8
11	....	....	.80A	.80A	.80	.236	....	8
12	....	....	....	.80N	.80	.240	....	8
13	....	....	....	.80N	.80	.228	....	8
14	....	....	....	.80N	.80	.232	....	8
17	Exchange Closed; President's Day							
18	....	....	.60A	.60A	.60	.174	....	8
19	....	....	....	.60N	.60	.196	....	8
20	.50	.50	.50	.50	.50	.177	2	8
21	....	....	....	.50N	.50	.206	1	8
24	....	....	....	.50N	.50	.188	....	8
25	....	....	....	.50N	.50	.224	....	8
26	....	....	....	.50N	.50	.208	....	8
27	....	....	....	.50N	.50	.150	....	8
28	....	....	....	.50N	.50	.206	....	8
				IN MARCH				
3	....	....	....	.50N	.50	.222	....	8
4	....	....	....	.50N	.50	.227	....	8
5	....	....	....	.50N	.50	.234	....	8
6	....	.55B	....	.55B	.55	.239	....	8
7	....	....	....	.55N	.55	.226	....	8
10	....	....	....	.55N	.55	.235	....	8
11	....	....	....	.55N	.55	.229	....	8
12	....	.65B	....	.65B	.65	.275	....	8
13	....	.75B	....	.75B	.75	.282	....	8
14	.85	.85	.85	.85	.85	.288	1	8
17	....	.90B	....	.90B	.90	.302	....	8
18	.80	.80	.80	.80	.80	.284	1	9
19	....	....	....	.80N	.80	.285	....	9
20	.80	.90	.80	.90	.90	.276	6	12
21	.55	.60B	.55	.60B	.60	.282	5	17
24	....	....	....	.60N	.60	.248	....	17
25	....	....	....	.60N	.60	.275	....	17
26	....	....	....	.60N	.60	.245	....	17
27	....	....	....	.60N	.60	.238	....	17
28	Exchange Closed; Good Friday							
31	.50	.50	.50	.50	.50	.154	1	17
				IN APRIL				
1	....	....	.40A	.40A	.40	.166	....	17
2	....	....	....	.40N	.40	.162	....	17
3	....	....	.25A	.25A	.25	.098	....	17
4	....	....	.15A	.15A	.15	.053	....	17
7	....	....	....	.15N	.15	.040	....	17
8	....	....	....	.15N	.15	.040	....	17
9	.20	.20	.20	.20	.20	.071	....	17
10	....	....	....	.20N	.20	.053	4	17
11	....	.25B	....	.25B	.25	.077	....	17
14	....	....	....	.25N	.25	.074	....	17
15	....	....	....	.25N	.25	.063	....	17
16	....	....	....	.25N	.20	.038	....	17
17	....	....	....	.20N	.20	.077	....	17

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

JULY 1986 50 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	....	.25B	....	.25B	.25	.103	....	17
21	....	....	....	.25N	.25	.086	....	17
22	....	....	....	.25N	.25	.129	....	17
23	.25	.25	.25	.25	.25	.110	2	17
24	....	....	....	.25N	.25	.118	....	17
25	....	....	....	.25N	.25	.100	....	17
28	....	....	....	.25N	.25	.111	....	17
29	....	.35B	....	.35B	.35	.188	....	17
30	.50	.55	.50	.55	.55	.242	2	19

IN MAY

1	.55	.75	.55	.65	.65	.194	14	30
2	.40	.45B	.40	.45B	.45	.196	6	31
5	.60	.65B	.60	.60	.60	.231	100	126
6	.60	.70	.60	.70	.70	.234	5	127
7	....	....	.60A	.60A	.60	.224	....	127
8	.70	1.00	.70	1.00	1.00	.337	18	130
9	1.00@.90	1.00	.80	1.00	1.00	.311	56	171
12	.70	.80	.60	.60	.60	.233	11	170
13	....	.80B	....	.80B	.80	.313	20	166
14	.80	.82	.80	.82	.90	.352	27	194
15	.80	.80	.80	.60	.60	.265	4	193
16	.50	.50	.45A	.45A	.45	.216	6	192
19	.62	.95	.62	.90A	.90	.296	14	196
20	.80	.80	.60	.70	.70	.267	25	220
21	.70	.80	.50A	.50A	.50	.185	27	225
22	.50	.50	.50	.50	.50	.191	60	270
23	.47	.70	.47	.70	.65	.289	57	287
26	Exchange Closed; Memorial Day							
27	.75	.80	.80A	.65	.65	.264	80	340
28	.95	.95	.90	.90	.90	.409	21	354
29	.85	.90	.70	.70	.70	.312	50	341
30	.65	.65	.50	.65B	.65	.295	7	348

IN JUNE

2	.65	.90	.45	.60A	.65	.316	92	402
3	.55	.65	.55	.55A	.55	.269	38	344
4	.37	.45	.37	.45	.45	.216	72	335
5	.40	.42	.30	.42	.45	.289	4	334
6	.35	.65	.35	.50	.50	.325	28	350
9	.60	.65	.50	.60	.60	.397	26	374
10	.60	.65	.50	.52A	.50	.349	77	416
11	.35	.42B	.35	.40	.40	.306	11	401
12	.35	.60	.35	.55B	.55	.402	82	455
13	.65	1.15	.65	1.10	1.10	.648	72	487
16	1.25	1.75	1.20	1.30	1.50	.825	54	511
17	1.55	1.55	1.05	1.30	1.40	.851	74	494
18	1.20	2.40B	1.20	2.40B	2.45	.990	18	472
19	2.75	3.30	2.50A	2.90A	2.77	.999	18	462
20	3.40	4.10B	3.40	4.10B	4.27	.999	8	50
23	....	....	....	....	...	.999	...	....

JULY 1986 52 CALLS

IN JANUARY 1986

30	1.00	1.00	1.00	1.00	1.00	.284	2	2
31	....	....	.90A	.90A	.90	.240	....	2

IN FEBRUARY

3	.50	.50	.50	.50	.50	.203	1	3
4	....	....	....	.50N	.50	.183	....	3
5	....	....	....	.50N	.50	.183	....	3
6	....	....	....	.50N	.50	.207	....	3
7	....	....	....	.50N	.50	.199	....	3
10	....	....	....	.50N	.50	.185	....	3
11	....	....	....	.50N	.50	.163	....	3
12	....	....	....	.50N	.50	.165	....	3
13	....	....	....	.50N	.50	.156	....	3
14	....	....	....	.50N	.50	.150	....	3
17	Exchange Closed; President's Day							
18	....	....	....	.50N	.40	.113	....	3
19	....	....	....	.40N	.40	.129	....	3
20	....	....	....	.40N	.30	.115	....	3
21	....	....	....	.30N	.30	.136	....	3
24	....	....	....	.30N	.30	.121	....	3
25	....	....	....	.30N	.30	.150	....	2
26	....	....	....	.30N	.30	.137	....	2
27	....	....	....	.30N	.30	.093	....	2
28	....	....	....	.30N	.30	.147	....	2

LIVE HOG OPTION ON FUTURES — CALLS

JULY 1986 52 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.30N	.30	.159	....	2
4	....	....	....	.30N	.30	.163	....	2
5	....	....	....	.30N	.30	.168	....	2
6	....	....	....	.30N	.30	.172	....	2
7	....	....	....	.30N	.30	.161	....	2
10	....	....	....	.30N	.30	.167	....	2
11	....	....	....	.30N	.30	.160	....	2
12	....	....	....	.30N	.30	.197	....	2
13	....	.40B	....	.40B	.40	.201	....	2
14	....	....	....	.40N	.40	.205	....	2
17	....	....	....	.40N	.40	.214	....	2
18	....	.50B	....	.50B	.50	.198	....	2
19	....	....	....	.50N	.50	.197	....	2
20	....	....	....	.50N	.50	.189	....	2
21	.50	.70B	.50	.50	.50	.193	2	4
24	....	....	.40A	.40A	.40	.164	....	4
25	....	....	....	.40N	.40	.184	....	4
26	....	....	....	.40N	.40	.159	....	4
27	....	....	....	.40N	.40	.152	....	4
28	Exchange Closed; Good Friday							
31	.25	.25	.25	.25	.25	.089	5	9

IN APRIL

1	....	....	.20A	.20A	.20	.096	....	9
2	....	....	....	.20N	.20	.093	....	9
3	.20	.20	.20	.20	.15	.051	....	9
4	....	....	....	.15N	.10	.025	1	9
7	....	....	....	.10N	.10	.017	....	9
8	....	....	....	.10N	.10	.017	....	9
9	....	....	....	.10N	.10	.034	....	9
10	....	....	....	.10N	.10	.024	....	9
11	....	....	....	.10N	.10	.037	....	9
14	....	....	....	.10N	.10	.035	....	9
15	....	....	....	.10N	.10	.029	....	9
16	....	....	....	.10N	.10	.016	....	9
17	....	....	....	.10N	.10	.036	....	9
18	....	....	....	.10N	.10	.051	....	9
21	....	....	....	.10N	.10	.041	....	9
22	....	....	....	.10N	.10	.066	....	9
23	....	....	....	.10N	.10	.054	....	9
24	....	....	....	.10N	.10	.059	....	9
25	....	....	....	.10N	.10	.048	....	9
28	....	....	....	.10N	.10	.053	....	9
29	....	....	....	.10N	.10	.101	....	9
30	....	.15B	....	.15B	.15	.137	....	9

IN MAY

1	....	.20B	....	.20B	.20	.103	....	9
2	....	....	....	.20N	.20	.104	....	9
5	....	....	....	.20N	.20	.125	....	9
6	....	.25B	....	.25B	.25	.126	....	9
7	....	....	....	.25N	.25	.118	....	9
8	.50	.50	.50	.50	.50	.197	11	20
9	.50	.50	.50	.50	.50	.176	11	20
12	....	....	.40A	.40A	.40	.119	....	20
13	.25	.30B	.25	.30B	.30	.173	4	20
14	....	.50B	....	.30N	.35	.199	....	20
15	.30	.30	.30	.30	.30	.136	5	25
16	....	....	.25A	.25A	.25	.104	....	25
19	.35	.40B	.35	.40B	.35	.151	30	54
20	.40	.40	.40	.40	.40	.131	11	65
21	.50	.50	.30	.30	.30	.080	21	85
22	.17	.17	.17	.17	.17	.083	35	61
23	.30	.30	.30	.30	.30	.142	1	61
26	Exchange Closed; Memorial Day							
27	....	....	....	.30N	.30	.118	....	61
28	.30	.45	.30	.40	.40	.213	31	87
29	.25@.30	.30	.25	.30	.30	.143	56	100
30	.20	.20	.20	.20	.20	.130	2	102

IN JUNE

2	.15	.30B	.15	.20B	.20	.133	20	102
3	....	....	....	.20N	.20	.103	....	102
4	....	....	....	.20N	.20	.073	....	102
5	....	....	.12A	.12A	.15	.110	....	102
6	.10	.10	.10	.10	.15	.124	1	101
9	.20	.20	.20	.20	.20	.146	10	105
10	.20	.20	.17A	.17A	.17	.110	20	88
11	....	....	.15A	.15A	.15	.081	....	88
12	....	....	....	.15N	.15	.116	....	88
13	.15	.25	.15	.25	.25	.261	116	105
16	.30	.42B	.30	.30	.30	.337	65	118
17	.30	.30	.20	.30	.30	.297	5	118

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

JULY 1986 52 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	.30	.70	.30	.65	.65	.658	85	126
19	.65	1.35B	.65	.80	.87	.848	59	135
20	1.50	2.10B	1.40A	2.10B	2.27	.998	8	60
23	....	....	....	....	....	.994	....	....

JULY 1986 54 CALLS

IN JUNE 1986

17	.02	.02	.02	.02	.02	.020	2	2
18	.05	.05	.05	.05	.05	.074	3	3
19	.05	.10B	.05	.05	.05	.057	2	4
20	.05	.20B	.05	.20B	.27	.639	4	1
23	....	....	....	....	....	.762	....	....

AUGUST 1986 40 CALLS

IN APRIL 1986

25	3.10	3.10	3.05A	3.05A	2.80	.621	1	1
28	....	2.85B	....	2.85B	3.05	.648	....	1
29	....	3.70B	....	3.70B	4.02	.743	....	1
30	....	....	....	4.02N	4.70	.794	....	1

IN MAY

1	....	....	4.50A	4.50A	4.45	.765	....	1
2	....	....	....	4.45N	4.60	.781	....	1
5	....	4.95B	....	4.95B	4.80	.801	....	1
6	....	4.95B	....	4.95B	4.80	.803	....	1
7	....	....	4.80A	4.80N	4.80	.800	....	1
8	....	5.60B	....	5.60B	5.80	.866	....	1
9	....	....	....	5.80N	5.72	.864	....	1
12	....	....	....	5.72N	5.15	.832	....	1
13	....	....	....	5.15N	5.85	.870	....	1
14	....	....	5.75A	5.85N	6.15	.887	....	1
15	....	....	6.10A	6.10A	5.60	.856	....	1
16	....	....	4.65A	4.65A	4.65	.819	....	1
19	....	5.10B	....	5.10B	5.50	.866	....	1
20	....	....	....	5.75B	5.50	.867	....	1
21	....	....	....	5.50N	4.67	.827	....	1
22	....	....	....	4.67N	5.07	.847	....	1
23	....	....	....	5.07N	5.60	.880	....	1
26	Exchange Closed: Memorial Day							
27	....	5.90B	....	5.90B	5.65	.889	....	1
28	....	6.05B	....	6.05B	6.75	.927	....	1
29	....	....	6.65A	6.65A	6.35	.914	....	1
30	....	....	....	6.35N	6.10	.904	....	1

IN JUNE

2	....	6.15B	....	6.15B	6.22	.915	....	1
3	6.60	6.60	6.60	6.60	5.72	.896	1	2
4	....	....	5.40A	5.40A	5.40	.881	....	2
5	....	....	....	5.40N	5.92	.904	....	2
6	....	....	....	5.92N	6.12	.915	....	1
9	....	6.50B	....	6.50B	6.30	.928	....	1
10	....	....	....	6.30N	6.10	.925	....	1
11	....	....	5.80A	5.80A	6.02	.927	....	1
12	....	....	....	6.02N	6.37	.940	....	1
13	....	6.50B	....	6.50B	7.70	.970	....	1
16	....	....	....	7.70N	8.32	.983	....	1
17	....	....	....	8.32N	8.50	.986	....	1
18	....	8.70B	....	8.70B	9.50	.993	....	1
19	....	....	....	9.50N	10.07	.995	....	1
20	....	10.70B	....	10.70B	11.12	.998	....	1
23	....	....	....	11.12N	11.07	.998	....	1
24	....	12.50B	....	12.50B	12.50	.999	....	1
25	....	15.60B	....	15.60B	15.60	.999	....	1
26	....	15.85B	....	15.85B	15.85	.999	....	1
27	....	16.50B	....	16.50B	16.47	.999	....	1
30	....	....	15.20A	16.00A	16.07	.999	....	1

IN JULY

1	....	16.30B	15.40A	16.30B	16.32	.999	....	1
2	....	17.40B	16.25A	17.40B	17.82	.999	....	....
8	....	....	17.20A	17.50A	16.57	.999	....	....

AUGUST 1986 42 CALLS

IN APRIL 1986

7	1.50	1.50	1.50	1.50	1.35	.394	2	2
8	....	1.70B	....	1.70B	1.90	.394	....	2

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

AUGUST 1986 42 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	....	....	....	1.90N	1.90	.465	....	2
10	1.60	1.60	1.50	1.50	1.50	.414	2	4
11	....	1.65B	....	1.65B	2.00	.454	....	4
14	1.50	1.50	1.50	1.50	1.70	.446	3	7
15	....	....	....	1.70N	1.57	.420	....	7
16	1.35	1.35	1.15A	1.25	1.12	.347	5	11
17	1.50	1.50	1.30A	1.50	1.75	.454	2	12
18	2.40	2.40	2.25A	2.25A	2.05	.498	1	12
21	....	....	2.00A	2.00A	1.90	.475	....	12
22	2.00	2.00	2.00	2.00	2.20	.519	2	14
23	2.50	2.50	2.15A	2.15A	1.90	.471	5	17
24	....	....	....	1.90N	1.95	.489	....	17
25	....	....	....	1.95N	1.80	.475	....	17
28	....	1.85B	....	1.85B	1.85	.501	....	17
29	2.10	3.10	2.10	3.10	2.90	.609	4	21
30	3.00	3.40	3.00	3.40	3.30	.672	3	17

IN MAY

1	3.15	3.20B	3.15	3.15	3.20	.635	4	17
2	3.20	3.50	3.20	3.50	3.40	.654	4	17
5	3.40	3.75	3.40	3.75	3.45	.677	1	18
6	....	3.50B	....	3.50B	3.45	.678	....	18
7	....	....	3.35A	3.35A	3.45	.672	....	18
8	3.70	4.00B	3.70	4.00B	4.25	.761	2	17
9	4.25	4.25	4.25	4.25	4.22	.758	2	16
12	....	....	3.80A	3.80A	3.70	.710	1	17
13	....	....	....	3.70N	4.25	.764	....	17
14	....	....	....	4.25N	4.55	.788	....	14
15	....	....	4.05A	4.05A	3.95	.742	....	14
16	3.20	3.20	3.20	3.20	3.30	.689	1	14
19	....	3.60B	....	3.60B	3.95	.752	....	12
20	....	....	....	3.95N	3.95	.754	....	12
21	....	....	3.50A	3.50A	3.37	.697	....	12
22	....	3.45B	....	3.45B	3.60	.726	....	12
23	....	....	....	3.60N	4.10	.773	....	12
26	Exchange Closed: Memorial Day							
27	....	4.25B	....	4.25B	4.15	.784	....	12
28	5.05	5.05	5.05	5.05	5.10	.844	1	12
29	....	....	5.05A	5.05A	4.75	.821	....	11
30	....	....	4.65A	4.65A	4.45	.804	....	11

IN JUNE

2	....	....	....	4.45N	4.50	.820	....	11
3	....	....	4.30A	4.30A	4.05	.789	....	11
4	....	....	3.80A	3.80A	3.70	.764	....	11
5	....	....	....	3.70N	4.22	.802	....	11
6	....	....	....	4.22N	4.37	.818	....	11
9	....	4.70B	....	4.70B	4.52	.837	....	11
10	....	....	....	4.52N	4.32	.829	....	11
11	....	....	4.00A	4.00A	4.30	.830	....	11
12	....	4.40B	....	4.40B	4.55	.853	....	11
13	5.25	5.30B	5.25	5.30B	5.70	.914	....	11
16	....	6.35B	....	6.35B	6.35	.943	3	14
17	....	6.50B	....	6.50B	6.52	.951	....	14
18	7.40	7.40	6.50A	7.40	7.50	.971	4	15
19	....	7.60B	....	7.60B	8.10	.980	....	15
20	....	8.50B	....	8.50B	9.12	.989	....	15
23	....	....	9.00A	9.00A	9.12	.991	....	15
24	11.00	12.50B	11.00	12.50B	12.50	.996	1	15
25	13.50	13.60B	13.50	13.60B	13.60	.998	2	15
26	13.57	13.85B	13.57	13.85B	13.85	.999	1	14
27	....	14.50B	....	14.50B	14.47	.999	....	11
30	....	....	13.20A	14.00A	14.07	.999	2	10

IN JULY

1	....	14.30B	13.40A	14.30B	14.32	.999	....	10
2	....	15.40B	14.15A	15.40B	15.82	.999	....	6
3	....	17.00B	....	17.30B	17.05	.999	....	5
4	Exchange Closed: Independence Day							
7	....	18.15B	....	18.15B	16.05	.999	....	5
8	....	....	15.20A	15.50A	14.57	.999	....	5
9	....	....	....	14.57N	15.47	.999	....	5
10	....	....	15.10A	15.10A	13.97	.999	....	5
11	....	14.25B	13.10A	14.25B	13.60	.999	....	2
14	....	14.05B	13.45A	14.05B	14.32	.999	....	2
15	....	15.30B	....	15.30B	15.67	.999	....	2
16	....	17.00B	....	17.00B	17.17	1.000	....	2
17	....	18.00B	16.50A	16.50A	15.95	1.000	....	2
18	....	16.60B	15.90A	15.90A	16.30	1.000	....	1
21	....	....	15.80A	16.30N	16.25	1.000	....	1
22	....	16.50B	15.45A	16.00A	15.87	1.000	....	....
25	....	17.45B	....	17.45B	17.57	1.000	....	....

LIVE HOG OPTION ON FUTURES — CALLS

AUGUST 1986 44 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	Exchange Closed; President's Day							
20	2.00	2.00	2.00	2.00	2.00	.404	1	1
21	....	....	....	2.00N	2.00	.430	....	1
24	....	....	1.90A	1.90A	1.90	.433	....	1
25	....	....	....	1.90N	2.05	.481	....	1
26	....	....	....	2.05N	2.00	.467	....	1
27	....	....	1.75A	1.75A	1.57	.405	....	1
28	....	....	....	1.57N	1.87	.425	....	1

IN MARCH

3	....	....	1.65A	1.65A	2.25	.435	....	1
4	....	....	2.00A	2.00A	1.95	.437	....	1
5	....	....	....	1.95N	1.70	.441	....	1
6	....	1.75B	....	1.75B	1.82	.466	....	1
7	2.00	2.00	2.00	2.00	2.00	.457	2	3
10	....	....	1.95A	1.95A	2.12	.464	....	3
11	....	....	2.10A	2.10A	2.10	.460	....	3
12	....	....	....	2.10N	2.40	.507	....	3
13	....	....	....	2.40N	2.50	.517	....	3
14	....	....	....	2.50N	2.60	.527	....	3
17	....	....	....	2.60N	2.87	.556	....	3
18	....	....	....	2.87N	2.75	.550	....	3
19	....	....	2.70A	2.70A	2.70	.544	....	3
20	....	....	....	2.70N	2.72	.540	....	3
21	....	....	....	2.72N	2.72	.544	....	3
24	2.60	2.60	2.60	2.60	2.55	.528	1	4
25	2.60	2.60	2.60	2.60	2.75	.566	2	6
26	....	....	....	2.75N	2.75	.541	....	6
27	....	....	2.70A	2.70A	2.60	.532	....	6
28	Exchange Closed; Good Friday							
31	....	....	2.05A	2.05A	1.80	.439	....	6

IN APRIL

1	....	....	....	1.80N	1.80	.466	....	6
2	....	1.90B	....	1.90B	1.75	.477	....	6
3	....	....	1.70A	1.70A	1.10	.378	....	6
4	.90	.90	.90	.90	1.05	.281	1	6
7	1.00	1.10B	1.00	1.10B	1.10	.268	1	6
8	1.15	1.15	1.15	1.15	1.20	.268	2	8
9	....	....	....	1.20N	1.30	.330	....	7
10	1.25	1.25	1.10A	1.10A	1.00	.285	2	9
11	1.20	1.20	1.20	1.20	1.30	.320	6	11
14	1.00	1.00	1.00	1.00	1.10	.312	2	13
15	1.00	1.00	1.00	1.00	1.00	.290	1	14
16	.75	.75	.70	.70	.60	.228	7	21
17	....	1.00B	....	1.00B	1.10	.321	....	22
18	1.10	1.25B	1.10	1.10	1.30	.361	2	22
21	1.10	1.10	1.00	1.10B	1.20	.339	2	24
22	....	1.25B	....	1.25B	1.40	.380	....	24
23	....	....	....	1.40N	1.15	.335	....	24
24	....	....	....	1.15N	1.25	.352	....	24
25	....	....	....	1.25N	1.15	.338	....	24
28	1.15	1.15	1.15	1.15	1.25	.361	1	25
29	1.50	1.65B	1.50	1.65B	1.80	467	1	24
30	1.95@.85	2.65	1.85	2.40	2.35	.534	15	31

IN MAY

1	....	....	2.30A	2.30A	2.20	.493	....	31
2	2.55	2.55	2.55	2.55	2.42	.513	2	31
5	....	....	....	2.42N	2.45	.535	....	31
6	....	....	....	2.45N	2.45	.535	....	31
7	2.20	2.20	2.20	2.20	2.45	.528	1	31
8	2.80	3.50	2.80	3.50	2.90	.629	5	32
9	....	....	....	2.90N	2.85	.624	....	32
12	2.55	2.55	2.55	2.55	2.50	.566	1	32
13	2.55	2.75	2.55	2.55	3.00	.629	2	31
14	....	....	....	3.00N	3.20	.658	....	27
15	....	....	2.75A	2.75A	2.70	.600	....	27
16	2.10	2.10	2.00	2.10	2.10	.538	3	26
19	....	2.85B	....	2.50B	2.75	.609	1	27
20	2.80	2.80	2.80	2.80	2.70	.611	1	27
21	....	2.75B	2.30A	2.30A	2.15	.544	....	27
22	....	2.30B	....	2.30B	2.40	.577	....	27
23	....	2.50B	....	2.50B	2.70	.633	....	27
26	Exchange Closed; Memorial Day							
27	2.90	2.90	2.55	2.80	2.75	.643	7	27
28	3.20	3.60	3.20	3.50	3.50	.722	8	25
29	....	....	....	3.50N	3.25	.691	....	23
30	....	....	....	3.25N	2.90	.667	....	23

LIVE HOG OPTION ON FUTURES — CALLS

AUGUST 1986 44 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	....	2.90N	3.05	.684	....	23
3	....	....	....	3.05N	2.70	.643	....	23
4	....	....	2.55A	2.55A	2.55	.610	....	23
5	....	....	2.45A	2.45A	2.77	.660	....	23
6	....	....	....	2.77N	2.90	.679	....	23
9	3.50	3.50	3.30A	3.30A	2.97	.700	3	25
10	....	3.00B	....	3.00B	2.65	.686	....	25
11	....	....	2.70A	2.70A	2.80	.684	....	25
12	....	2.85B	....	2.85B	3.10	.714	....	25
13	3.60	3.90B	3.60	3.60	4.00	.809	1	25
16	....	4.45B	....	4.45B	4.55	.858	....	25
17	4.60	4.80	4.50A	4.70A	4.75	.872	6	21
18	....	5.20B	4.65A	5.20B	5.67	.915	....	21
19	6.30	6.30	6.30	6.30	6.22	.936	2	20
20	6.22	6.80B	6.22	6.80B	7.17	.962	1	18
23	....	....	....	7.17N	7.27	.965	....	20
24	....	11.50B	....	11.50B	11.50	.983	....	20
25	....	11.60B	....	11.60B	11.60	.993	....	20
26	....	11.85B	....	11.85B	11.85	.997	....	19
27	13.00	13.00	13.00	13.00	12.47	.998	1	19
30	....	....	11.20A	12.00A	12.07	.998	....	18

IN JULY

1	....	12.30B	11.40A	12.30B	12.32	.999	....	18
2	....	13.40B	12.15A	13.40B	13.82	.999	....	16
3	14.90	15.00B	14.90	15.00B	15.05	.999	1	16
4	Exchange Closed; Independence Day							
7	16.20	16.20	16.20	16.20	14.05	.999	....	16
8	12.50	13.20B	12.50	12.50	12.57	.999	4	17
9	....	....	12.15A	12.57N	13.47	.999	....	17
10	....	....	12.10A	12.10A	11.97	.999	....	11
11	....	12.25B	11.10A	12.25B	11.60	.999	....	8
14	....	12.05B	11.45A	12.05B	12.32	.999	....	8
15	....	13.30B	....	13.30B	13.67	.999	....	8
16	....	15.00B	....	15.00B	15.17	.999	....	8
17	....	16.00B	14.50A	14.50A	13.95	.999	....	8
18	....	14.60B	13.90A	13.90A	14.30	.999	....	1
21	....	....	13.80A	14.30N	14.25	1.000	....	1
22	....	14.50B	13.45A	14.00A	13.87	1.000	....	....
25	....	15.45B	....	15.45B	15.57	1.000	....	....

AUGUST 1986 46 CALLS

IN JANUARY 1986

24	2.60	2.60	2.60	2.60	2.65	.494	4	4
27	....	....	....	2.65N	2.40	.474	....	4
28	....	....	....	2.40N	2.60	.504	....	4
29	....	....	....	2.60N	2.60	.499	....	4
30	....	....	2.50A	2.50A	2.70	.519	....	4
31	....	....	2.50A	2.50A	2.05	.451	....	4

IN FEBRUARY

3	....	....	2.00A	2.00A	2.00	.436	....	4
4	....	....	1.70A	1.70A	1.70	.412	....	4
5	....	....	....	1.70N	1.80	.412	....	4
6	....	....	....	1.80N	1.80	.440	....	4
7	....	....	..	1.80N	1.80	.436	....	4
10	....	....	....	1.80N	1.80	.419	....	4
11	....	....	1.60A	1.60A	1.55	.392	....	4
12	....	....	....	1.55N	1.55	.395	....	4
13	....	....	1.45A	1.45A	1.45	.389	....	4
14	....	....	....	1.45N	1.40	.365	....	4
17	Exchange Closed; President's Day							
18	1.25	1.25	1.25	1.25	1.25	.314	1	5
19	....	....	....	1.25N	1.25	.335	....	5
20	....	....	....	1.25N	1.25	.303	....	5
21	....	....	....	1.25N	1.25	.326	....	5
24	....	....	....	1.25N	1.25	.328	....	5
25	1.25	1.25	1.25	1.25	1.30	.373	2	5
26	....	....	....	1.30N	1.32	.359	....	5
27	....	....	....	1.32N	1.02	.302	....	5
28	....	....	..	1.02N	1.30	.338	....	5

IN MARCH

3	....	....	1.10A	1.10A	1.62	.347	....	5
4	....	....	1.40A	1.40A	1.40	.348	....	5
5	....	....	....	1.40N	1.10	.351	....	5
6	....	....	....	1.10N	1.20	.375	....	5
7	....	....	....	1.20N	1.12	.366	....	5
10	....	....	....	1.12N	1.47	.371	....	5
11	....	....	1.45A	1.45A	1.45	.365	....	5
12	....	....	....	1.45N	1.70	.408	....	5

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

AUGUST 1986 46 CALLS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13	....	....	....	1.70N	1.70	.416	....	5
14	....	....	....	1.70N	1.80	.424	....	5
17	....	....	....	1.80N	2.00	.450	....	5
18	....	....	....	2.00N	1.90	.443	....	5
19	....	....	....	1.90N	1.90	.436	....	5
20	....	....	....	1.90N	1.85	.430	....	5
21	1.90	1.90	1.90	1.90	1.90	.433	5	10
24	....	....	....	1.90N	1.75	.415	....	10
25	1.75	1.75	1.70	1.70	2.00	.451	5	11
26	....	....	....	2.00N	1.90	.424	....	12
27	1.75	1.75	1.75	1.75	1.75	.413	1	13
28	Exchange Closed; Good Friday							
31	....	....	....	1.75N	1.20	.322	....	12

IN APRIL

1	....	....	1.10A	1.10A	1.10	.345	....	12
2	....	....	....	1.10N	1.10	.353	....	12
3	1.10	1.10	1.00	1.00	1.00	.264	3	14
4	.65@.60	.65	.60	.60	.60	.183	8	22
7	.60	.60	.60	.60	.60	.170	3	25
8	.65	.65	.65	.65	.65	.170	4	29
9	....	....	....	.65N	.75	.220	3	32
10	....	....	.60A	.60A	.60	.183	....	32
11	....	....	....	.60N	.60	.211	....	32
14	....	....	.65A	.65A	.65	.204	....	32
15	....	....	....	.65N	.60	.187	....	32
16	.45	.45	.40	.40	.25	.140	2	34
17	.45	.45	.45	.45	.60	.212	2	36
18	....	.70B	....	.70B	.60	.246	....	36
21	....	....	....	.80N	.72	.227	....	36
22	.90	.90	.90	.90	.90	.260	1	37
23	.95	1.00	.95	.95	.95	.223	8	44
24	1.00@.90	1.00	.72	.80	.60	.236	25	69
25	.85	.85	.85	.85	.70	.225	3	72
28	.90	.90	.90	.90	.75	.242	2	74
29	1.00	1.15	.95	1.15	1.10	.336	4	76
30	1.30	1.60	1.30	1.50	1.45	.398	8	74

IN MAY

1	1.25	1.50	1.25	1.25	1.45	.359	14	73
2	....	....	....	1.45N	1.45	.376	....	73
5	1.50	1.65B	1.50	1.65B	1.65	.396	12	73
6	1.90	1.90	1.50	1.50	1.65	.394	5	75
7	1.55@.50	1.55	1.20	1.55	1.65	.386	57	127
8	1.65	2.10	1.65	2.10	1.90	.487	5	124
9	....	2.10B	....	2.10B	2.30	.481	....	124
12	2.10	2.10	2.00A	2.00A	1.60	.419	1	125
13	1.80	1.80	1.80	1.80	2.00	.483	2	123
14	....	....	....	2.00N	2.20	.512	....	120
15	2.00	2.20	1.70	1.70	1.70	.450	3	120
16	1.50	1.50	1.20	1.25B	1.45	.388	8	128
19	1.50	1.90B	1.50	1.90B	1.90	.456	7	127
20	2.10	2.10	1.90	1.90	1.75	.457	6	125
21	1.60	1.80B	1.15	1.15	1.30	.391	16	138
22	1.62	1.62	1.50	1.60B	1.60	.423	51	127
23	1.85	1.95B	1.85	1.90	1.80	.480	4	129
26	Exchange Closed; Memorial Day							
27	2.15	2.15	1.90	1.90	1.85	.486	3	131
28	2.15	2.50	2.15	2.45B	2.45	.574	3	132
29	2.30	2.30	2.25	2.25	2.10	.537	6	133
30	1.90	1.90	1.90	1.90	1.80	.509	1	133

IN JUNE

2	2.10	2.25B	2.10	2.10	1.90	.525	....	133
3	2.00@.05	2.15	1.75A	1.75A	1.65	.480	10	134
4	1.50	1.70	1.50	1.70	1.70	.444	13	141
5	1.70	1.75	1.65	1.75	1.65	.498	5	138
6	....	....	....	1.65N	1.80	.516	....	138
9	1.90	1.90	1.90	1.90	1.95	.535	10	148
10	1.95	1.95	1.95	1.95	1.65	.515	1	149
11	1.40	1.60	1.40	1.60	1.60	.510	56	190
12	1.87	1.90	1.85A	1.85A	1.85	.541	3	193
13	1.85	2.70	1.85	2.60A	2.60	.656	23	193
16	2.60	3.10	2.60	3.10B	2.97	.718	43	213
17	....	3.00B	2.80A	3.00B	3.20	.737	....	213
18	2.90	3.70B	2.90	3.70B	4.00	.807	6	213
19	4.50	4.50	4.15	4.15	4.40	.845	13	213
20	4.80	5.25	4.60	5.20	5.45	.897	9	210
23	5.10	5.50	5.10	5.50	5.37	.900	14	210
24	10.00	10.00	9.20	9.80	9.80	.946	40	241
25	9.80	10.00	9.80	10.00	10.00	.975	14	244
26	....	10.40B	....	10.40B	10.40	.988	....	244
27	10.55	11.25B	10.55	11.25B	11.25	.993	10	219

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

AUGUST 1986 46 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	9.80@.90	9.90	8.80	9.75	10.07	.994	32	211

IN JULY

1	10.00	10.30B	9.40A	10.30B	10.32	.995	5	178
2	10.05	11.40B	10.05	11.40B	11.82	.998	2	101
3	12.50	13.00B	12.50	13.00B	13.05	.999	1	95
4	Exchange Closed; Independence Day							
7	....	14.15B	....	14.15B	12.05	.999	....	92
8	....	....	10.85A	10.85A	10.57	.998	....	92
9	....	....	10.15A	10.57N	11.47	.999	....	91
10	10.15	10.45B	10.10A	10.10A	9.97	.999	1	84
11	....	10.25B	9.10A	10.25B	9.60	.999	....	44
14	....	10.05B	9.45A	10.05B	10.32	.999	....	44
15	....	11.30B	....	11.30B	11.67	.999	....	43
16	....	13.00B	....	13.00B	13.17	.999	....	43
17	....	14.00B	12.50A	12.50A	11.95	.999	....	43
18	....	12.60B	11.90A	11.90A	12.30	.999	....	14
21	....	....	11.80A	12.30N	12.25	1.000	....	12
22	....	12.50B	11.45A	12.00A	11.87	1.000	....	12
23	....	13.00B	....	12.65B	12.92	1.000	....	12
24	....	13.10B	....	12.92N	13.22	1.000	....	12
25	....	13.45B	....	13.45B	13.57	1.000	....	12
28	....	....	....	....	....	1.000	....	....

AUGUST 1986 48 CALLS

IN JANUARY 1986

28	1.50	1.50	1.50	1.50	1.60	.408	3	3
29	....	....	....	1.60N	1.60	.403	....	3
30	....	....	....	1.60N	1.70	.422	....	3
31	....	....	1.60A	1.60A	1.40	.356	...	3

IN FEBRUARY

3	1.15	1.15	1.15	1.15	1.15	.341	3	6
4	....	....	....	1.15N	1.15	.319	....	6
5	....	....	....	1.15N	1.15	.319	....	6
6	....	....	....	1.15N	1.15	.345	....	6
7	....	....	....	1.15N	1.15	.340	....	6
10	....	....	....	1.15N	1.15	.323	....	6
11	....	....	....	1.15N	1.00	.298	....	6
12	....	....	....	1.00N	1.00	.301	....	6
13	....	....	....	1.00N	1.00	.296	....	6
14	....	....	....	1.00N	1.00	.274	....	6
17	Exchange Closed; President's Day							
18	.75	.75	.75	.75	.75	.228	2	6
19	....	....	....	.75N	.75	.246	....	6
20	....	.80B	....	.80B	.80	.219	....	4
21	.80	.80	.80	.80	.80	.238	4	4
24	....	....	....	.80N	.80	.239	....	4
25	....	....	....	.80N	.90	.278	....	....
26	....	....	....	.90N	.85	.265	....	....
27	....	....	....	.85N	.62	.216	....	....
28	....	....	....	.62N	.87	.262	....	....

IN MARCH

13	1.05	1.05	1.00	1.00	1.10	.324	1	1
14	....	....	1.00A	1.00A	1.00	.330	1	2
17	....	....	....	1.00N	1.35	.352	....	2
18	....	....	1.30A	1.30A	1.27	.344	....	2
19	1.10	1.10	1.10	1.10	1.20	.336	1	3
20	1.25	1.25	1.20	1.20	1.20	.330	2	5
21	....	....	....	1.20N	1.25	.331	....	5
24	....	....	....	1.25N	1.17	.313	....	5
25	1.20	1.20	1.20	1.20	1.20	.345	1	6
26	....	....	....	1.20N	1.20	.318	....	6
27	.90	.90	.90	.90	.90	.305	2	8
28	Exchange Closed; Good Friday							
31	....	....	....	.90N	.80	.224	....	8

IN APRIL

1	....	....	.75A	.75A	.75	.243	....	8
2	....	....	....	.75N	.75	.248	....	8
3	....	....	....	.75N	.35	.174	....	8
4	.30	.30	.30	.30	.35	.112	4	10
7	....	....	....	.35N	.25	.101	....	10
8	....	....	....	.25N	.35	.101	....	10
9	.25	.25	.25	.25	.45	.137	1	11
10	.50	.50	.40A	.40A	.30	.110	1	11
11	....	....	....	.30N	.50	.131	....	11
14	....	....	.40A	.40A	.40	.125	....	11
15	....	....	....	.40N	.35	.113	....	11
16	.30	.30	.25A	.25A	.20	.080	1	12

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

AUGUST 1986 48 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	....	....	....	.20N	.30	.132	....	12
18	....	.40B	....	.40B	.45	.157	....	12
21	....	.50B	....	.50B	.40	.142	....	12
22	....	.50B	....	.50B	.50	.167	....	12
23	.50	.50	.50	.50	.40	.139	1	11
24	.50	.50	.50	.50	.45	.148	4	15
25	.50	.50	.50	.50	.47	.140	1	16
28	....	....	....	.47N	.47	.151	....	16
29	....	.55B	....	.55B	.65	.226	1	17
30	.90	1.25	.90	.95	.95	.279	4	19

IN MAY

1	1.00@.90	1.00	.90	.90	.90	.244	6	25
2	.75	.75	.75	.75	.85	.258	1	24
5	.90	1.00	.80	.95A	.90	.273	11	28
6	1.30	1.30	.85	.85	.90	.271	9	33
7	....	....	....	.90N	.90	.263	1	34
8	.95	1.40B	.95	1.20B	1.20	.352	5	39
9	1.60	1.60	1.20	1.50A	1.20	.345	48	72
12	....	....	....	1.20N	1.15	.288	6	78
13	1.30	1.30	1.30	1.30	1.30	.345	1	80
14	1.15	1.20	1.15	1.20N	1.40	.370	21	98
15	1.15	1.25	1.15	1.15	1.15	.313	3	99
16	.85@.80	.85	.75A	.75A	.75	.258	5	94
19	.82	1.10B	.82	1.10B	1.15	.315	3	97
20	1.00	1.00	1.00	1.00	1.05	.316	1	97
21	1.10	1.10	.95	.95	.85	.258	13	102
22	....	....	....	.85N	.90	.286	....	102
23	1.35	1.35	1.35	1.35	1.10	.336	2	98
26	Exchange Closed; Memorial Day							
27	1.00	1.30	1.00	1.30	1.15	.336	4	104
28	1.45	1.50	1.42	1.45	1.55	.420	6	105
29	1.35	1.50	1.35	1.40A	1.30	.384	20	125
30	1.40	1.40	1.05	1.05	1.05	.357	4	125

IN JUNE

2	1.20	1.50	1.20	1.40	1.10	.368	24	147
3	.90	.90	.90	.90	.92	.326	4	149
4	.95	.95	.90A	.95	.95	.293	1	129
5	.90	.90	.90	.90	.92	.343	1	130
6	1.00	1.00	1.00	1.00	1.00	.357	3	132
9	1.05	1.05	1.05	1.05	1.10	.369	6	136
10	.95	.95	.95	.95	.90	.348	....	136
11	.95	.95	.95	.95	.90	.341	6	136
12	.80	1.05	.80	.90	.95	.367	41	177
13	.95	1.30	.95	1.30	1.30	.481	181	346
16	1.40	1.90	1.40	1.80@.85	1.85	.543	83	415
17	1.85	2.10B	1.65A	2.10B	1.97	.561	10	411
18	1.75	2.40B	1.75	2.40B	2.65	.649	25	431
19	2.40	3.15	2.40	2.85A	3.15	.700	96	485
20	3.50	3.65	3.00	3.60A	3.95	.779	32	480
23	3.55	3.90	3.55	3.70	3.87	.781	12	473
24	8.30	8.30	8.10	8.10	8.10	.867	14	469
25	8.05	8.10	7.70	8.10	8.05	.927	22	465
26	7.87	8.60B	7.87	8.60B	8.60	.962	2	458
27	8.90	9.20	8.50	8.60	8.52	.976	33	398
30	....	....	7.10A	8.20A	8.12	.976	1	399

IN JULY

1	7.40	8.50	7.40	8.50	8.37	.980	4	397
2	9.15@.10	9.60B	8.15A	9.60B	9.85	.992	4	387
3	10.20	11.10B	10.20	11.10B	11.05	.997	10	381
4	Exchange Closed; Independence Day							
7	11.50	12.30B	11.50	12.30B	10.05	.997	1	379
8	8.95	8.95	8.85	8.85	8.57	.993	2	355
9	8.05	8.50B	8.05	8.40B	9.47	.997	10	288
10	....	....	8.10A	8.10A	7.97	.993	....	275
11	....	8.25B	7.10A	8.25B	7.60	.992	....	116
14	....	8.05B	7.45A	8.05B	8.32	.998	....	116
15	9.25	9.30B	9.25	9.30B	9.67	.999	5	116
16	....	11.00B	....	11.00B	11.17	.999	....	62
17	....	11.80B	10.50A	10.50A	9.95	.999	....	59
18	10.60	10.60	9.90A	9.90A	10.30	.999	4	10
21	10.00	10.30B	9.80A	10.30B	10.25	.999	2	6
22	....	10.50B	9.45A	10.00A	9.87	.999	....	4
23	....	11.00B	....	10.65B	10.92	1.000	....	4
24	....	11.10B	....	10.92N	11.22	1.000	....	4
25	....	11.45B	....	11.45B	11.57	1.000	....	....

LIVE HOG OPTION ON FUTURES — CALLS

AUGUST 1986 50 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	1.20	1.20	1.20	1.20	1.15	.284	1	1
21	1.00	1.00	1.00	1.00	1.00	.296	1	1
22	....	....	....	1.00N	1.25	.315	....	1
23	....	....	....	1.25N	1.30	.307	....	1
24	....	....	1.20A	1.20A	1.20	.313	....	1
27	....	....	....	1.20N	1.10	.294	....	1
28	....	....	....	1.10N	1.20	.320	....	1
29	....	....	....	1.20N	1.20	.315	....	1
30	....	....	....	1.20N	1.20	.333	....	1
31	....	....	1.10A	1.10A	.90	.273	....	1

IN FEBRUARY

3	....	....	....	.90N	.90	.259	....	1
4	....	....	....	.90N	.85	.239	....	1
5	....	....	.80A	.80A	.80	.239	....	1
6	....	....	....	.80N	.80	.261	....	1
7	....	....	....	.80N	.80	.257	....	1
10	....	....	....	.80N	.80	.241	....	1
11	....	....	....	.80N	.65	.220	....	1
12	....	....	....	.65N	.65	.222	....	1
13	....	....	....	.65N	.65	.217	....	1
14	....	....	....	.65N	.60	.198	....	1
17	Exchange Closed; President's Day							
18	....	....	....	.60N	.60	.160	....	1
19	....	....	....	.60N	.60	.175	....	1
20	....	....	....	.60N	.60	.152	....	1
21	....	....	....	.60N	.60	.167	....	1
24	....	....	....	.60N	.60	.167	....	1
25	....	....	....	.60N	.60	.199	....	1
26	....	....	....	.60N	.52	.188	....	1
27	....	....	.50A	.50A	.40	.148	....	1
28	....	....	....	.40N	.57	.199	....	1

IN MARCH

3	....	....	....	.57N	.80	.204	....	1
4	....	....	.70A	.70A	.60	.205	....	1
5	....	....	....	.60N	.45	.206	....	1
6	....	....	....	.45N	.45	.224	....	1
7	....	....	....	.45N	.40	.217	....	1
10	....	....	....	.40N	.65	.218	....	1
11	....	....	....	.65N	.65	.210	....	1
12	....	....	....	.65N	.75	.241	....	1
13	....	....	....	.75N	.75	.244	....	1
14	....	....	....	.75N	.80	.249	....	1
17	....	....	....	.80N	.87	.266	....	1
18	....	....	....	.87N	.82	.258	....	1
19	....	....	....	.82N	.82	.250	....	1
20	....	....	....	.82N	.80	.244	....	1
21	....	....	....	.80N	.82	.244	....	1
24	....	....	....	.82N	.70	.227	....	1
25	.70	.85	.70	.85	.87	.253	3	4
26	....	....	.85A	.85A	.82	.228	....	4
27	....	....	....	.82N	.70	.216	....	4
28	Exchange Closed; Good Friday							
31	....	....	....	.70N	.60	.149	....	4

IN APRIL

1	....	....	....	.60N	.60	.162	....	4
2	....	....	....	.60N	.60	.165	....	4
3	....	....	....	.60N	.15	.108	....	4
4	....	.25B	....	.25B	.20	.065	....	4
7	....	....	....	.20N	.17	.057	....	4
8	....	....	....	.17N	.25	.057	....	4
9	....	....	....	.25N	.30	.080	....	4
10	....	....	....	.30N	.20	.062	....	4
11	....	....	....	.20N	.30	.076	....	4
14	....	....	....	.30N	.25	.072	....	4
15	....	....	....	.25N	.20	.064	....	4
16	....	....	....	.20N	.07	.043	....	4
17	....	.15B	....	.15B	.20	.077	....	4
18	....	.30B	....	.30B	.30	.094	....	4
21	....	....	....	.30N	.30	.083	....	4
22	....	....	....	.30N	.27	.101	....	4
23	....	.30B	....	.30B	.30	.081	....	4
24	....	....	....	.30N	.25	.088	....	4
25	....	....	....	.25N	.20	.082	....	4
28	....	....	....	.20N	.20	.089	....	4
29	....	.40B	....	.40B	.40	.143	....	4
30	.60	.80	.60	.80	.60	.184	4	8

LIVE HOG OPTION ON FUTURES — CALLS

AUGUST 1986 50 CALLS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.60@.65	.65	.60	.60	.55	.156	17	25
2	....	....	....	.55N	.55	.167	9	34
5	.80	.80	.80	.80	.85	.177	1	35
6	....	....	.70A	.70A	.85	.174	....	35
7	....	....	.60A	.60A	.60	.167	....	35
8	....	....	....	.60N	.70	.237	....	35
9	.85	.97	.85	.97	.70	.231	2	37
12	....	....	....	.70N	.70	.184	....	37
13	.90	.90	.90	.90	.85	.230	1	38
14	....	....	.80A	.80A	.90	.249	....	38
15	....	....	.75A	.75A	.70	.202	....	38
16	.50	.50	.50	.50	.55	.159	40	78
19	....	.60B	....	.60B	.65	.201	....	78
20	.77	.77	.77	.77	.60	.202	2	80
21	.77	.77	.55	.55	.42	.157	20	94
22	....	.45B	....	.45B	.50	.178	....	83
23	..	....	....	.50N	.60	.217	....	83
26	Exchange Closed: Memorial Day							
27	.85	.85	.72	.72	.55	.216	5	88
28	.85@.90	.90	.85	.90	.90	.284	10	80
29	.65	.65	.65	.65	.65	.253	1	81
30	.65	.65	.60	.65	.55	.229	5	85

IN JUNE

2	.90	.90	.90	.90	.60	.235	....	85
3	.65	.65	.65	.65	.50	.202	3	86
4	.50	.50	.50	.50	.50	.176	37	123
5	.50	.50	.50	.50	.45	.216	3	126
6	....	....	....	.45N	.52	.225	....	126
9	.50	.65	.50	.60A	.55	.231	52	126
10	.60	.60	.50A	.55	.47	.211	23	149
11	.55	.55	.45A	.50	.47	.204	6	153
12	.45	.45	.45	.45	.45	.222	14	155
13	.50	.75	.50	.75	.85	.315	31	166
16	.75	1.00	.75	.90	.87	.365	43	193
17	1.00	1.00	.90	.95	.95	.380	18	204
18	.90	1.65	.90	1.65	1.55	.467	59	247
19	1.70	1.90	1.65	1.80	1.87	.521	27	244
20	2.20	2.50	2.20	2.20	2.55	.616	29	250
23	2.40	2.75	2.10	2.75	2.50	.614	55	241
24	6.60	6.60	6.05	6.30	6.05	.735	35	226
25	6.25	6.25	5.90	6.05	5.90	.833	17	223
26	6.00	6.60	6.00	6.60	6.60	.902	10	215
27	6.70	7.20	6.30	6.60	6.67	.933	65	211
30	5.75	6.35	5.25A	6.35	6.32	.929	8	210

IN JULY

1	5.70	5.95B	5.70	5.95B	6.42	.939	2	209
2	6.60	7.70B	6.30A	7.70B	7.92	.971	16	211
3	8.20	8.50B	8.20	8.50B	9.10	.987	5	218
4	Exchange Closed: Independence Day							
7	10.00	10.20B	9.80	9.80	8.05	.985	2	183
8	6.85	6.85	6.50	6.50	6.57	.968	3	181
9	5.80	6.70B	5.75A	6.55	7.50	.984	6	171
10	....	....	6.20A	6.75A	6.05	.965	....	170
11	6.15	6.25B	5.55	5.55	5.65	.960	10	173
14	5.70	6.05B	5.50A	6.05B	6.35	.985	1	173
15	....	7.30B	....	7.30B	7.70	.996	....	171
16	9.10	9.10	9.10	9.10	9.17	.999	....	121
17	....	10.00B	8.50A	8.50A	7.95	.999	1	82
18	7.90	8.60B	7.90	7.95	8.30	.999	4	18
21	....	....	7.80A	8.30N	8.25	.999	....	14
22	8.05	8.50B	7.45A	8.00A	7.87	.999	1	12
23	....	9.00B	....	8.65B	8.92	1.000	....	11
24	8.80	9.10B	8.80	8.80	9.22	1.000	1	9
25	....	9.45B	....	9.45B	9.57	1.000	....	1
28	....	....	....	....	....	1.000	....	....

AUGUST 1986 52 CALLS

IN APRIL 1986

3	.25	.25	.25	.25	.07	.064	3	3
4	....	....	....	.07N	.10	.036	....	3
7	....	....	....	.10N	.10	.030	....	3
8	....	....	....	.10N	.15	.030	....	3
9	....	....	....	.15N	.15	.045	....	3
10	....	....	....	.15N	.07	.033	....	3
11	....	.10B	....	.10B	.17	.042	....	3
14	....	....	....	.17N	.15	.039	....	3
15	....	....	....	.15N	.10	.034	....	3
16	....	....	....	.10N	.02	.022	....	3
17	....	.10B	....	.10B	.10	.042	....	3
18	....	.20B	....	.20B	.20	.054	....	3

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

AUGUST 1986 52 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	....	.25B	....	.25B	.25	.046	....	3
22	....	....	....	.25N	.15	.057	....	3
23	....	....	....	.15N	.15	.045	....	3
24	....	....	....	.15N	.15	.049	....	3
25	....	....	....	.15N	.10	.045	....	3
28	....	.15B	....	.15B	.15	.049	....	3
29	....	.30B	....	.30B	.20	.085	....	3
30	....	.40B	....	.40B	.40	.114	....	3

IN MAY

1	....	....	.30A	.30A	.30	.094	....	3
2	....	.35B	....	.35B	.32	.101	....	3
5	....	.40B	....	.40B	.40	.107	....	3
6	....	....	....	.40N	.40	.105	....	3
7	....	....	....	.40N	.35	.100	....	3
8	.65	.65	.50	.50	.40	.150	5	8
9	.50	.50	.50	.50	.40	.145	23	31
12	.40	.40	.40	.40	.35	.110	10	36
13	....	.45B	....	.45B	.50	.143	....	36
14	....	....	....	.50N	.55	.156	....	35
15	.45	.45	.40	.40	.40	.121	3	38
16	.35	.37	.35	.37	.37	.091	6	41
19	....	....	....	.37N	.37	.119	..	41
20	....	....	....	.40B	.40	.119	....	41
21	.45	.45	.35	.35	.25	.088	7	48
22	....	....	....	.25N	.30	.103	....	43
23	....	....	....	.30N	.35	.130	....	43
26	Exchange Closed: Memorial Day							
27	....	....	....	.35N	.35	.127	....	43
28	....	....	....	.35N	.35	.176	....	43
29	.35	.35	.35	.35	.35	.153	8	51
30	.35	.35	.35	.35	.35	.136	5	56

IN JUNE

2	.45	.45	.45	.45	.30	.138	1	57
3	....	....	....	.30N	.25	.114	....	57
4	.35	.35	.35	.35	.35	.096	1	58
5	.35	.35	.35	.35	.25	.124	10	65
6	....	....	....	.25N	.25	.129	8	73
9	....	....	....	.25N	.25	.130	....	73
10	....	.30B	....	.30B	.25	.116	....	73
11	.25	.25	.25	.25	.20	.109	5	78
12	....	....	....	.20N	.22	.120	....	78
13	....	....	....	.22N	.40	.185	....	78
16	.47	.50	.42	.50	.47	.218	36	102
17	....	....	....	.47N	.47	.227	....	102
18	.65	.65	.65	.65	.70	.298	1	103
19	.75	1.07	.70	.95	.95	.345	128	170
20	1.20	1.75	1.10	1.35	1.35	.436	66	208
23	1.50@.70	1.70	1.40	1.70	1.70	.429	62	231
24	5.25	5.25	4.35	4.60	4.50	.566	139	230
25	4.50	4.60	4.30	4.50	4.35	.692	95	231
26	4.40	5.00	4.40	5.00	4.90	.796	49	211
27	4.60	5.35B	4.15	4.50	4.97	.848	79	199
30	4.10	4.40	3.40	4.40	4.57	.836	51	177

IN JULY

1	4.25	4.70	4.20A	4.70	4.72	.853	5	172
2	4.40	5.70	4.40	5.70	6.10	.919	7	163
3	....	6.50B	....	6.50B	7.15	.956	....	155
4	Exchange Closed: Independence Day							
7	8.10	8.10	8.10	8.10	6.10	.947	2	132
8	5.00	5.00	4.85A	4.85A	4.77	.899	1	133
9	4.10	4.60B	4.10	4.60B	5.62	.941	2	131
10	....	....	4.10A	5.00A	4.22	.884	....	131
11	4.30	4.35	3.95	3.95	3.80	.868	8	135
14	....	4.10B	3.60A	3.80N	4.47	.930	....	135
15	....	5.35B	....	5.35B	5.72	.976	....	134
16	5.60	7.00	5.80	7.00	7.20	.995	5	136
17	8.10	8.10	6.50A	6.50A	6.00	.988	1	136
18	....	6.60B	5.90A	5.90A	6.30	.994	....	129
21	5.85	6.00B	5.80A	6.00B	6.25	.999	3	123
22	....	6.50B	5.45A	6.00A	5.87	.999	....	39
23	....	7.00B	....	6.65B	6.92	.999	....	20
24	....	7.10B	....	6.92N	7.22	1.000	....	20
25	....	7.45B	....	7.45B	7.57	1.000	....	13
28	....	....	....	....	....	1.000	....	....

AUGUST 1986 54 CALLS

IN JUNE 1986

20	.75	.95	.75	.95	.95	.274	2	2

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

AUGUST 1986 54 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	.90	.90	.70	.85B	.85	.264	47	44
24..	4.00	4.00	3.30	3.50	3.45	.389	74	103
25..	3.30	3.40	3.00	3.20	3.10	.521	69	152
26..	3.40	3.80	3.25	3.25	3.25	.647	79	151
27..	3.00	3.90	3.00	3.20	3.52	.718	100	118
30..	2.90	3.00B	2.30	3.00B	3.22	.695	3	116

IN JULY

1..	2.85	3.10	2.80A	3.10	3.22	.716	5	114
2..	3.75	4.00B	3.15A	4.00B	4.42	.821	1	113
3..	5.10	5.40	4.85	5.40	5.32	.887	12	106
4..	Exchange Closed; Independence Day							
7..	....	....	....	4.20A	4.27	.859	1	104
8..	4.15	4.15	3.25	3.35A	3.27	.764	2	102
9..	....	....	2.90A	2.90A	3.92	.838	1	100
10..	2.75	2.75	2.70	2.70	2.67	.725	2	102
11..	2.65	2.65	2.65	2.65	2.32	.693	5	106
14..	2.00	2.40	2.00	2.40	2.92	.785	14	101
15..	3.45	3.55B	3.45	3.55B	3.82	.897	2	100
16..	4.05	5.10	4.05	5.10	5.25	.967	4	97
17..	....	6.15B	5.20A	5.20A	4.05	.932	....	94
18..	....	4.60B	4.00A	4.00A	4.35	.957	....	83
21..	....	....	3.90A	4.35N	4.27	.987	....	67
22..	....	....	3.30A	4.00A	3.90	.991	....	60
23..	5.00	5.00	4.62	5.00	4.95	.999	8	49
24..	5.10	5.10	4.95A	5.10	5.22	.999	....	16
25..	5.35	5.45B	5.35	5.35	5.57	.999	3	9
28..	....	....	....	....	....	.999	....	....

AUGUST 1986 56 CALLS

IN JUNE 1986

24..	1.75	2.45	1.75	2.45	2.30	.239	80	75
25..	2.30	2.30	1.90	2.10	2.10	.351	87	141
26..	2.10@.30	2.50	2.00	2.40	2.40	.478	42	137
27..	2.20	2.75	1.80	2.20	2.32	.556	85	178
30..	1.50	2.00	1.40	2.00	2.07	.522	21	189

IN JULY

1..	1.75	2.20	1.70	2.20	2.07	.544	29	201
2..	....	2.80B	2.00A	2.80B	2.87	.674	10	198
3..	3.10	3.85	3.10	3.70A	3.75	.769	7	197
4..	Exchange Closed; Independence Day							
7..	4.00	4.75	3.80	3.80	2.90	.709	20	181
8..	2.60	2.60	1.90	1.90	1.85	.573	20	172
9..	1.50	1.70	1.50	1.65	2.52	.666	10	179
10..	1.30	1.90	1.30	1.30A	1.35	.509	9	184
11..	1.40	1.40	1.00	1.40	1.30	.465	7	185
14..	1.00	1.10	.95A	1.10	1.30	.552	8	192
15..	1.75	2.00	1.75	1.97A	2.27	.719	3	191
16..	3.25	3.25	2.85	3.25B	3.42	.868	10	193
17..	4.30	4.30	2.15A	2.30	2.35	.769	34	183
18..	2.40	2.75B	2.20A	2.60B	2.60	.820	2	185
21..	1.70	2.10B	1.70	2.10B	2.42	.879	....	185
22..	1.35	1.60B	1.35	1.60B	2.00	.871	1	182
23..	3.00	3.00	2.70	2.90	2.95	.983	17	182
24..	3.00	3.25	2.75A	3.20	3.25	.999	7	181
25..	3.25	3.50	3.25	3.50	3.57	.999	42	105
28..	....	....	....	....	....	.999	....	....

AUGUST 1986 58 CALLS

IN JUNE 1986

26..	1.30	1.60	1.30	1.60	1.50	.318	6	5
27..	1.50	1.60	1.40A	1.55	1.50	.390	24	29
30..	1.00	1.05B	.77	1.05B	1.22	.351	61	86

IN JULY

1..	1.10	1.10	.95	1.10B	1.20	.370	19	92
2..	1.20	1.80B	1.20	1.80B	1.90	.499	9	102
3..	2.00@1.95	2.40	1.90	2.35@.25	2.50	.608	62	145
4..	Exchange Closed; Independence Day							
7..	2.90	2.90	2.80	2.90	1.80	.516	17	140
8..	1.10	1.20	1.00	1.00	1.00	.369	11	141
9..	.85	1.20	.65	1.00@.10	1.05	.457	119	208
10..	.90	.90	.65	.65	.67	.297	22	213
11..	.75	.75	25	.25	.60	.256	5	218
14..	.35	.52	.35	.45	.42	.307	11	221
15..	.70	.90B	.65	.90B	1.15	.468	54	215
16..	1.25	1.80	1.25	1.80	1.80	.663	13	218
17..	2.55	2.55	1.20A	1.20A	1.15	.502	6	216
18..	.90	1.35	.80	1.35	1.22	.554	35	229

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

AUGUST 1986 58 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	.95	.95	.60	.85@.90B	.92	.557	46	226
22..	.75	1.15	.20	.60	.60	.476	32	238
23..	1.15	1.30	.75	1.05	1.22	.748	13	232
24..	1.10	1.25B	.75	1.25B	1.32	.892	31	232
25..	1.20	1.70	1.10A	1.70	1.52	.947	36	206
28..	....	....	....	....	....	.986	....	....

AUGUST 1986 60 CALLS

IN JUNE 1986

27..	.70	.85	.70	.75	.75	.247	11	11
30..	.67	.67	.60A	.67	.67	.210	52	63

IN JULY

1..	.50	.65	.50	.60	.60	.223	99	157
2..	.62	.80	.60	.80	.80	.331	22	177
3..	1.30	1.50	1.25	1.25	1.25	.431	36	207
4..	Exchange Closed; Independence Day							
7..	1.45	1.85	1.10A	1.10A	1.00	.329	183	233
8..	.80	.80	.50	.52	.52	.202	138	336
9..	.45	.50	.40	.42B	.50	.265	25	305
10..	.35	.35	.25	.30	.30	.143	102	403
11..	.27	.27	.25	.25	.25	.114	7	408
14..	.17	.20B	.10	.20B	.17	.131	49	359
15..	.32	.40B	.32	.40B	.40	.236	1	360
16..	.90	.90	.75A	.90	.90	.401	2	361
17..	1.20	1.20	.55A	.55A	.42	.241	14	363
18..	.40	.50B	.30	.50B	.47	.269	8	359
21..	.17	.20	.17	.20	.20	.196	3	358
22..	.30	.30	.10A	.10A	.10	.113	14	366
23..	.20@.25	.35	.20	.20A	.25	.229	32	380
24..	.15	.25	.12A	.20	.20	.224	96	294
25..	.30	.35	.20	.25	.25	.348	309	205
28..	....	....	....	....	....	.782	....	....

AUGUST 1986 62 CALLS

IN JULY 1986

4..	Exchange Closed; Independence Day							
7..	.85	.90B	.85	.90B	.50	.180	1	1
8..	.45	.45	.20	.25B	.30	.093	5	6
9..	....	....	.25A	.25A	.30	.129	....	6
10..	....	....	.10A	.10A	.10	.056	....	6
11..	.05	.05	.05	.05	.05	.041	10	16
14..	.10	.10	.10	.10	.05	.043	1	14
15..	....	....	....	.05N	.10	.090	....	13
16..	.17	.20B	.17	.20B	.30	.184	2	12
17..	....	....	....	.30N	.12	.083	....	12
18..	.12	.15	.10A	.15	.12	.089	100	112
21..	.10	.10	.05A	.07A	.02	.034	1	113
22..	....	....	....	.02N	.02	.010	....	113
23..	....	....	....	.02N	.02	.017	....	113
24..	CAB	CAB	CAB	CAB	CAB	.003	....	113
25..	CAB	CAB	CAB	CAB	CAB	.009	11	....

OCTOBER 1986 38 CALLS

IN APRIL 1986

16..	2.00	2.00	1.90	1.90	1.70	.450	3	2
17..	....	....	....	1.70N	2.20	.520	1	2
18..	....	2.70B	....	2.70B	2.75	.548	....	2
21..	....	....	2.70A	2.70A	2.50	.517	....	2
22..	....	....	....	2.50N	2.85	.556	....	2
23..	....	....	....	2.85N	2.75	.530	....	2
24..	....	....	....	2.75N	2.87	.539	....	2
25..	....	....	....	2.87N	2.90	.530	....	2
28..	....	....	....	2.90N	2.95	.536	....	2
29..	....	....	....	2.95N	3.95	.626	....	2
30..	....	....	....	3.95N	4.40	.678	....	2

IN MAY

1..	....	....	....	4.40N	3.87	.660	....	2
2..	....	....	....	3.87N	3.70	.645	....	2
5..	....	3.75B	....	3.75B	3.90	.657	....	2
6..	....	....	....	3.90N	3.90	.657	....	2
7..	....	....	....	3.90N	3.90	.659	....	2
8..	....	....	....	3.90N	4.25	.734	....	2
9..	....	....	....	4.25N	4.35	.751	....	2
12..	....	....	....	4.35N	4.15	.724	....	2
13..	....	....	....	4.15N	4.90	.747	....	2
14..	....	....	....	4.90N	5.00	.760	....	2

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

OCTOBER 1986 38 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	....	....	....	5.00N	4.75	.743	....	2
16	....	....	....	4.75N	4.05	.692	....	2
19	....	....	....	4.05N	4.15	.711	....	2
20	....	....	....	4.15N	4.25	.722	....	2
21	....	....	....	4.25N	3.65	.679	....	2
22	....	....	....	3.65N	3.75	.687	....	2
23	....	....	....	3.75N	4.05	.713	....	2
26	Exchange Closed; Memorial Day							
27	....	4.20B	....	4.20B	4.30	.725	....	2
28	....	....	....	4.30N	5.00	.770	....	2
29	....	....	4.80A	4.80A	4.70	.759	....	2
30	....	....	4.55A	4.55A	4.60	.756	....	2

IN JUNE

2	....	....	....	4.60N	4.85	.776	....	2
3	....	....	....	4.85N	4.55	.758	....	2
4	....	....	4.35A	4.35A	4.20	.737	....	2
5	....	....	....	4.20N	4.50	.750	....	2
6	....	....	4.35A	4.35A	4.45	.748	....	2
9	....	....	....	4.45N	4.70	.767	....	2
10	....	....	....	4.70N	4.55	.762	....	2
11	....	....	4.25A	4.25A	4.45	.759	....	2
12	....	....	....	4.45N	4.60	.772	....	2
13	....	....	....	4.60N	5.20	.811	....	2
16	....	....	....	5.20N	5.45	.836	....	2
17	....	....	....	5.45N	5.45	.836	....	2
18	....	....	....	5.45N	6.10	.865	....	2
19	....	....	....	6.10N	6.60	.887	....	2
20	....	6.70B	....	6.70B	7.20	.907	....	2
23	....	....	....	7.20N	7.05	.899	....	2
24	....	10.00B	....	10.00B	11.00	.931	....	2
25	....	....	....	11.00N	11.00	.956	....	2
26	....	11.50B	....	11.50B	11.50	.971	....	2
27	....	12.70B	....	12.70B	12.97	.982	....	2
30	....	....	11.50A	11.50A	12.15	.976	....	2

IN JULY

1	....	12.20B	11.60A	12.20B	12.67	.980	....	2
2	....	13.00B	....	13.00B	14.17	.988	....	2
3	....	14.65B	....	14.65B	15.25	.992	....	2
4	Exchange Closed; Independence Day							
7	....	15.35B	....	15.35B	14.47	.990	....	2
8	....	....	14.20A	14.20A	13.47	.987	....	....

OCTOBER 1986 40 CALLS

IN MAY 1986

8	3.30	3.30	3.30	3.30	2.95	.620	1	1
9	4.00	4.15	3.90	3.90	3.80	.640	8	9
12	....	....	....	3.80N	2.95	.607	....	9
13	....	....	....	2.95N	3.65	.635	....	9
14	....	....	....	3.65N	3.75	.648	....	9
15	....	....	....	3.75N	3.50	.628	....	9
16	....	....	....	3.50N	2.95	.570	....	9
19	3.50	3.50	3.50	3.50	3.05	.590	1	10
20	....	....	....	3.05N	3.10	.602	....	10
21	....	....	....	3.10N	2.55	.554	....	10
22	....	....	....	2.55N	2.60	.564	....	10
23	....	....	....	2.60N	2.85	.593	....	10
26	Exchange Closed; Memorial Day							
27	....	3.00B	....	3.00B	3.15	.605	....	10
28	....	....	....	3.15N	3.65	.658	....	10
29	....	....	3.40A	3.40A	3.40	.645	....	10
30	....	....	3.00A	3.00A	3.30	.641	....	10

IN JUNE

2	....	....	3.25A	3.25A	3.50	.663	....	10
3	....	....	3.40A	3.40A	3.25	.643	....	10
4	....	....	3.15A	3.15A	3.00	.618	....	10
5	....	....	....	3.00N	3.25	.635	....	10
6	....	....	3.20A	3.20A	3.20	.631	....	10
9	....	....	....	3.20N	3.40	.652	....	10
10	....	....	....	3.40N	3.30	.644	....	10
11	....	....	3.00A	3.00A	3.20	.639	....	10
12	....	....	3.10A	3.10A	3.30	.653	....	10
13	....	....	....	3.30N	3.70	.701	....	10
16	....	....	....	3.70N	3.90	.731	....	10
17	....	....	....	3.90N	3.90	.730	....	10
18	3.75	4.20B	3.75	4.20B	4.55	.769	1	9
19	....	....	....	4.55N	5.05	.801	....	9
20	....	5.20B	....	5.20B	5.60	.829	....	9
23	5.70	5.70	5.65A	5.65A	5.40	.818	....	9
24	9.00	9.00	9.00	9.00	9.00	.869	....	9

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

OCTOBER 1986 40 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	9.50	9.50	9.50	9.50	9.50	.910	5	13
26	9.75	9.75	9.75	9.75	9.85	.938	7	16
27	11.00	11.00	10.60	10.95	11.10	.959	8	7
30	9.40	9.40	9.40	9.40	10.32	.949	1	6

IN JULY

1	....	10.35B	9.75A	10.35B	10.90	.956	....	6
2	....	12.10B	10.75A	12.10B	12.35	.972	....	6
3	....	12.50B	....	12.50B	13.25	.980	....	6
4	Exchange Closed; Independence Day							
7	....	13.50B	....	13.50B	12.50	.977	....	6
8	....	....	12.20A	12.20A	11.50	.969	....	6
9	....	....	11.30A	11.30A	12.50	.978	....	6
10	....	....	12.20A	12.20A	11.55	.971	....	6
11	....	11.70B	....	11.70B	11.60	.972	....	6
14	....	....	11.35A	11.35A	12.67	.981	....	6
15	....	13.35B	....	13.35B	13.87	.987	....	6
16	....	15.00B	....	15.00B	14.95	.992	....	6
17	....	15.30B	14.40A	14.40A	13.47	.986	....	6
18	....	....	....	13.47N	13.55	.986	....	4
21	....	....	13.40A	13.40A	14.07	.990	....	4
22	....	....	....	14.07N	13.65	.989	....	4
23	....	14.40B	....	14.40B	14.17	.991	....	4
24	....	....	....	14.17N	14.32	.992	....	4
25	....	14.60B	14.30A	14.60B	14.90	.994	....	4
28	....	16.30B	....	16.30B	16.40	.998	....	4
29	....	16.50B	15.95A	15.95A	15.80	.997	....	4
30	....	....	14.90A	14.90A	14.52	.996	....	....
31	....	....	14.40A	14.40A	14.70	.997	....	....

IN AUGUST

1	....	15.30B	....	15.30B	15.45	.998	....	....
4	....	15.55B	15.30A	15.30A	15.10	.998	....	....
5	....	....	13.80A	13.80A	13.60	.997	....	....
6	....	....	12.60A	12.60A	12.65	.995	....	....
7	....	13.70B	....	13.70B	13.67	.997	....	....
8	....	14.20B	....	14.20B	14.50	.998	....	....
11	....	....	....	14.50N	13.40	.998	....	....
12	....	....	....	13.40N	14.80	.999	....	....
13	....	15.00B	....	15.00B	15.02	.999	....	....
14	....	....	....	15.02N	14.75	.999	....	....
15	....	....	....	14.75N	15.10	.999	....	....
18	....	....	14.65A	15.10N	15.27	.999	....	....

OCTOBER 1986 42 CALLS

IN APRIL 1986

29	1.25	1.90B	1.25	1.90B	2.20	.390	1	1
30	....	....	....	2.20N	2.50	.444	....	1

IN MAY

1	....	....	2.30A	2.30A	2.00	.425	....	1
2	....	....	....	2.00N	1.90	.408	....	1
5	....	....	....	1.90N	2.00	.418	....	1
6	....	....	....	2.00N	2.00	.416	....	1
7	....	....	....	2.00N	2.00	.417	....	1
8	1.80	1.80	1.80	1.80	1.95	.500	2	3
9	2.20	2.35	2.20	2.35	2.60	.521	9	10
12	2.10	2.10	2.10	2.10	2.00	.486	2	12
13	....	....	....	2.00N	2.50	.515	....	12
14	2.45	2.45	2.45	2.45	2.75	.528	4	16
15	....	....	....	2.75N	2.60	.507	....	16
16	....	....	....	2.60N	2.05	.446	....	16
19	....	....	....	2.05N	2.10	.466	....	16
20	....	....	....	2.10N	2.15	.478	....	16
21	2.07	2.07	2.07	2.07	1.70	.430	1	16
22	....	....	....	1.70N	1.75	.440	....	16
23	....	....	....	1.75N	1.95	.469	....	16
26	Exchange Closed; Memorial Day							
27	....	2.05B	....	2.05B	2.20	.481	....	16
28	....	....	....	2.20N	2.60	.536	....	16
29	....	....	2.15A	2.15A	2.15	.523	....	16
30	....	....	2.00A	2.00A	2.15	.518	....	16

IN JUNE

2	....	....	....	2.15N	2.35	.541	....	16
3	....	....	2.20A	2.20A	2.20	.519	....	16
4	2.00	2.10B	2.00	2.00	2.00	.492	2	18
5	....	....	....	2.00N	2.15	.512	....	18
6	....	....	2.00A	2.00A	2.00	.507	....	18
9	2.00	2.00	1.90	1.90	2.15	.526	3	21

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

OCTOBER 1986 42 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	....	....	....	2.15N	2.15	.516	....	19
11	1.90	1.90	1.90	1.90	2.10	.509	4	23
12	....	....	....	2.10N	2.20	.524	....	23
13	....	....	....	2.20N	2.50	.575	....	23
16	2.20	2.20	2.20	2.20	2.70	.606	1	24
17	....	....	....	2.70N	2.70	.603	....	23
18	2.95	3.00	2.65A	3.00	3.20	.650	6	25
19	....	3.50B	....	3.50B	3.60	.689	....	25
20	....	3.80B	....	3.80B	4.10	.726	....	25
23	....	....	....	4.10N	4.00	.711	....	25
24	....	7.30B	....	7.30B	7.30	.782	....	25
25	....	....	....	7.30N	7.30	.842	....	25
26	....	7.75B	....	7.75B	7.80	.886	....	25
27	9.00	9.00	9.00	9.00	9.30	.920	....	24
30	....	....	8.10A	8.10A	8.57	.903	3	27

IN JULY

1	....	8.65B	8.00A	8.65B	9.05	.914	....	27
2	....	10.00B	9.00A	10.00B	10.45	.942	....	27
3	....	10.50B	....	10.50B	11.37	.957	....	27
4	Exchange Closed; Independence Day							
7	....	11.50B	....	11.50B	10.55	.950	....	27
8	....	....	10.30A	10.30A	9.60	.935	....	26
9	....	....	9.30A	9.30A	10.50	.953	....	26
10	9.50	9.50	9.50	9.50	9.72	.939	2	26
11	9.70	9.80B	9.70	9.70	9.62	.940	5	24
14	....	....	9.35A	9.35A	10.82	.958	....	24
15	....	11.35B	....	11.35B	12.02	.971	....	24
16	....	13.00B	....	13.00B	13.05	.979	....	24
17	....	13.20B	12.40A	12.40A	11.55	.967	....	24
18	....	....	....	11.55N	11.65	.968	....	24
21	....	....	11.40A	11.40A	12.12	.976	....	24
22	....	....	11.40A	11.40A	11.70	.973	....	24
23	....	12.40B	....	12.40B	12.20	.978	....	24
24	....	....	....	12.20N	12.35	.980	....	24
25	....	12.60B	12.30A	12.60B	12.92	.985	....	21
28	14.10	14.30B	14.10	14.30B	14.42	.993	2	23
29	....	14.50B	13.95A	13.95A	13.82	.992	....	21
30	....	....	12.90A	12.90A	12.55	.988	....	11
31	12.25	12.25	12.25	12.25	12.72	.990	1	9

IN AUGUST

1	....	13.30B	....	13.30B	13.45	.993	....	8
4	....	13.55B	13.30A	13.30A	13.12	.994	....	8
5	11.75	11.75	11.70	11.70	11.62	.989	2	8
6	....	....	10.60A	10.60A	10.67	.985	....	8
7	....	11.70B	....	11.70B	11.70	.991	....	6
8	....	12.20B	....	12.20B	12.52	.994	....	6
11	....	....	....	12.52N	11.42	.992	....	6
12	....	....	....	11.42N	12.82	.996	....	6
13	....	13.00B	....	13.00B	13.05	.997	....	4
14	....	....	....	13.05N	12.77	.997	....	4
15	....	....	....	12.77N	13.12	.998	....	4
18	....	....	12.65A	13.12N	13.30	.999	....	4
19	....	....	13.20A	13.20A	12.97	.999	....	4
20	....	....	....	12.97N	14.00	.999	....	4
21	....	....	....	14.00N	14.80	.999	....	4
22	....	....	....	14.80N	14.42	.999	....	4
25	....	....	....	14.42N	13.82	.999	....	4
26	....	....	....	13.82N	15.20	.999	....	4
27	....	....	....	15.20N	15.67	.999	....	4
28	....	....	15.30A	15.30A	15.35	.999	....	4
29	....	15.65B	....	15.65B	15.72	.999	....	....

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	....	....	....	15.72N	15.95	.999	....	....
3	....	17.00B	....	17.00B	17.12	.999	....	....
4	....	....	16.45A	16.45A	16.50	.999	....	....
5	....	....	15.70A	15.70A	15.70	.999	....	....
8	....	16.25B	15.65A	15.70N	16.02	1.000	....	....

OCTOBER 1986 44 CALLS

IN APRIL 1986

29	1.00	1.40B	1.00	1.40B	1.60	.288	1	1
30	....	....	....	1.60N	1.85	.337	....	1

LIVE HOG OPTION ON FUTURES — CALLS

OCTOBER 1986 44 CALLS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	1.85N	1.37	.319	....	1
2	.90	.90	.90	.90	1.25	.303	5	6
5	1.25	1.25	1.25	1.25	1.32	.312	1	7
6	1.20	1.20	1.20	1.20	1.32	.309	1	8
7	1.25	1.30	1.25	1.30	1.30	.309	2	10
8	1.20	1.20	1.20	1.20	1.25	.386	1	11
9	....	1.65B	....	1.65B	1.70	.406	1	11
12	....	....	....	1.70N	1.25	.371	....	11
13	....	1.35B	....	1.35B	1.80	.399	....	11
14	....	....	....	1.80N	1.80	.411	....	10
15	1.65	1.65	1.65	1.65	1.75	.390	5	15
16	1.10	1.15B	1.10	1.15B	1.45	.333	2	17
19	....	....	....	1.45N	1.45	.350	....	17
20	....	....	....	1.45N	1.50	.362	....	17
21	....	....	....	1.50N	1.10	.318	....	17
22	....	....	....	1.10N	1.15	.327	....	17
23	....	....	....	1.15N	1.25	.354	....	17
26	Exchange Closed; Memorial Day							
27	....	1.35B	....	1.35B	1.50	.364	....	17
28	1.40	1.40	1.35	1.35	1.47	.417	8	25
29	....	....	1.30A	1.30A	1.30	.404	....	23
30	1.45	1.45	1.30	1.30	1.30	.399	15	37

IN JUNE

2	1.35	1.50	1.35	1.50	1.45	.420	5	37
3	1.40	1.40	1.40	1.40	1.30	.399	5	37
4	....	....	....	1.30N	1.15	.373	....	37
5	1.05	1.05	1.00	1.00	1.10	.394	....	37
6	1.10	1.10	1.10	1.10	1.30	.387	6	39
9	....	....	....	1.30N	1.30	.404	....	39
10	1.30	1.30	1.30	1.30	1.25	.393	2	40
11	....	....	....	1.25N	1.25	.385	....	40
12	1.25	1.35	1.25	1.30	1.40	.398	5	41
13	1.40	1.45	1.40	1.45	1.45	.447	14	49
16	1.50	1.50	1.50	1.50	1.55	.476	1	44
17	1.40	1.40	1.40	1.40	1.55	.472	1	45
18	1.85	2.00	1.85	2.00	2.00	.521	7	43
19	2.00	2.70	2.00	2.65	2.40	.563	4	45
20	2.40	3.00	2.40	3.00	2.80	.605	8	40
23	3.00	3.00	2.50	2.55B	2.70	.588	10	41
24	....	4.80B	....	4.80B	6.80	.674	....	41
25	6.50	6.50	6.50	6.50	6.50	.750	1	41
26	....	....	....	6.50N	6.10	.811	....	42
27	....	6.50B	....	6.50B	7.70	.861	....	41
30	....	....	6.50A	6.50A	7.02	.835	....	41

IN JULY

1	7.00	7.00	6.50A	7.00	7.45	.852	1	41
2	8.00	8.30B	8.00	8.30B	8.75	.894	5	31
3	....	....	....	8.75N	9.62	.919	....	31
4	Exchange Closed; Independence Day							
7	....	....	....	9.62N	8.70	.906	....	31
8	7.60	7.60	7.60	7.60	7.92	.882	2	30
9	....	....	7.90A	7.90A	8.90	.910	....	30
10	....	....	8.45A	8.45A	8.20	.888	....	30
11	....	....	8.15A	8.15A	7.12	.889	....	30
14	....	7.50B	....	7.50B	9.00	.917	....	30
15	....	10.50B	....	9.20B	9.80	.940	....	30
16	10.05	11.00B	10.05	11.00B	11.12	.956	1	30
17	....	....	9.80A	9.80A	9.70	.933	....	31
18	....	....	....	9.70N	9.75	.935	....	30
21	....	....	9.50A	9.75N	10.22	.948	....	30
22	....	....	....	10.22N	9.80	.943	....	30
23	9.60	10.40B	9.60	9.60	10.37	.952	1	30
24	....	....	....	10.37N	10.42	.956	....	29
25	10.85	10.85	10.30A	10.85	10.97	.965	1	28
28	....	12.30B	....	12.30B	12.45	.982	....	28
29	....	12.50B	11.95A	11.95A	11.85	.979	....	23
30	....	....	10.90A	10.90A	10.57	.969	....	18
31	10.15	10.15	10.15	10.15	10.72	.973	1	19

IN AUGUST

1	....	11.30B	....	11.30B	11.45	.981	....	18
4	....	11.55B	11.30A	11.30A	11.12	.982	....	18
5	....	....	9.80A	9.80A	9.62	.969	....	18
6	....	....	8.60A	8.60A	8.67	.959	....	14
7	....	9.70B	....	9.70B	9.70	.973	....	14
8	....	10.20B	....	10.20B	10.52	.982	....	9
11	....	....	....	10.52N	9.45	.975	....	9
12	....	10.55B	....	10.55B	10.82	.988	....	9
13	....	11.00B	....	10.82N	11.05	.990	....	9
14	....	....	....	11.05N	10.80	.989	....	9
15	....	....	....	10.80N	11.15	.992	....	7

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

OCTOBER 1986 44 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	....	....	10.65A	11.10A	11.30	.995	....	8
19	....	....	11.20A	11.20A	10.97	.994	....	8
20	....	....	....	10.97N	12.00	.997	....	8
21	....	....	....	12.00N	12.82	.999	....	8
22	....	....	....	12.82N	12.42	.999	....	3
25	....	....	....	12.42N	11.82	.999	....	3
26	....	....	....	11.82N	13.20	.999	....	2
27	....	....	....	13.20N	13.67	.999	....	2
28	....	....	13.30A	13.30A	13.37	.999	....	2
29	....	13.65B	13.35A	13.65B	13.75	.999	....	2

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	....	....	....	13.75N	13.95	.999	....	2
3	....	15.00B	....	15.00B	15.12	.999	....	2
4	....	....	14.45A	14.45A	14.50	.999	....	2
5	....	....	13.70A	13.70A	13.70	.999	....	2
8	....	14.25B	13.65A	13.70N	14.02	.999	....	2
9	....	....	13.80A	13.80A	13.82	.999	....	2
10	....	....	13.25A	13.25A	13.02	.999	....	2
11	....	....	12.75A	13.02N	13.02	1.000	....	2
12	....	....	12.90A	12.90A	12.62	1.000	....	2
15	....	....	....	12.62N	12.75	1.000	....	2
16	....	....	12.40A	12.75N	12.47	1.000	....	2
17	13.10	13.15B	13.10	13.15B	13.12	1.000	1	2
18	....	13.15B	12.60A	12.80A	12.42	1.000	....	2
19	....	....	....	12.42N	12.40	1.000	....	2
22	....	....	....	....	....	1.000	....	....

OCTOBER 1986 46 CALLS

IN MAY 1986

9	.95	1.00	.95	1.00	1.00	.303	5	5
12	1.00	1.00	1.00	1.00	.80	.272	1	6
13	....	....	....	.80N	1.25	.296	....	6
14	....	....	1.20A	1.20A	1.20	.306	....	6
15	1.05	1.05	1.00A	1.00A	1.25	.287	10	16
16	....	....	.90A	.90A	.90	.237	....	16
19	....	....	....	.90N	.95	.251	....	16
20	....	....	....	.95N	.95	.261	....	16
21	....	....	....	.95N	.70	.224	....	16
22	....	....	....	.70N	.70	.233	....	16
23	....	.80B	....	.80B	.80	.256	....	16
26	Exchange Closed; Memorial Day							
27	.85	.85	.35	.85	.97	.263	3	19
28	....	....	....	.97N	1.00	.309	....	19
29	1.00	1.00	.80	.80	.80	.297	4	23
30	.85	.85	.85	.85	.80	.293	1	23

IN JUNE

2	....	....	....	.80N	.95	.311	....	23
3	.90	.90	.90	.90	.80	.293	1	24
4	....	....	....	.80N	.70	.270	....	24
5	....	....	....	.70N	.85	.289	....	24
6	....	....	....	.85N	.85	.282	....	24
9	.82	.90	.82	.90	.92	.296	5	29
10	.95	.95	.92A	.92A	.90	.284	1	29
11	.75	.75	.75	.75	.85	.276	1	29
12	.80	.80	.50	.60B	.90	.286	3	32
13	.85	.90	.85	.90	.90	.329	57	82
16	.90	.90	.70	.80	.85	.353	41	101
17	.85	.90	.80	.80	.85	.348	12	109
18	.95@1.00	1.10B	.90	1.10B	1.20	.394	50	128
19	1.25	1.50	1.25	1.50	1.50	.435	30	134
20	2.10	2.10	1.70	1.80	1.80	.478	17	144
23	1.80	1.80	1.80	1.80	1.70	.461	43	185
24	5.50	5.90	5.00	5.90	5.90	.555	19	179
25	5.50	5.50	5.35	5.40	5.50	.641	5	176
26	5.10	5.25	5.05	5.25	4.90	.717	6	175
27	6.00	6.00	6.00	6.00	6.25	.781	4	169
30	5.00	5.25B	5.00	5.25B	5.47	.747	8	213

IN JULY

1	....	5.50B	5.10A	5.50B	6.05	.770	1	219
2	6.40	6.70	6.40	6.70	7.15	.827	2	218
3	7.30	8.05B	7.30	8.05B	8.12	.862	2	218
4	Exchange Closed; Independence Day							
7	8.65	8.65	8.65	8.65	6.95	.842	1	219
8	6.75	6.75	6.25A	6.30	6.35	.808	11	217
9	6.70	6.70	6.30A	6.70	7.32	.846	3	215
10	5.95	6.20B	5.95	6.15	6.37	.814	5	214
11	....	6.45B	....	6.45B	6.47	.815	....	213
14	....	....	6.15A	6.15A	7.32	.856	....	213

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

OCTOBER 1986 46 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	7.50	7.80B	7.50	7.80B	8.32	.890	2	213
16	8.80	9.40	8.80	9.40	9.22	.916	5	213
17	....	9.30B	7.95A	7.95A	7.90	.879	....	213
18	7.50	7.60	7.50	7.60	7.90	.883	2	213
21	....	7.95B	7.85A	7.95B	8.50	.902	....	214
22	....	....	8.00A	8.00A	7.90	.892	....	213
23	....	8.40B	....	7.90N	8.40	.907	....	213
24	....	8.55B	....	8.55B	8.52	.913	....	212
25	....	8.60B	8.30A	8.60B	9.00	.928	....	148
28	9.50	10.30B	9.50	10.30B	10.45	.958	11	144
29	....	10.50B	9.95A	9.95A	9.90	.952	9	138
30	....	....	8.90A	8.90A	8.62	.933	....	109
31	....	....	8.40A	8.40A	8.80	.940	....	73

IN AUGUST

1	....	9.30B	....	9.30B	9.47	.954	....	72
4	....	9.60B	9.30A	9.30A	9.17	.955	....	72
5	....	....	7.80A	7.80A	7.67	.928	....	72
6	....	....	6.60A	6.60A	6.75	.907	....	72
7	....	7.70B	....	7.70B	7.75	.935	....	72
8	....	8.20B	....	8.20B	8.55	.953	....	72
11	....	....	7.75A	7.75A	7.45	.937	....	72
12	7.90	8.60B	7.90	8.60B	8.85	.965	1	71
13	....	9.00B	....	9.00B	9.07	.970	....	72
14	....	9.10B	....	9.10B	8.80	.968	....	72
15	....	....	....	8.80N	9.17	.974	....	71
18	....	....	8.65A	9.17N	9.35	.981	....	71
19	....	....	9.20A	9.20A	9.02	.980	....	70
20	....	....	....	9.02N	10.00	.990	....	68
21	....	....	....	10.00N	10.82	.994	....	66
22	....	....	....	10.82N	10.42	.994	....	66
25	9.70	9.80	9.70	9.80	9.82	.995	3	67
26	....	....	....	9.82N	11.20	.998	....	67
27	....	11.25B	....	11.25B	11.67	.999	....	64
28	....	....	11.30A	11.30A	11.37	.999	....	63
29	....	11.65B	11.35A	11.65B	11.75	.999	....	59

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	....	11.90B	....	11.90B	11.95	.999	....	59
3	....	13.00B	....	13.00B	13.12	.999	....	59
4	....	....	12.45A	12.45A	12.50	.999	....	59
5	12.00	12.00	11.75A	11.75A	11.70	.999	1	60
8	....	12.25B	11.65A	11.70N	12.02	.999	....	59
9	....	....	11.80A	11.80A	11.82	.999	....	59
10	....	....	11.25A	11.25A	11.00	.999	..	59
11	....	....	10.75A	11.00N	11.02	.999	....	59
12	....	....	10.90A	10.90A	10.62	.999	....	59
15	....	....	....	10.62N	10.75	1.000	....	59
16	10.47@.52	10.75B	10.40A	10.47@.52	10.47	1.000	43	59
17	10.60	11.15B	10.60	11.15B	11.12	1.000	2	58
18	....	11.15B	10.80A	10.80A	10.42	1.000	....	7
19	....	....	....	10.42N	10.40	1.000	....	7
22	....	....	....	....	....	1.000	....	....

OCTOBER 1986 48 CALLS

IN APRIL 1986

11	.25	.25	.25	.25	.25	.104	3	3
14	....	....	....	.25N	.25	.095	....	3
15	....	....	....	.25N	.25	.081	....	3
16	....	....	....	.25N	.25	.062	....	3
17	....	....	....	.25N	.05	.088	....	3
18	....	....	....	.05N	.05	.101	....	3
21	....	....	....	.05N	.05	.087	....	3
22	....	....	....	.05N	.05	.103	....	3
23	....	....	....	.05N	.05	.092	....	3
24	....	....	....	.05N	.05	.096	....	3
25	....	....	....	.05N	.05	.092	....	3
28	....	....	....	.05N	.05	.092	....	3
29	....	....	....	.05N	.07	.140	....	3
30	....	....	....	.07N	.10	.173	....	3

IN MAY

1	....	....	....	.10N	.07	.159	....	3
2	....	....	....	.07N	.07	.149	....	3
5	....	....	....	.07N	.07	.153	....	3
6	....	....	....	.07N	.07	.150	....	3
7	....	....	....	.07N	.07	.150	....	3
8	....	....	....	.07N	.67	.203	....	3
9	....	....	....	.67N	.70	.217	....	3

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

OCTOBER 1986 48 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	....	....	....	.70N	.50	.190	....	3
13	....	....	....	.50N	.85	.211	....	3
14	....	....	....	.85N	1.00	.218	....	3
15	.65	.65	.65	.65	.75	.203	5	8
16	....	....	.70A	.70A	.65	.162	....	6
19	....	....	....	.65N	.65	.172	....	6
20	....	....	....	.65N	.65	.181	....	6
21	....	....	....	.65N	.40	.151	....	6
22	....	....	....	.40N	.40	.158	....	6
23	....	....	....	.40N	.50	.176	....	6
26	Exchange Closed: Memorial Day							
27	....	....	....	.50N	.62	.182	....	6
28	.45	.45	.45	.45	.70	.219	2	8
29	.45	.50	.45	.45	.50	.210	8	14
30	.30	.30	.30	.30	.45	.206	7	21

IN JUNE

2	....	.50B	....	.50B	.50	.220	....	21
3	.50	.50	.50	.50	.45	.205	2	23
4	....	....	....	.45N	.40	.186	3	24
5	....	....	....	.40N	.50	.203	....	24
6	....	....	....	.50N	.50	.196	....	24
9	....	....	....	.50N	.55	.206	....	24
10	....	....	....	.55N	.50	.196	....	24
11	....	....	....	.50N	.50	.189	....	24
12	.42	.42	.35	.35	.50	.196	7	26
13	....	....	....	.50N	.55	.230	....	26
16	....	....	....	.55N	.55	.249	....	26
17	....	....	....	.55N	.55	.243	....	26
18	.50	.85	.50	.85	.80	.283	15	33
19	.60	.85B	.60	.75	1.00	.319	8	37
20	1.00	1.10	1.00	1.10B	1.15	.359	9	40
23	1.25	1.30	1.10	1.10	1.20	.343	10	49
24	4.50	4.90	4.50	4.90	4.90	.436	66	80
25	4.50	4.50	4.20	4.30	4.30	.525	33	106
26	3.25	3.70B	3.25	3.70B	3.70	.609	3	103
27	4.35	4.75	4.35	4.50	4.75	.685	9	100
30	3.70	3.70	3.70	3.70	4.22	.645	5	105

IN JULY

1	....	4.35B	3.95A	4.35B	4.65	.671	....	102
2	4.60	5.10	4.60	5.10	5.75	.741	2	104
3	....	....	....	5.75N	6.52	.786	....	103
4	Exchange Closed: Independence Day							
7	7.05	7.05	7.05	7.05	6.85	.758	3	103
8	5.35	5.35	4.70	4.70	4.97	.715	4	105
9	4.40	4.40	4.40	4.40	5.82	.762	3	100
10	....	....	5.40A	5.40A	4.90	.720	....	98
11	....	5.00B	....	5.00B	4.97	.722	....	98
14	5.30	5.30	4.30A	5.30	5.87	.773	1	98
15	6.20	6.20	6.10	6.20B	6.77	.820	1	98
16	7.20	7.50	7.20	7.50	7.57	.856	4	97
17	7.00	7.60B	6.40A	6.40A	6.35	.805	2	96
18	....	....	6.30A	6.30A	6.30	.809	....	96
21	6.00	6.50	6.00	6.50	6.70	.834	2	71
22	....	....	6.40A	6.40A	6.50	.820	....	71
23	....	....	....	6.50N	6.77	.840	....	71
24	....	....	....	6.77N	6.77	.848	....	71
25	....	....	6.30A	6.77N	7.45	.870	....	71
28	8.20@.15	8.30B	8.15	8.30B	8.57	.917	4	59
29	7.75	7.77B	7.75	7.77B	7.97	.906	1	30
30	....	....	6.90A	6.90A	6.77	.873	....	30
31	....	....	6.50A	6.50A	6.90	.882	....	30

IN AUGUST

1	....	7.10B	....	7.10B	7.62	.906	....	30
4	....	7.80B	7.45A	7.45A	7.30	.904	....	30
5	....	....	5.80A	5.80A	5.82	.858	....	30
6	....	....	4.60A	4.60A	5.15	.822	....	30
7	....	5.75B	....	5.75B	5.92	.867	....	30
8	....	6.20B	....	6.20B	6.80	.898	....	30
11	....	....	6.50A	6.50A	5.80	.866	....	30
12	....	6.80B	....	6.80B	7.00	.916	....	30
13	....	....	....	7.00N	7.22	.926	....	25
14	....	7.40B	....	7.40B	6.95	.921	....	25
15	....	7.10B	....	7.10B	7.25	.933	....	25
18	....	....	6.65A	7.20A	7.40	.946	....	25
19	....	....	7.15A	7.15A	7.10	.943	....	25
20	....	....	....	7.10N	8.02	.966	....	25
21	....	....	....	8.02N	8.82	.980	....	24
22	....	....	8.50A	8.50A	8.45	.979	....	24
25	7.80	7.80	7.80	7.80	7.85	.979	1	23
26	....	8.75B	....	8.75B	9.20	.992	....	23

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

OCTOBER 1986 48 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	....	9.25B	....	9.25B	9.67	.995	....	23
28	....	....	9.30A	9.30A	9.37	.996	....	23
29	....	9.65B	9.35A	9.65B	9.75	.997	....	23

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	....	9.90B	9.60A	9.90B	9.95	.999	....	23
3	....	11.00B	....	11.00B	11.12	.999	....	13
4	....	....	10.45A	10.45A	10.50	.999	....	13
5	....	....	9.70A	9.70A	9.70	.999	....	13
8	....	10.25B	9.65A	9.70N	10.02	.999	....	13
9	....	....	9.80A	9.80A	9.82	.999	....	13
10	....	....	9.25A	9.25A	9.00	.999	....	13
11	....	....	8.75A	9.00N	9.05	.999	....	13
12	8.70	8.70	8.70	8.70	8.62	.999	....	13
15	....	....	....	8.62N	8.75	.999	....	13
16	8.75	8.75	8.40A	8.75	8.47	1.000	1	12
17	8.65	9.15B	8.65	9.15B	9.12	1.000	4	11
18	....	9.15B	8.80A	8.80A	8.42	1.000	....	10
19	....	....	....	8.42N	8.40	1.000	....	10
22	....	....	....	....	....	1.000	....	....

OCTOBER 1986 50 CALLS

IN JUNE 1986

24	3.50	3.50	3.40	3.40	3.40	.326	3	3
25	3.50	3.50	3.00	3.10	3.40	.411	9	11
26	3.15	3.25	3.15	3.25	3.25	.498	16	23
27	3.50	3.90	3.20A	3.45	3.75	.580	6	26
30	3.00	3.05	2.95A	3.05	3.27	.535	11	36

IN JULY

1	3.05	3.10B	2.95A	3.05	3.55	.564	4	36
2	....	....	....	3.55N	4.50	.642	....	36
3	4.40	5.05B	4.40	5.05B	5.02	.694	4	36
4	Exchange Closed: Independence Day							
7	5.50	5.50	5.50	5.50	5.22	.659	2	33
8	4.20	4.20	[illegible]	3.75A	3.87	.609	9	33
9	....	....	3.80A	3.80A	4.52	.662	....	33
10	3.50	3.50	3.50	3.50	3.72	.613	1	32
11	3.90	3.90	3.90	3.90	3.87	.615	5	30
14	....	....	3.60A	3.60A	4.47	.673	....	30
15	....	4.70B	....	4.70B	5.32	.731	....	30
16	5.90	6.00B	5.80A	5.90	5.90	.777	1	30
17	6.00	6.05B	5.00A	5.00A	4.95	.712	1	30
18	....	....	4.80A	4.80A	5.00	.717	....	30
21	....	....	4.70A	4.70A	5.27	.745	....	30
22	5.55	5.55	4.55A	4.55A	5.00	.727	1	30
23	5.20	5.20	5.10A	5.10A	5.27	.752	1	31
24	....	....	5.05A	5.05A	5.37	.761	....	30
25	....	....	5.20A	5.20A	5.75	.789	....	30
28	....	6.20B	....	6.20B	6.80	.853	....	30
29	6.40	6.40	6.35A	6.35A	6.25	.835	4	30
30	....	....	5.50A	5.50A	5.12	.786	....	28
31	5.00	5.00	4.90A	5.00	5.35	.798	6	30

IN AUGUST

1	....	5.45B	....	5.45B	5.92	.831	....	30
4	....	6.05B	5.65A	5.65A	5.65	.825	....	30
5	4.35	4.35	4.35	4.35	4.30	.756	1	30
6	....	....	4.00A	4.00A	3.60	.705	....	30
7	....	4.00B	....	4.00B	4.37	.766	....	30
8	....	4.65B	....	4.65B	5.15	.810	....	30
11	....	....	4.85A	4.85A	4.25	.759	....	30
12	....	5.10B	....	5.10B	5.30	.834	....	30
13	....	....	5.25A	5.25A	5.47	.848	....	30
14	....	5.65B	....	5.65B	5.20	.839	....	30
15	....	5.30B	....	5.30B	5.55	.857	....	30
18	....	....	5.00A	5.00A	5.60	.876	....	30
19	....	....	5.00A	5.00A	5.30	.868	....	30
20	5.70	5.70	5.70	5.70	6.17	.913	2	32
21	....	....	....	6.17N	6.92	.941	....	32
22	....	....	6.85A	6.85A	6.52	.937	....	32
25	....	....	6.10A	6.10A	5.95	.932	....	32
26	....	6.80B	....	6.80B	7.20	.969	....	32
27	....	7.25B	....	7.25B	7.67	.980	....	32
28	7.20	7.20	7.20	7.20	7.37	.980	1	30
29	....	7.65B	....	7.65B	7.75	.986	....	30

LIVE HOG OPTION ON FUTURES — CALLS

OCTOBER 1986 50 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	7.90B	7.50A	7.90B	7.95	.994	....	28
3	9.05	9.05	9.05	9.05	9.12	.998	2	28
4	....	....	8.40A	8.40A	8.50	.998	....	23
5	....	....	7.70A	7.70A	7.70	.997	....	7
8	....	8.25B	7.65A	7.70N	8.02	.999	....	6
9	....	....	7.80A	7.80A	7.82	.999	....	6
10	....	....	7.25A	7.25A	7.02	.999	....	6
11	....	....	6.75A	7.02N	7.05	.999	....	5
12	....	....	6.90A	6.90A	6.65	.999	....	5
15	....	....	....	6.65N	6.77	.999	....	5
16	....	....	6.40A	6.77N	6.50	.999	....	5
17	....	7.15B	....	7.15B	7.15	1.000	....	4
18	....	....	6.70A	6.70A	6.45	1.000	....	4
19	....	....	....	6.45N	6.40	1.000	....	2
22	....	....	....	....	....	.999	....	....

OCTOBER 1986 52 CALLS

IN JUNE 1986

26	2.50	2.50	2.00	2.25A	2.25	.390	36	29
27	2.80	2.80	2.40	2.50	2.55	.472	10	37
30	2.10	2.10	1.70	1.95	1.95	.427	20	52

IN JULY

1	....	2.15B	1.75A	2.15B	2.50	.456	....	52
2	2.75	3.50	2.60	3.50	3.45	.536	10	55
3	3.80	3.80	3.80	3.80	4.07	.592	6	61
4	Exchange Closed; Independence Day							
7	4.45	4.50	4.10	4.10	4.10	.552	15	71
8	3.00	3.00	2.50	2.70B	2.90	.499	11	55
9	2.75	2.95	2.30	2.95	3.42	.553	7	50
10	3.15	3.15	2.60	2.60	2.70	.500	7	52
11	3.07	3.07	2.75	2.75	2.90	.503	7	58
14	2.40	3.05	2.40	3.00	3.30	.564	7	62
15	3.50	3.75B	3.50	3.70B	3.80	.628	1	57
16	4.00@.20	4.65B	4.00	4.30B	4.75	.682	3	58
17	4.40	4.40	3.80A	3.80A	3.65	.606	3	55
18	3.45	3.45	3.35A	3.45	3.80	.612	2	52
21	3.35	3.35	3.30	3.30	3.97	.641	4	52
22	3.50	3.50	3.10	3.10	3.75	.619	4	53
23	4.10	4.10	3.80A	3.80A	3.97	.648	1	52
24	3.90	4.00B	3.70	4.00B	4.00	.657	3	54
25	3.55	3.55	3.55	3.55	4.35	.689	1	54
28	5.00	5.00	5.00	5.00	5.15	.766	....	54
29	4.60	4.90B	4.60	4.60	4.65	.741	4	53
30	4.37	4.37	4.00A	4.00A	3.62	.677	7	51
31	....	....	3.50A	3.50A	3.95	.690	....	51

IN AUGUST

1	....	4.10B	....	4.10B	4.52	.731	....	51
4	....	....	....	4.52N	4.10	.719	....	51
5	3.55	3.55	3.55	3.55	2.97	.630	1	51
6	....	....	2.35A	2.35A	2.40	.567	....	51
7	2.90	2.90	2.90	2.90	3.15	.638	5	56
8	....	3.40B	....	3.40B	3.70	.692	....	56
11	3.50	3.50	3.45	3.45	2.85	.623	3	53
12	3.60	3.65B	3.60	3.65B	3.80	.718	2	53
13	....	....	3.70A	3.70A	3.95	.734	....	53
14	....	4.00B	....	4.00B	3.65	.720	....	53
15	....	3.90B	....	3.90B	3.97	.744	....	53
18	....	....	3.55A	3.97N	4.02	.765	....	53
19	....	....	3.70A	3.70A	3.70	.749	....	53
20	....	4.00B	....	4.00B	4.42	.816	....	53
21	....	....	....	4.42N	5.15	.864	....	53
22	4.80	4.80	4.80	4.80	4.70	.852	1	53
25	4.55	4.55	4.10A	4.10A	4.15	.835	1	51
26	....	4.90B	....	4.90B	5.30	.910	....	51
27	....	5.50B	....	5.50B	5.72	.933	....	50
28	5.50	5.50	5.40A	5.40A	5.45	.930	....	50
29	5.60	5.65B	5.40A	5.65B	5.77	.947	2	50

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	6.00	6.00	5.55A	6.00	5.95	.970	1	49
3	....	7.00B	....	7.00B	7.12	.989	....	48
4	....	....	6.30A	6.45A	6.50	.986	....	45
5	....	....	6.10A	6.10A	5.70	.979	....	37
8	....	6.25B	5.65A	5.70N	6.00	.992	....	37
9	....	....	5.80A	5.80A	5.80	.993	....	37
10	5.45	5.45	5.20A	5.20A	5.00	.988	....	37
11	4.52	5.00B	4.52	5.00B	5.05	.992	3	37
12	4.75	4.75	4.75	4.75	4.65	.991	1	37

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

OCTOBER 1986 [illegible] CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	....	4.70B	4.50A	4.70B	4.75	.999	....	36
16	4.75	4.82B	4.40A	4.77	4.47	.999	6	36
17	5.00	5.20B	5.00	5.20B	5.12	.999	2	28
18	....	5.15B	4.60A	4.60A	4.42	.999	....	8
19	4.25	4.25	4.20	4.20	4.40	.999	3	7
22	....	....	....	....	....	.997	....	....

OCTOBER 1986 54 CALLS

IN JULY 1986

1	1.50	1.50	1.50	1.50	1.50	.354	1	1
2	....	2.10B	2.00	2.10B	2.50	.432	1	2
3	2.55	3.20	2.55	3.05A	3.05	.488	31	26
4	Exchange Closed; Independence Day							
7	3.40	3.50B	3.40	3.40	2.55	.445	6	29
8	3.15	3.15	2.00A	2.00A	2.15	.393	8	35
9	2.00	2.45	1.95	2.30	2.47	.445	10	44
10	2.20	2.20	1.85	1.85	1.90	.392	24	65
11	2.25	2.25	1.60	1.60	2.10	.395	66	115
14	1.90	2.20	1.60	2.00A	2.55	.454	6	115
15	2.50	2.75	2.50	2.75	3.10	.520	14	126
16	....	3.40B	....	3.40B	3.55	.577	....	125
17	3.50	3.65B	2.50	2.50	2.85	.496	6	123
18	2.50	2.80	2.40A	2.80	2.80	.502	2	122
21	2.55	3.00	2.55	3.00	2.87	.530	3	123
22	2.80	2.80	2.25	2.40	2.65	.506	4	126
23	2.65	2.65	2.65	2.65	2.87	.535	5	121
24	2.60	2.90	2.60	2.75	2.92	.544	9	122
25	2.85	2.85	2.75A	2.85	3.00	.576	....	122
28	3.50	3.80B	3.30	3.80B	3.85	.662	13	123
29	3.60@.55	3.60	3.25	3.25	3.50	.630	13	127
30	3.10	3.10	3.10	3.10	2.47	.556	4	124
31	2.50@.30	2.65	2.25	2.65	2.77	.567	20	128

IN AUGUST

1	2.80@.77	3.00	2.77	2.85	3.17	.612	19	136
4	....	....	3.05A	3.05A	2.85	.594	....	146
5	2.40	2.45	1.70	1.70	2.05	.494	29	136
6	1.90	1.90	1.45	1.50	1.45	.426	42	137
7	1.70	1.95	1.70	1.95	2.15	.498	12	146
8	2.25	2.30	2.20	2.30	2.55	.555	11	148
11	2.30	2.30	2.00A	2.00A	1.97	.475	2	149
12	1.75	2.40	1.75	2.40	2.60	.578	16	152
13	2.57	2.60B	2.50A	2.50A	2.72	.595	1	152
14	2.72	2.72	2.55	2.55	2.40	.575	4	152
15	2.60	2.60	2.60	2.60	2.67	.602	11	153
18	2.10	2.35	2.10	2.30	2.30	.619	34	178
19	2.30	2.30	2.30	2.30	2.15	.595	1	179
20	2.25	3.00	2.25	2.70	2.85	.678	40	204
21	3.00	3.35	3.00	3.20	3.30	.741	5	192
22	3.25	3.25	3.25	3.25	2.95	.718	2	192
25	2.25	2.37B	2.25	2.37B	2.45	.681	1	193
26	....	3.15B	....	3.15B	3.52	.794	....	192
27	3.70	3.80B	3.52	3.80B	3.92	.832	2	192
28	3.35	3.40	3.35	3.40	3.60	.822	8	193
29	....	3.80B	....	3.80B	3.90	.853	1	194

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	3.95	3.95	3.70A	3.95	4.07	.891	2	189
3	5.00	5.00	4.80	4.80	5.17	.949	2	190
4	4.20	4.30B	4.20	4.30B	4.52	.933	2	189
5	3.55	3.55	3.55	3.55	3.72	.904	12	146
8	....	4.30B	....	3.80B	4.05	.945	....	146
9	....	....	3.90A	3.90A	3.85	.946	....	144
10	....	....	3.10A	3.10A	3.07	.912	....	141
11	2.75	2.75	2.50	2.50	3.10	.926	12	152
12	2.90	2.90	2.70A	2.70A	2.65	.910	44	110
15	2.30	2.70B	2.30	2.70B	2.77	.967	12	110
16	....	....	2.40A	2.65A	2.50	.972	....	111
17	....	3.15B	....	3.15B	3.12	.998	....	95
18	....	3.15B	2.80A	2.80A	2.42	.999	....	36
19	2.42	2.42	2.20	2.30	2.40	.999	4	36
22	....	....	....	....	....	.801	....	....

OCTOBER 1986 56 CALLS

IN JULY 1986

3	2.05	2.15B	2.00	2.00	2.30	.388	35	35
4	Exchange Closed; Independence Day							
7	2.70	2.70	2.50	2.50	1.85	.346	15	49
8	1.40	1.40	1.10	1.40	1.55	.297	3	51
9	1.40	1.50	1.00	1.50	1.85	.344	62	103

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

OCTOBER 1986 56 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	1.42	1.42	1.25A	1.25A	1.35	.295	2	93
11	....	....	....	1.35N	1.35	.298	....	93
14	1.35@ 30	1.50	1.30	1.50	1.85	.351	3	96
15	1.85	1.85	1.85	1.85	2.25	.414	2	96
16	2.25	2.60	2.25	2.60	2.60	.471	6	101
17	2.85	2.85	1.80	1.80	2.07	.391	8	105
18	1.75	1.75	1.65	1.75B	2.00	.396	2	107
21	1.66	1.80B	1.65	1.80B	2.00	.420	22	129
22	....	....	1.60A	1.60A	1.85	.396	....	129
23	1.65	2.00	1.65	1.95A	2.00	.424	16	141
24	2.00	2.00	1.70	1.95A	1.97	.431	8	146
25	2.00	2.00	1.80	2.00	2.05	.462	14	149
28	2.60	2.65B	2.47A	2.65B	2.80	.547	4	153
29	2.35	2.35	2.30	2.30	2.45	.511	5	156
30	2.35	2.35	1.80	1.80	1.80	.433	16	166
31	1.70	1.75B	1.40	1.65@ 60	1.65	.442	17	161

IN AUGUST

1	1.95	2.40	1.75	2.40	2.20	.486	7	163
4	2.20	2.20	1.85	1.90B	1.95	.463	5	165
5	1.75	1.60	1.05	1.05	1.32	.363	24	169
6	1.10	1.25	.75	.75	.95	.298	60	204
7	1.05	1.25	1.05	1.25	1.35	.362	18	220
8	1.20	1.60	1.15	1.50	1.65	.417	41	237
11	1.30	1.50	.90	.90	1.15	.336	5	239
12	1.30	1.45B	1.30	1.40	1.67	.433	5	243
13	1.50	1.70	1.37	1.50	1.60	.447	42	258
14	1.70	1.70	1.60	1.65	1.55	.425	6	259
15	1.45	1.65B	1.40	1.60	1.70	.450	11	264
18	1.20	1.60	1.20	1.35	1.35	.460	66	277
19	1.40	1.40	1.30	1.35	1.35	.431	34	283
20	1.30@ 45	1.80	1.30	1.75	1.75	.515	99	335
21	1.65	2.25	1.65	2.25	2.10	.583	30	336
22	2.25	2.25	1.80	1.90A	1.80	.551	26	340
25	1.25	1.40	1.25	1.35	1.35	.496	30	326
26	1.77	2.00	1.77	2.00	2.15	.626	17	326
27	2.25	2.50	2.10	2.15	2.30	.673	11	325
28	2.05	2.05	1.65	1.95	2.07	.650	55	323
29	2.10	2.30	2.10	2.25	2.30	.689	17	335

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	2.00	2.50	2.00	2.45B	2.42	.728	112	336
3	2.50	3.30B	2.50	3.05	3.35	.839	125	350
4	2.70	2.70	2.60	2.60	2.87	.796	12	337
5	2.25	2.25	1.75	1.85	2.07	.725	23	328
8	2.50	2.50	1.95A	2.00	2.32	.788	8	325
9	1.80	2.00B	1.80	1.95	2.05	.776	2	323
10	1.75	1.75	1.25	1.25	1.40	.676	73	264
11	1.00	1.37	.95	1.37	1.47	.689	40	289
12	1.20	1.25	1.10A	1.20	1.22	.626	29	270
15	.75	1.05	.75	1.05	1.10	.692	4	267
16	.60	1.15B	.60	.90	.77	.644	109	265
17	1.10	1.30B	.95	1.25	1.27	.851	7	209
18	1.25	1.30B	.65	.75	.55	.711	23	181
19	.25	.40	.25	.30	.30	.699	73	138
22	....	....	....	....	....	.160	....	....

OCTOBER 1986 58 CALLS

IN JULY 1986

4	Exchange Closed: Independence Day							
7	1.20	1.60	1.20	1.60	1.35	.259	4	4
8	....	....	1.20A	1.20A	1.15	.217	....	2
9	....	....	1.05A	1.05A	1.05	.256	....	2
10	....	....	1.00A	1.00A	1.00	.214	....	2
11	.90	1.30	.70	.70	1.00	.216	10	12
14	....	....	.95A	.95A	1.00	.261	2	14
15	1.45	1.45	1.40A	1.40A	1.40	.317	2	14
16	2.10	2.10	1.65	1.65	1.60	.370	7	19
17	1.45	1.70B	1.20A	1.20A	1.45	.296	1	20
18	1.25	1.25	1.25	1.25	1.40	.300	7	20
21	1.10	1.25	1.10	1.25	1.35	.320	6	26
22	1.15	1.15	.90	1.00B	1.25	.297	2	26
23	1.25	1.25	1.20	1.20	1.40	.322	2	28
24	1.10	1.20	1.10	1.20	1.40	.327	17	44
25	1.30	1.40	1.17	1.35	1.35	.354	67	83
28	1.70	1.95B	1.60	1.95B	1.95	.432	115	186
29	1.70	1.70	1.30	1.40@ 30	1.35	.396	11	194
30	1.30@ 25	1.30	1.25	1.30	1.25	.320	32	205
31	1.05@ 00	1.10	.95	.95	1.20	.326	11	204

LIVE HOG OPTION ON FUTURES — CALLS

OCTOBER 1986 58 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.20	1.20	1.20	1.20	1.30	.366	50	252
4	1.10	1.15B	1.05	1.10B	1.20	.340	26	275
5	.90	1.00	.70A	.70A	.80	.250	17	280
6	.70	.70	.45	.55	.55	.195	43	281
7	.60	.82	.60	.80A	.85	.246	8	284
8	.90	.90	.77	.85	1.00	.292	30	282
11	.70	.70	.70	.70	.70	.220	1	278
12	.80	.90B	.80	.80	.95	.300	4	278
13	.85	1.00	.75	.97A	.97	.311	45	315
14	1.00	1.05	.80	.80	.90	.290	31	343
15	.80	.95	.80	.92	.95	.310	21	348
18	.75@ 65	.80	.62	.75	.85	.312	27	352
19	.72	.72	.60	.60	.75	.284	6	354
20	.90	1.00	.75	.85	1.00	.354	6	357
21	1.00	1.10	.70	.90	1.25	.417	30	363
22	1.25@ 30	1.30	.90	.90	.95	.379	32	367
25	.80	.80	.60	.60	.65	.317	39	386
26	.70@ 60	1.00	.60	1.00	1.05	.436	58	387
27	1.30	1.30	1.10	1.25	1.30	.479	33	395
28	1.15	1.15	.70	.90	1.00	.447	16	407
29	.85	1.20	.80	1.20	1.25	.494	84	389

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	1.00	1.20	1.00	1.20	1.17	.502	15	386
3	1.25	1.80	1.25	1.75	1.85	.642	121	400
4	1.45	1.50	1.20	1.50	1.42	.570	49	408
5	.95	1.00	.65	.80	.80	.466	41	431
8	.85	1.00	.65A	.75	1.00	.509	61	436
9	.60	.80	.60	.80	.85	.478	8	435
10	.55	.55	.35	.35	.50	.341	20	422
11	.30	.42	.20	.40	.55	.335	36	437
12	.20	.35	.20	.30	.30	.256	258	304
15	....	....	.20A	.30N	.30	.214	....	295
16	.15	.20B	.15	.17	.17	.130	104	389
17	.15	.25B	.12	.20@ 22B	.25	.217	31	376
18	.15	.15	.02	.02	.05	.022	63	322

OCTOBER 1986 60 CALLS

IN JULY 1986

16	1.50	1.50	1.50	1.50	1.50	.280	1	1
17	....	....	....	1.50N	1.50	.216	....	1
18	....	1.70B	....	1.70B	.95	.219	....	1
21	.80	.80	.80	.80	.80	.234	1	2
22	....	....	....	.80N	.75	.214	....	2
23	.60	.60	.60	.60	.90	.234	2	4
24	....	....	.60A	.60A	.90	.236	....	4
25	.50	.90	.50	.90	.97	.260	9	11
28	.97	1.17	.97	1.10	1.10	.327	4	15
29	1.10	1.10	.80	.80	1.00	.292	4	17
30	.80	.80	.80	.80	.80	.225	2	18
31	.50	.60	.50	.60	.72	.228	5	23

IN AUGUST

1	.75	.75	.75	.75	.95	.261	5	28
4	.80	.80	.75A	.75A	.70	.235	2	29
5	....	....	.40A	.40A	.45	.161	....	27
6	.25	.25	.25	.25	.30	.119	1	27
7	....	.40B	....	.40B	.50	.157	....	27
8	.60	.60	.60	.60	.60	.191	4	31
11	.45	.45	.45	.45	.40	.133	5	36
12	....	....	....	.40N	.45	.193	....	35
13	....	....	....	.45N	.50	.201	....	35
14	....	.60B	....	.50N	.50	.183	....	35
15	.45	.45	.45	.45	.45	.197	7	32
18	.45	.45	.27	.40A	.40	.193	8	29
19	....	....	....	.40N	.35	.169	....	29
20	.50	.50	.50	.50	.50	.221	5	34
21	.55	.60	.55	.60	.60	.269	9	41
22	.50	.50	.40	.40	.50	.234	19	51
25	.35	.35	.25A	.35	.50	.177	20	65
26	....	....	.45A	.45A	.50	.265	....	65
27	.62	.70	.55A	.65	.70	.296	12	72
28	.35	.35	.32A	.32A	.50	.263	11	81
29	.35	.45B	.35	.45B	.65	.288	7	88

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	.40	.40	.40	.40	.50	.262	2	90
3	.50	.80	.50	.80	.80	.404	24	97
4	.55	.55	.55	.55	.60	.325	4	99

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

OCTOBER 1986 60 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5	....	....	.40A	.40A	.40	.228	....	99
8	.30	.30	.20	.20	.35	.233	4	101
9	.25	.25	.25	.25	.25	.197	1	104
10	....	....	.10A	.10A	.12	.106	....	102
11	.05	.05	.05	.05	.10	.094	1	102
12	.05	.07	.05	.07	.07	.054	13	102
15	.07	.07	.05A	.07	.05	.020	1	103
16	.02	.02	.02	.02	.02	.005	6	103
17	CAB	CAB	CAB	CAB	CAB	.005	....	102
18	CAB	CAB	CAB	CAB	CAB	.000	12	90

DECEMBER 1986 42 CALLS

IN JUNE 1986

13	2.75	3.10B	2.75	3.10B	3.10	.605	2	2
16	....	....	....	3.10N	3.60	.629	....	2
17	....	....	....	3.60N	3.35	.616	....	2
18	....	....	....	3.35N	4.00	.661	....	2
19	....	....	....	4.00N	3.85	.661	....	2
20	....	....	....	3.85N	4.75	.712	....	2
23	....	....	....	4.75N	4.75	.709	....	2
24	....	7.50B	....	7.50B	7.50	.763	....	2
25	....	9.00B	....	9.00B	7.50	.811	....	2
26	....	....	....	7.50N	9.15	.848	....	2
27	....	9.90B	....	9.90B	10.40	.877	....	2
30	....	....	9.10A	9.10A	9.50	.851	....	2

IN JULY

1	....	....	8.25A	8.25A	9.50	.851	....	2
2	....	....	....	9.50N	10.40	.879	....	2
3	....	....	....	10.40N	10.90	.895	....	2
4	Exchange Closed: Independence Day							
7	....	11.80B	....	11.80B	10.35	.881	....	2
8	....	....	10.00A	10.00A	9.50	.862	....	2
9	....	....	....	9.50N	10.35	.884	....	2
10	....	....	10.20A	10.20A	9.40	.859	....	2
11	....	....	....	9.40N	9.30	.857	....	2
14	....	9.75B	....	9.75B	10.20	.881	....	2
15	....	10.40B	....	10.40B	11.50	.906	....	2
16	....	11.70B	....	11.70B	12.25	.919	....	2
17	....	12.40B	....	12.40B	10.60	.894	....	2
18	....	....	10.50A	10.50A	10.90	.897	....	2
21	....	....	....	10.90N	10.85	.901	....	2
22	....	....	....	10.85N	10.97	.901	....	2
23	....	....	....	10.97N	11.35	.909	....	2
24	....	....	....	11.35N	11.50	.913	....	2
25	....	....	11.20A	11.20A	13.50	.919	....	2
28	....	....	12.25A	12.80A	12.95	.941	....	2
29	....	....	12.75A	12.75A	12.15	.932	....	2
30	....	....	11.70A	11.70A	10.87	.915	....	2
31	....	....	10.85A	10.85A	11.10	.922	....	2

IN AUGUST

1	....	11.20B	11.00A	11.20B	11.60	.929	....	2
4	....	....	11.30A	11.30A	11.22	.929	....	2
5	....	....	11.00A	11.00A	9.72	.905	....	2
6	....	....	....	9.72N	9.97	.912	....	2
7	....	11.00B	....	11.00B	10.85	.927	....	2
8	....	....	....	10.85N	11.07	.933	....	2
11	....	....	....	11.07N	9.97	.914	....	2
12	....	....	....	9.97N	11.20	.936	....	2
13	....	....	....	11.20N	11.20	.938	....	2
14	....	....	....	11.20N	10.90	.934	....	2
15	....	....	....	10.90N	11.20	.939	....	2
18	....	....	10.60A	10.60A	11.42	.946	....	2
19	....	....	11.35A	11.35A	11.35	.947	....	2
20	....	....	....	11.35N	12.37	.961	....	2
21	....	....	....	12.37N	12.90	.966	....	2
22	....	....	....	12.90N	12.10	.963	....	2
25	....	....	....	12.10N	11.82	.964	....	....
26	....	....	....	11.82N	13.00	.977	....	....
27	....	....	....	13.00N	13.62	.983	....	....
28	....	....	....	13.62N	13.32	.983	....	....
29	....	13.70B	13.15A	13.70B	13.77	.986	....	....

DECEMBER 1986 44 CALLS

IN JUNE 1986

12	2.00	2.00	2.00	2.00	2.00	.459	....	....
13	....	....	....	2.00N	2.40	.506	....	....
16	....	....	....	2.40N	2.50	.529	....	....

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

DECEMBER 1986 44 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	....	....	....	2.50N	2.40	.515	1	1
18	2.30	2.70	2.30	2.50	2.85	.563	8	8
19	....	....	....	2.85N	2.85	.585	....	8
20	....	....	....	2.85N	3.60	.619	....	8
23	....	....	....	3.60N	3.60	.616	....	8
24	....	6.50B	....	6.50B	6.50	.679	....	8
25	....	....	....	6.50N	7.00	.736	....	8
26	....	....	....	7.00N	7.75	.784	....	8
27	....	8.40B	....	8.40B	8.80	.821	....	8
30	....	....	7.70A	7.70A	7.75	.788	....	8

IN JULY

1	....	....	7.25A	7.25A	7.75	.789	....	8
2	....	....	....	7.75N	8.70	.824	....	8
3	9.50	9.50	9.50	9.50	9.05	.844	1	7
4	Exchange Closed: Independence Day							
7	....	9.85B	....	9.85B	8.40	.826	....	7
8	....	....	8.00A	8.00A	8.05	.801	....	7
9	....	....	8.00A	8.00A	8.85	.829	....	7
10	....	....	8.60A	8.60A	7.80	.797	....	7
11	....	....	....	7.80N	7.75	.794	....	7
14	....	....	....	7.75N	8.60	.825	....	7
15	....	9.10B	....	9.10B	9.80	.858	....	7
16	....	10.00B	....	10.00B	10.55	.876	....	7
17	....	....	10.10A	10.10A	9.05	.842	....	7
18	....	....	8.90A	8.90A	9.30	.846	....	7
21	....	....	9.10A	9.10A	9.45	.852	....	7
22	....	....	9.00A	9.00A	9.15	.851	....	7
23	9.00	9.00	9.00	9.00	9.55	.861	1	8
24	....	....	....	9.55N	9.70	.867	....	6
25	....	....	....	9.70N	11.65	.874	....	6
28	....	....	10.25A	10.80A	11.00	.904	....	6
29	....	....	10.75A	10.75A	10.22	.891	....	6
30	....	....	9.70A	9.70A	9.00	.867	....	6
31	....	....	8.85A	8.85A	9.20	.875	....	6

IN AUGUST

1	....	9.30B	9.00A	9.30B	9.70	.885	....	6
4	....	....	9.30A	9.30A	9.42	.884	....	6
5	....	....	8.95A	8.95A	7.87	.850	....	5
6	....	....	7.80A	7.80A	8.47	.859	....	5
7	....	8.90B	....	8.90B	9.17	.879	....	5
8	....	....	....	9.17N	9.50	.886	....	5
11	....	....	....	9.50N	8.40	.861	....	5
12	....	....	....	8.40N	9.50	.891	....	5
13	....	....	....	9.50N	9.50	.894	....	5
14	....	....	....	9.50N	9.00	.888	....	5
15	....	....	....	9.00N	9.27	.896	....	5
18	....	....	8.60A	8.60A	9.70	.905	....	5
19	....	....	9.50A	9.50A	9.57	.906	....	5
20	....	....	....	9.57N	10.50	.928	....	5
21	....	....	....	10.50N	11.00	.939	....	5
22	....	....	....	11.00N	10.20	.930	....	5
25	....	....	9.90A	9.90A	9.92	.930	....	5
26	....	10.10B	....	10.10B	11.00	.952	....	5
27	....	11.15B	....	11.15B	11.87	.962	....	5
28	11.10	11.10	11.10	11.10	11.37	.962	4	5
29	....	11.70B	11.20A	11.70B	11.82	.969	....	1

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	12.10	12.10	12.10	12.10	12.17	976	1	2
3	13.35	13.35	13.35	13.35	13.62	986	100	102
4	....	....	13.10A	13.10A	13.22	986	....	2
5	....	....	12.20A	12.60A	12.57	984	....	1
8	....	13.10B	12.50A	12.57N	12.67	.986	....	....
9	....	12.70B	12.40A	12.70B	12.62	.988	....	....
10	....	....	12.40A	12.40A	12.37	.986	....	....
11	....	12.80B	11.60A	12.80B	13.07	.990	....	....
12	....	....	12.80A	12.80A	12.32	.987	....	....
15	....	....	....	12.32N	12.12	.987	....	....

DECEMBER 1986 46 CALLS

IN MAY 1986

7	1.50	1.60B	1.50	1.60B	1.65	.315	2	2
8	....	....	1.40A	1.40A	1.25	.382	....	2
9	....	....	....	1.25N	1.32	.392	....	2
12	....	....	....	1.32N	1.00	.356	....	2
13	....	....	....	1.00N	2.05	.378	....	2
14	....	....	....	2.05N	2.20	.397	....	2
15	....	....	1.50A	1.50A	2.00	.387	....	2

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

DECEMBER 1986 46 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	....	....	1.20A	1.20A	1.20	.334	....	2
19	....	....	....	1.20N	1.35	.363	....	2
20	....	....	....	1.35N	1.35	.349	....	2
21	....	....	....	1.35N	1.15	.308	....	2
22	....	....	....	1.15N	1.20	.318	....	2
23	....	....	....	1.20N	1.55	.352	....	2
26	Exchange Closed; Memorial Day							
27	....	....	....	1.55N	1.55	.346	....	2
28	....	....	....	1.55N	1.75	.379	....	2
29	....	....	....	1.75N	1.70	.372	....	2
30	....	....	....	1.70N	1.70	.383	....	2

IN JUNE

2	....	....	....	1.70N	1.80	.389	....	2
3	....	....	....	1.80N	1.67	.358	....	2
4	....	....	....	1.67N	1.80	.338	....	2
5	....	....	1.47A	1.47A	1.60	.353	....	2
6	....	....	....	1.60N	1.60	.352	....	2
9	....	....	....	1.60N	1.65	.360	....	2
10	....	....	1.25A	1.25A	1.25	.359	....	2
11	1.25	1.25	1.25	1.25	1.30	.357	3	5
12	....	....	....	1.30N	1.40	.366	....	5
13	1.50	1.75	1.50	1.75	1.75	.410	2	6
16	....	....	....	1.75N	1.75	.432	....	6
17	....	....	1.50A	1.50A	1.50	.417	....	6
18	1.50	1.55B	1.50	1.55B	1.75	.465	2	8
19	1.80	2.10	1.60	2.10	2.05	.487	13	21
20	2.25	2.50	2.25	2.50	2.60	.522	6	27
23	....	....	....	2.60N	2.60	.520	....	27
24	6.50	6.50	6.00	6.00	6.00	.590	1	28
25	6.50	6.50	6.50	6.50	6.50	.653	4	25
26	....	....	....	6.50N	6.50	.709	....	25
27	....	7.00B	....	7.00B	7.40	.754	....	25
30	....	....	6.40A	6.40A	6.40	.716	....	25

IN JULY

1	....	....	6.00A	6.00A	6.40	.716	....	25
2	....	....	....	6.40N	7.60	.759	....	25
3	....	....	....	7.60N	8.00	.782	....	25
4	Exchange Closed; Independence Day							
7	8.60	8.60	8.60	8.60	8.60	.759	1	25
8	....	....	6.70A	6.70A	6.60	.731	....	25
9	....	....	....	6.60N	7.55	.763	....	25
10	....	....	6.80A	6.80A	6.20	.724	....	25
11	6.45	6.45	6.40	6.40	6.15	.722	2	26
14	....	6.25B	....	6.25B	7.15	.758	....	26
15	....	7.50B	....	7.50B	8.20	.799	....	26
16	....	8.40B	....	8.40B	9.05	.822	....	25
17	....	....	8.60A	8.60A	7.75	.780	....	25
18	7.80	7.80	7.40A	7.80	7.80	.785	1	26
21	....	....	....	7.80N	7.95	.791	....	26
22	....	....	7.00A	7.00A	7.82	.789	....	26
23	....	....	....	7.82N	8.15	.802	....	26
24	....	....	....	8.15N	8.15	.809	....	26
25	....	....	....	8.15N	10.30	.816	....	26
28	....	....	8.80A	9.00A	9.30	.855	....	25
29	....	....	8.75A	8.75A	8.52	.838	....	25
30	....	....	7.70A	7.70A	7.45	.805	....	25
31	....	....	6.85A	6.85A	7.55	.815	....	25

IN AUGUST

1	....	....	....	7.55N	8.00	.828	....	25
4	....	....	7.70A	7.70A	7.72	.825	....	25
5	....	....	7.70A	7.70A	6.42	.779	....	25
6	....	....	5.90A	5.90A	6.92	.790	....	25
7	....	....	....	6.92N	7.57	.816	....	25
8	....	....	7.20A	7.20A	7.80	.828	....	25
11	....	....	....	7.90N	6.82	.791	....	25
12	....	....	....	6.82N	7.80	.831	....	25
13	....	....	....	7.80N	7.60	.834	....	24
14	....	....	....	7.80N	7.40	.825	....	24
15	....	....	....	7.40N	7.67	.836	....	24
18	....	....	7.30A	7.30A	8.00	.847	....	24
19	....	....	7.80A	7.80A	7.87	.848	....	24
20	....	....	....	7.87N	8.75	.878	....	24
21	....	....	....	8.75N	9.12	.894	....	24
22	....	....	....	9.12N	8.42	.879	....	24
25	....	....	8.10A	8.10A	8.15	.878	....	24
26	....	....	....	8.15N	9.25	.910	....	24
27	....	....	....	9.25N	9.72	.926	....	24
28	....	....	9.50A	9.50A	9.42	.925	....	24
29	....	9.70B	9.20A	9.70B	9.90	.937	....	24

LIVE HOG OPTION ON FUTURES — CALLS

DECEMBER 1986 46 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	....	....	9.90N	10.22	.948	....	24
3	....	....	..	10.22N	11.67	.989	....	24
4	....	....	11.10A	11.10A	11.30	.986	....	6
5	....	....	10.20A	10.60A	10.85	.962	....	2
8	....	11.10B	10.50A	10.65N	10.72	.966	....	2
9	....	10.75B	10.45A	10.75B	10.87	.969	....	2
10	....	....	10.40A	10.40A	10.40	.966	....	2
11	....	10.80B	9.60A	10.80B	11.10	.974	....	2
12	....	....	10.85A	10.85A	10.35	.967	....	2
15	....	....	10.00A	10.00A	10.15	.967	....	2
16	....	....	9.50A	10.15N	9.92	.964	....	2
17	....	....	....	9.92N	10.45	.971	....	2
18	10.20	10.20	10.20	10.20	9.92	.965	....	2
19	....	....	9.70A	9.70A	9.87	.964	1	3
22	....	....	8.50A	8.50A	8.47	.943	....	3
23	....	....	7.20A	8.47N	7.60	.924	....	3
24	....	....	6.50A	6.50A	6.10	.882	....	3
25	....	....	6.00A	6.00A	5.82	.875	....	3
26	....	6.05B	....	6.05B	6.17	.889	....	3
29	....	....	....	6.17N	6.30	.900	....	3
30	....	....	....	6.30N	5.90	.891	....	3

IN OCTOBER

1	....	6.40B	5.80A	6.40B	6.52	.918	....	3
2	....	....	4.50A	4.50A	5.00	.865	....	3
3	....	....	3.60A	3.60A	3.85	.784	....	3
6	....	....	....	3.85N	4.40	.830	....	3
7	....	5.50B	....	5.50B	5.65	.903	....	3
8	....	6.25B	5.50A	5.50A	5.35	.886	....	3
9	....	5.65B	....	5.65B	5.85	.913	....	3
10	....	....	5.60A	5.60A	5.70	.913	....	3
13	....	....	....	5.70N	5.70	.921	....	3
14	....	7.15B	....	7.15B	7.15	.962	....	3
15	....	7.40B	....	7.40B	7.30	.966	....	3
16	....	....	....	7.30N	7.65	.973	....	3
17	....	....	7.15A	7.15A	7.10	.965	....	3
20	....	....	....	7.10N	7.07	.971	....	3
21	....	....	6.00A	6.00A	6.17	.955	....	3
22	....	....	6.10A	6.10A	6.05	.953	....	3
23	....	6.10B	6.00A	6.10B	6.30	.961	....	3
24	....	....	6.20A	6.20A	6.05	.958	....	3
27	....	7.30B	....	7.30B	7.50	.987	....	3
28	....	7.60B	....	7.60B	7.62	.990	....	3
29	....	....	....	7.62N	7.57	.991	....	3
30	....	....	7.55A	7.55A	7.12	.989	....	3
31	....	....	6.50A	6.95A	5.62	.972	....	3

IN NOVEMBER

3	....	....	5.10A	5.10A	5.30	.973	....	3
4	....	5.65B	....	5.65B	5.92	.986	....	3
5	....	6.15B	5.60A	6.15B	6.27	.991	....	3
6	....	6.45B	....	6.45B	6.85	.996	....	3
7	....	....	6.30A	6.30A	6.07	.993	....	3
10	....	....	6.00A	6.00A	6.72	.998	....	3
11	....	7.25B	....	7.25B	7.30	.999	....	3
12	....	7.45B	....	7.45B	7.62	.999	....	3
13	....	7.90B	....	7.65B	7.55	.999	....	3
14	....	....	7.50A	7.50A	7.75	.999	....	3
17	....	8.00B	7.60A	8.00B	7.65	.999	....	3
18	....	8.20B	7.20A	8.20B	8.52	1.000	....	2
19	....	9.15B	....	8.60B	8.70	1.000	....	2
20	....	....	8.65A	8.65A	8.62	1.000	....	....
21	....	....	8.40A	8.45A	8.55	1.000	....	....

DECEMBER 1986 48 CALLS

IN JUNE 1986

19	1.20	1.45	1.20	1.40	1.35	.394	2	2
20	1.50	1.75	1.45	1.75	1.80	.429	18	20
23	1.60	1.60	1.55	1.60	1.80	.427	10	30
24	5.00	5.00	5.00	5.00	5.00	.499	6	34
25	....	....	....	5.00N	5.00	.586	....	34
26	....	....	....	5.00N	5.25	.628	....	34
27	5.75	6.00	5.75	6.00	6.00	.679	5	34
30	....	....	5.30A	5.30A	5.50	.636	....	34

IN JULY

1	....	....	5.00A	5.00A	5.50	.637	....	34
2	....	....	5.45A	5.45A	6.10	.685	....	34
3	....	6.20B	....	6.20B	6.60	.712	....	34

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

DECEMBER 1986 48 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4	Exchange Closed; Independence Day							
7	....	6.90B	....	6.90B	5.65	.685	....	34
8	5.55	5.60B	5.10	5.10	5.40	.653	4	38
9	....	....	....	5.40N	6.25	.688	....	38
10	....	....	5.60A	5.60A	5.20	.644	....	38
11	....	....	....	5.20N	5.20	.642	....	38
14	....	....	....	5.20N	6.00	.683	....	38
15	....	6.25B	....	6.25B	6.90	.730	....	38
16	....	7.00B	....	7.00B	7.50	.757	....	38
17	....	....	6.40A	6.40A	6.15	.708	....	38
18	6.20	6.20	6.00A	6.20	6.40	.714	1	38
21	....	....	6.30A	6.30A	6.55	.720	....	37
22	....	....	....	6.55N	6.55	.718	....	37
23	....	....	....	6.55N	6.75	.733	....	37
24	....	....	6.45A	6.45A	6.70	.740	....	37
25	....	....	....	6.70N	6.85	.749	....	33
28	....	7.10B	....	7.10B	7.80	.795	....	33
29	....	....	7.10A	7.10A	6.97	.772	....	33
30	....	....	6.25A	6.25A	5.97	.731	....	33
31	....	....	....	5.97N	6.25	.742	....	33

IN AUGUST

1	....	....	....	6.25N	6.80	.757	....	33
4	....	....	....	6.80N	6.42	.753	....	33
5	....	....	6.20A	6.20A	5.52	.697	....	33
6	....	....	5.50A	5.50A	5.47	.709	....	33
7	....	5.85B	....	5.85B	6.00	.740	....	33
8	....	....	....	6.00N	6.37	.754	....	33
11	....	....	6.25A	6.25A	5.30	.708	....	33
12	5.25	6.00B	5.25	6.00B	6.45	.757	5	33
13	....	....	6.40A	6.40A	6.45	.760	....	33
14	....	....	....	6.45N	5.85	.748	....	33
15	....	....	....	5.85N	6.22	.761	....	33
18	....	....	5.80A	5.80A	6.45	.774	....	33
19	....	....	6.10A	6.10A	6.37	.773	....	33
20	....	....	....	6.37N	7.25	.812	....	33
21	....	....	7.00A	7.00A	7.47	.832	....	33
22	....	....	....	7.47N	6.72	.810	....	33
25	6.30	6.30	6.30	6.30	6.50	.806	2	32
26	....	6.55B	....	6.55B	7.40	.850	....	31
27	....	....	....	7.40N	7.92	.872	....	31
28	....	....	7.60A	7.60A	7.70	.868	....	31
29	....	7.75B	7.40A	7.75B	8.05	.886	....	31

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	7.95	7.95	7.75A	7.95	8.32	.902	2	33
3	....	....	....	8.32N	9.75	.936	....	31
4	....	....	9.10A	9.10A	9.35	.931	....	31
5	....	....	8.20A	8.20A	8.70	.922	....	31
8	....	9.10B	8.50A	8.70N	8.77	.929	....	31
9	....	8.80B	8.65A	8.80B	8.92	.934	....	31
10	....	....	8.40A	8.40A	8.47	.927	....	30
11	....	8.80B	7.60A	8.80B	9.17	.942	....	30
12	....	....	8.90A	8.90A	8.42	.928	....	30
15	....	....	8.15A	8.15A	8.37	.927	....	30
16	....	....	7.70A	8.15A	8.05	.921	....	30
17	....	....	....	8.05N	8.60	.935	....	30
18	....	....	8.20A	8.20A	8.07	.922	....	30
19	....	....	8.00A	8.00A	8.07	.922	....	30
22	6.75	6.75	6.20A	6.20A	7.02	.882	....	30
23	....	....	5.50A	6.60A	5.95	.850	3	30
24	4.00	4.00	4.00	4.00	4.50	.783	3	29
25	....	....	4.30A	4.30A	4.27	.771	....	29
26	....	4.35B	....	4.35B	4.47	.789	....	29
29	....	....	....	4.47N	4.47	.803	....	29
30	3.75	3.75	3.75	3.75	4.12	.787	5	34

IN OCTOBER

1	4.00	4.50	3.90A	4.50	4.70	.827	10	44
2	....	....	3.00A	3.00A	3.00	.741	....	44
3	2.30	2.30	2.30	2.30	2.45	.627	42	86
6	2.65	2.65	2.60	2.60	2.90	.683	5	83
7	3.50	4.00	3.50	4.00	3.95	.793	3	89
8	....	4.50B	3.90A	3.90A	3.75	.768	2	88
9	3.70@.75	4.00	3.55A	4.00	4.20	.808	14	100
10	4.00	4.00	3.85A	3.85A	3.90	.808	8	102
13	....	....	....	3.90N	3.95	.816	....	102
14	....	5.20B	....	5.20B	5.30	.896	....	102
15	5.60	5.75B	5.40A	5.60	5.40	.904	2	100
16	5.40	5.40	5.22	5.22	5.77	.919	18	82
17	....	....	5.30A	5.30A	5.22	.901	....	82
20	5.45	5.50B	5.45	5.50B	5.15	.909	10	82

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

DECEMBER 1986 48 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	4.90	4.90	4.10A	4.10A	4.40	.871	10	73
22	....	....	4.00A	4.00A	4.25	.865	....	73
23	....	4.30B	4.15A	4.30B	4.45	.882	....	73
24	4.30	4.30	4.30	4.30	4.22	.872	1	74
27	4.70	5.30B	4.70	5.30B	5.52	.946	7	73
28	5.25	5.25	5.25	5.25	5.70	.954	3	68
29	....	....	....	5.70N	5.65	.957	....	68
30	....	5.80B	4.95A	4.95A	5.17	.948	....	68
31	....	....	4.35A	4.35A	3.77	.888	....	31

IN NOVEMBER

3	2.90	3.10	2.90	3.10	3.45	.882	4	35
4	....	3.75B	....	3.75B	4.02	.925	....	35
5	....	4.20B	3.65A	4.20B	4.35	.945	....	35
6	4.30	4.55B	4.30	4.55B	4.87	.967	5	35
7	....	....	4.15A	4.40A	4.10	.947	....	35
10	....	4.35B	4.00A	4.35B	4.72	.962	....	35
11	....	5.25B	....	5.25B	5.30	.993	....	35
12	....	5.45B	....	5.45B	5.62	.997	....	35
13	....	5.90B	....	5.65B	5.55	.998	....	27
14	....	....	5.50A	5.50A	5.75	.999	....	11
17	....	6.00B	5.60A	6.00B	5.65	.999	....	11
18	....	6.20B	5.20A	6.20B	6.52	.999	....	11
19	....	7.15B	....	6.60B	6.70	1.000	....	4
20	....	....	6.65A	6.65A	6.62	1.000	....	2
21	6.50	6.50	6.40A	6.45A	6.55	1.000	2	....
24	....	....	....	....	....	1.000	....	....

DECEMBER 1986 50 CALLS

IN JUNE 1986

20	1.25	1.25	1.25	1.25	1.35	.342	2	2
23	....	....	1.30A	1.30A	1.15	.342	....	2
24	4.50	5.00	4.00	5.00	4.50	.413	9	11
25	5.00	5.00	4.50	4.90	4.50	.480	13	16
26	4.65	4.65	4.25A	4.25A	4.25	.545	7	20
27	4.00	4.90	4.00	4.75	4.75	.599	9	23
30	....	....	4.35A	4.35A	3.90	.554	....	25

IN JULY

1	....	....	....	3.90N	3.90	.555	....	21
2	4.40	4.50	3.90A	4.50	4.90	.607	2	23
3	4.90	5.25B	4.80	5.25B	5.30	.635	50	69
4	Exchange Closed; Independence Day							
7	5.10	5.60	5.10	5.60	4.60	.606	13	76
8	....	....	4.50A	4.50A	4.40	.571	....	72
9	4.10	4.70B	4.10	4.70B	5.25	.606	1	71
10	....	....	4.50A	4.50A	4.30	.561	....	71
11	4.30	4.60	4.30	4.60	4.60	.559	6	70
14	....	4.90B	4.40A	4.90B	4.90	.602	....	70
15	5.00	5.00	5.00	5.00	5.50	.655	1	71
16	5.70	6.00	5.70	6.00	6.00	.686	6	77
17	....	....	5.25A	5.30A	5.25	.631	....	76
18	4.90	4.90	4.90	4.90	5.30	.638	1	76
21	5.00	5.25B	5.00	5.00@.25B	5.35	.643	1	76
22	....	....	4.70A	5.35N	5.27	.640	....	76
23	....	....	5.20A	5.20A	5.40	.657	....	76
24	5.00	5.15B	5.00	5.15B	5.60	.665	1	76
25	5.50	5.50	5.00A	5.45A	5.65	.673	21	95
28	6.10	6.20B	6.10	6.20B	6.35	.725	....	75
29	....	....	5.50A	5.50A	5.50	.698	10	75
30	5.10	5.10	4.95A	4.95A	4.90	.650	5	80
31	4.60	5.20B	4.60	5.20B	4.80	.661	6	83

IN AUGUST

1	5.00	5.17B	5.00	5.17B	5.17	.678	10	80
4	....	....	....	5.17N	5.17	.671	....	80
5	....	....	4.90A	4.90A	4.17	.606	....	74
6	....	....	4.00A	4.00A	4.00	.619	....	74
7	....	4.60B	....	4.60B	4.87	.654	....	74
8	4.70	4.70	4.70	4.70	5.15	.670	4	74
11	....	....	4.60A	4.60A	4.20	.617	....	74
12	....	4.70B	....	4.70B	5.10	.672	....	74
13	4.75	4.90	4.75	4.90	5.10	.674	7	76
14	5.00	5.10	4.60	4.60	4.65	.661	3	79
15	....	....	....	4.65N	5.07	.675	1	80
18	4.80	4.80	4.60A	4.80	5.15	.687	13	80
19	4.30	5.00	4.30	5.00	5.02	.686	2	82
20	5.00	5.25	5.00	5.25	5.45	.731	11	79
21	5.10	5.15	5.10	5.15	5.77	.754	16	79
22	5.50	5.50	5.15A	5.15A	4.97	.725	2	81

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

DECEMBER 1986 50 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	....	....	....	4.97N	4.80	.717	....	81
26	....	5.10B	....	5.10B	5.70	.771	....	81
27	....	5.90B	....	5.90B	6.27	.799	....	81
28	....	....	6.00A	6.00A	5.92	.792	....	81
29	6.15	6.15	5.85A	6.15	6.30	.814	1	82

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	....	....	6.00A	6.00A	6.57	.835	....	81
3	6.50	6.50	6.50	6.50	7.97	.884	3	81
4	....	....	7.15A	7.15A	7.20	.876	....	78
5	....	....	....	7.20N	6.90	.860	....	78
8	....	7.10B	6.50A	6.90N	6.95	.869	....	78
9	....	....	6.80A	6.95N	7.10	.876	....	78
10	....	....	6.50A	6.50A	6.75	.864	....	78
11	....	6.80B	5.60A	6.80B	7.25	.888	....	63
12	....	....	7.20A	7.20A	6.80	.865	....	63
15	....	....	6.50A	6.50A	6.65	.862	....	63
16	....	....	6.05A	6.55A	6.37	.852	....	63
17	....	....	....	6.37N	6.85	.873	....	63
18	....	....	....	6.85N	6.27	.853	....	63
19	....	....	....	6.27N	6.32	.853	....	63
22	5.00	5.00	4.80	4.80	5.00	.791	1	63
23	....	....	4.00A	4.80A	4.25	.745	....	63
24	3.90	4.25B	3.20	3.20	3.10	.654	7	65
25	3.15	3.20B	2.50A	2.50A	2.92	.637	1	63
26	2.95	2.95	2.95	2.95	3.02	.656	1	63
29	2.95	3.10B	2.75	2.90	3.05	.669	52	101
30	2.85	3.10B	2.40	2.40	2.80	.645	31	130

IN OCTOBER

1	2.50	3.00	2.20	3.00	3.20	.695	63	192
2	2.75	2.85	1.60	1.85A	1.85	.581	20	196
3	1.20@.05	1.70	1.05	1.50	1.50	.452	84	228
6	1.55	1.70	1.45	1.55	1.70	.508	61	263
7	2.10	2.70B	2.10	2.70B	2.60	.639	31	280
8	3.00	3.00	2.10	2.15	2.25	.606	25	301
9	2.30	2.70B	2.30	2.60B	2.70	.657	12	299
10	2.50	2.65	2.50	2.50A	2.60	.654	3	301
13	2.20	2.45	2.20	2.45	2.55	.658	5	306
14	2.80	3.72B	2.80	3.72B	3.65	.777	9	306
15	3.95	4.05B	3.80	3.80	3.70	.789	8	304
16	3.70	3.75	3.60	3.75	4.05	.814	21	284
17	3.70	3.70	3.45	3.45	3.55	.780	23	275
20	3.75	4.00B	3.70A	3.70A	3.42	.788	1	274
21	3.15	3.15	2.45A	2.70	2.70	.721	8	282
22	2.60	2.65	2.35A	2.60	2.70	.710	9	284
23	2.65	2.70B	2.65	2.70B	2.85	.734	1	285
24	2.75	2.75	2.65	2.70	2.65	.715	26	291
27	3.25	3.80	3.25	3.80	3.70	.844	7	287
28	4.00	4.00	3.40	3.40	3.90	.859	45	286
29	3.70	3.90B	3.70	3.90B	3.80	.863	2	284
30	3.20	3.30	3.20	3.30	3.40	.837	4	281
31	2.90	2.90	1.90	1.90	2.30	.707	43	247

IN NOVEMBER

3	1.80	1.80	1.15	1.70	1.60	.678	41	293
4	2.25	2.25	2.20	2.20	2.30	.758	4	292
5	2.10	2.50	1.90	2.50	2.60	.800	23	301
6	2.60	2.80	2.60	2.75	3.05	.858	13	301
7	2.50	2.50	2.25	2.25	2.40	.793	5	298
10	....	2.60B	2.25A	2.60B	2.82	.883	....	296
11	3.25	3.35	2.90	3.35	3.37	.933	6	296
12	....	3.50B	....	3.45B	3.67	.959	1	295
13	3.82	3.90B	3.75A	3.82	3.57	.965	3	295
14	3.50	3.50	3.50	3.50	3.77	.979	2	217
17	4.00	4.00	3.60A	4.00	3.65	.995	1	216
18	4.25	4.25	3.20A	4.25	4.52	.999	1	173
19	4.80	5.15B	4.50	4.50	4.70	.999	2	154
20	4.70	4.70	4.65A	4.65A	4.62	1.000	13	46
21	4.35	4.50	4.30	4.50	4.55	1.000	20	....
24	....	....	....	....	....	.999	....	....

DECEMBER 1986 52 CALLS

IN JUNE 1986

26	3.40	3.40	3.40	3.40	3.60	.462	5	5
27	3.30	3.60	3.30	3.60	3.60	.519	3	7
30	3.25	3.25	3.00	3.00	3.00	.473	4	11

LIVE HOG OPTION ON FUTURES — CALLS

DECEMBER 1986 52 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.00	3.25	2.70	3.25	3.00	.474	9	18
2	3.50	3.95	3.50	3.95	3.95	.527	5	23
3	4.00@.30	4.30	3.95	4.00	4.30	.557	24	46
4	Exchange Closed; Independence Day							
7	4.50	4.50	4.50	4.50	3.90	.526	5	41
8	....	....	3.65A	3.65A	3.35	.490	....	40
9	2.80	3.30	2.80	3.30	4.20	.527	46	82
10	2.90	3.30B	2.90	3.30B	3.45	.479	40	122
11	3.25	3.25	3.25	3.25	3.25	.477	4	122
14	3.55	3.55	3.50A	3.50A	3.90	.521	1	122
15	3.70	4.50B	3.70	4.50B	4.45	.577	9	127
16	5.00	5.00	4.90A	4.90A	4.90	.609	1	123
17	3.50	4.20	3.50	4.20	4.20	.551	51	172
18	3.80	4.20B	3.80	4.20B	4.25	.556	1	173
21	4.10	4.10	4.10	4.10	4.10	.583	1	173
22	3.65	3.80B	3.65	3.80B	4.22	.580	2	174
23	....	....	....	4.22N	4.40	.577	....	174
24	4.27	4.27	4.15A	4.27	4.50	.585	1	174
25	....	....	4.30A	4.30A	4.60	.593	....	174
28	4.80	4.90B	4.80	4.90B	4.95	.648	1	175
29	....	....	4.60A	4.60A	4.47	.617	....	175
30	....	....	4.00A	4.00A	3.80	.565	....	175
31	3.60	4.20B	3.50	4.20B	3.95	.575	5	179

IN AUGUST

1	....	4.30B	....	4.30B	4.40	.592	....	179
4	....	....	....	4.40N	3.97	.583	....	179
5	....	....	3.80A	3.80A	3.15	.516	....	179
6	3.10	3.10	2.80A	3.10	3.25	.527	45	146
7	3.40	3.40	3.40	3.40	3.77	.563	2	147
8	3.90	3.90	3.90	3.90	4.00	.580	1	148
11	3.60	3.60	3.40	3.50	3.25	.522	4	151
12	3.40	3.80	3.40	3.80	4.00	.580	7	157
13	4.00	4.00	3.90	3.90	4.00	.582	4	161
14	3.90	3.90	3.90	3.90	3.70	.567	4	165
15	3.90	3.90	3.90	3.90	3.92	.582	1	166
18	4.00	4.00	3.50A	3.95	3.95	.593	3	169
19	3.90	3.90	3.70A	3.80	3.82	.590	4	173
20	4.25	4.25	4.25	4.25	4.20	.639	1	170
21	4.25	4.25	4.25	4.25	4.52	.664	1	171
22	4.50	4.50	3.90A	4.00	3.67	.628	3	173
25	3.85	3.85	3.75	3.75	3.50	.617	3	175
26	3.95	3.95	3.95	3.95	4.40	.677	2	177
27	4.50	4.80	4.50	4.70A	4.82	.709	4	178
28	4.50	4.50	4.50	4.50	4.52	.698	6	176
29	....	4.60B	4.40A	4.60B	4.75	.724	....	176

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	....	4.80B	....	4.80B	5.07	.748	....	176
3	4.95	5.90B	4.95	5.90B	6.27	.810	24	200
4	5.35	5.65B	5.35	5.65B	5.85	.798	1	186
5	5.05	5.05	5.05	5.05	5.30	.775	1	185
8	....	5.45B	5.25A	5.45B	5.40	.785	....	184
9	....	....	5.20A	5.40N	5.50	.794	....	184
10	....	....	5.20A	5.20A	5.10	.776	....	184
11	....	5.50B	4.85A	5.50B	5.75	.808	....	184
12	....	....	5.70A	5.70A	5.15	.776	....	184
15	....	....	5.00A	5.00A	5.10	.770	....	184
16	4.45	4.80B	4.45	4.80B	4.72	.755	1	184
17	....	5.00B	....	5.00B	5.22	.784	....	184
18	....	....	....	5.22N	4.87	.756	....	184
19	....	....	....	4.67N	4.87	.756	....	184
22	3.40	3.70	3.40	3.70	3.77	.673	1	185
23	2.90	3.25	2.65	3.20	2.85	.615	7	186
24	2.60	3.10	1.90A	1.90A	2.00	.510	51	200
25	2.00@1.95	2.05	1.35	1.60B	1.85	.489	106	218
26	1.85	2.10	1.70	1.80A	1.80	.507	52	253
29	1.75	1.90	1.70	1.70	1.90	.515	35	284
30	2.00	2.05B	1.45	1.45	1.75	.487	43	305

IN OCTOBER

1	1.70@.60	1.80	1.20	1.75B	1.85	.539	65	337
2	2.05	2.05	.90	.95A	.95	.414	51	360
3	.70@.60	.92	.60	.85@.90B	.90	.293	162	451
6	.90	1.00	.75	.95	1.05	.338	70	479
7	1.25	1.80	1.25	1.80	1.60	.465	37	471
8	1.85	1.90B	1.40	1.40	1.40	.429	37	468
9	1.50	1.60	1.25	1.50B	1.70	.482	11	462
10	1.50	1.70B	1.40	1.40	1.50	.476	42	486
13	1.50	1.55	1.12	1.55	1.50	.474	19	500
14	1.80	2.80	1.40	2.60@.55	2.55	.612	49	499
15	2.40	2.77	2.35	2.50	2.30	.626	28	492

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

DECEMBER 1986 52 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	2.20	2.55B	2.20	2.55B	2.75	.657	29	487
17	2.50	2.55B	2.20A	2.20A	2.25	.610	39	486
20	2.25@.30	2.50	2.15A	2.15A	2.02	.611	14	484
21	1.90	2.00	1.30	1.50	1.65	.525	47	487
22	1.55	1.55	1.25	1.50B	1.60	.509	128	518
23	1.50	1.65	1.50	1.60	1.60	.535	21	513
24	1.60	1.60	1.40	1.50A	1.50	.508	4	515
27	1.75	2.45	1.75	2.45	2.30	.669	47	522
28	2.30	2.35B	1.95	2.30B	2.40	.687	22	500
29	2.30	2.45B	2.00	2.35@.30	2.30	.686	11	499
30	2.20	2.20	1.65	1.75	1.90	.641	69	504
31	1.40	1.60	.85	.85	.85	.461	36	504

IN NOVEMBER

3	.75@.70	.85	.55	.80	.80	.409	103	492
4	.85	1.15B	.85	1.00	1.15	.497	18	497
5	.95	1.20B	.85	1.20B	1.25	.546	62	463
6	1.15	1.50	1.15	1.50	1.57	.627	26	469
7	1.10	1.20B	.95	1.10	1.10	.517	22	464
10	.90	1.35	.90	1.30	1.35	.625	29	459
11	1.60	1.60	1.35	1.60	1.60	.721	10	460
12	1.65	1.90	1.65	1.85A	1.85	.782	39	448
13	2.00	2.10	1.85	2.05	1.75	.784	21	448
14	1.55	1.85	1.55	1.85	1.90	.828	26	439
17	2.00	2.15B	1.60	1.70	1.75	.880	6	441
18	1.50	2.50	1.50	2.50	2.55	.979	12	429
19	2.80	3.20	2.55	2.75A	2.72	.996	55	423
20	2.55	2.72	2.55	2.55	2.62	.999	71	363
21	2.35@.45	2.50	2.25	2.40	2.55	.999	50	....
24	....	....	....	....	....	.996	....	....
25	....	....	....	....	....	.812	....	....

DECEMBER 1986 54 CALLS

IN JUNE 1986

26	2.00	2.00	2.00	2.00	2.00	.385	1	1
27	2.50	2.50	2.50	2.50	2.50	.440	1	2
30	2.00	2.00	2.00	2.00	2.00	.396	1	3

IN JULY

1	....	2.15B	....	2.15B	2.00	.397	....	3
2	2.50	2.70	2.40	2.70	2.70	.449	7	9
3	....	3.35B	....	3.35B	3.50	.478	....	9
4	Exchange Closed; Independence Day							
7	3.80	3.80	3.60	3.60	3.60	.447	16	19
8	3.00	3.00	2.80A	3.00	2.90	.412	1	19
9	2.30	2.75B	2.30	2.75B	3.00	.448	2	19
10	2.20	2.50	2.20	2.50	2.70	.400	1	20
11	2.50	2.70	2.50	2.70	2.60	.399	3	20
14	2.50	2.60	2.40	2.60	2.60	.442	4	23
15	3.00	3.60	3.00	3.40@.60	3.50	.498	50	57
16	3.50	4.00	3.50	4.00	4.00	.532	5	59
17	3.80	3.80	3.00A	3.00A	3.00	.473	2	59
18	....	....	....	3.00N	3.15	.480	....	59
21	3.35	3.35	3.35	3.35	3.30	.484	3	60
22	3.35@.30	3.35	2.70	2.70	3.40	.480	5	63
23	3.50	3.50	3.22	3.40	3.40	.497	3	63
24	3.40	3.40	3.00	3.00	3.40	.505	7	67
25	3.35	3.35	2.95	3.05B	3.25	.512	13	76
28	3.77	3.85B	3.70	3.85B	3.90	.568	9	80
29	3.72	3.72	3.45	3.45	3.50	.534	9	80
30	3.50	3.50	2.70A	2.75A	2.75	.479	4	81
31	....	....	2.70A	2.70A	3.00	.489	....	80

IN AUGUST

1	3.10	3.10	2.90	3.05B	3.07	.506	16	86
4	....	....	....	3.07N	3.00	.495	....	86
5	2.75	2.90	2.75	2.75A	2.45	.426	5	91
6	2.40	2.40	2.00	2.20B	2.35	.436	9	88
7	2.50	2.75B	2.50	2.75B	2.85	.472	1	89
8	2.90	2.90	2.60	2.60	2.85	.489	6	93
11	2.40	2.40	2.20A	2.20A	2.40	.430	1	94
12	2.47	2.80	2.30	2.80	2.90	.488	13	100
13	2.90	2.90	2.85A	2.90	2.90	.489	7	107
14	3.00	3.00	2.80	2.90	2.70	.473	9	114
15	2.80	2.80	2.50	2.50	2.90	.488	20	120
18	2.70	2.75	2.60	2.60	2.60	.497	39	144
19	2.75	2.75	2.60	2.60	2.60	.492	10	154
20	2.50	3.00	2.50	2.85	2.90	.542	36	171
21	3.00	3.10	3.00	3.10	3.20	.567	3	174
22	3.40	3.40	2.90A	2.90A	2.47	.527	2	175

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

DECEMBER 1986 54 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	2.25@.20	2.40B	2.20	2.40B	2.70	.512	3	178
26	3.00	3.00	2.80	3.00	3.20	.574	10	181
27	3.50	3.50	3.20A	3.45	3.22	.607	7	175
28	....	....	3.20A	3.20A	3.22	.592	....	175
29	3.00	3.25B	2.95A	3.25B	3.55	.621	2	176

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	3.50	3.55	3.35A	3.55	3.55	.642	2	178
3	3.60@.70	4.40B	3.60	4.40B	4.72	.718	3	177
4	4.05	4.05	4.05	4.05	4.37	.702	1	177
5	3.90	3.90	3.85A	3.90	4.05	.671	2	174
8	3.45	4.05B	3.35	3.50B	4.00	.679	3	174
9	....	....	3.80A	4.00N	4.10	.689	....	178
10	....	....	3.45A	3.45A	3.85	.666	....	173
11	....	4.00B	3.45A	4.00B	4.45	.705	....	173
12	3.80	3.80	3.80	3.80	3.80	.664	1	174
15	3.35	3.50B	3.35	3.50B	3.80	.655	1	170
16	3.05	3.50B	3.05	3.50B	3.37	.636	23	181
17	3.50	3.70B	3.50	3.70B	3.75	.671	6	180
18	....	....	3.55A	3.55A	3.52	.636	....	180
19	3.40	3.50	3.30	3.37B@.40B	3.62	.636	3	182
22	2.30	2.90	2.25	2.50	2.50	.540	224	346
23	1.80	2.35	1.75	2.10	2.10	.476	69	395
24	1.90	2.00	1.10	1.10	1.20	.369	75	379
25	1.15@.20	1.30	.80A	.90B	.85	.348	103	386
26	1.05	1.10	.90	.95	1.00	.361	109	426
29	1.00	1.20	1.00	1.05	1.05	.365	80	431
30	1.15	1.25	.80	.80	.80	.336	30	432

IN OCTOBER

1	.90	1.00	.60	1.00	1.00	.381	30	428
2	1.10	1.10	.40	.40	.80	.266	82	466
3	.40	.60	.40	.45	.45	.189	140	552
6	.65	.70	.40	.50	.55	.201	85	570
7	.70	1.15	.70	1.15	1.00	.303	45	570
8	1.25	1.25	.70	.80A@.70	.90	.272	67	579
9	.85	.90	.75	.85A	.95	.316	44	607
10	.95	.95	.75	.75	.85	.309	28	613
13	.70	.80	.60	.70	.80	.302	50	648
14	.95	1.55	.95	1.55	1.55	.430	48	658
15	1.50	1.65	1.30	1.45	1.45	.442	96	686
16	1.30	1.55	1.25	1.55	1.45	.474	58	709
17	1.40	1.45	1.25	1.30	1.30	.422	56	684
20	1.25	1.37	1.17A	1.17A	1.17	.414	75	638
21	1.05	1.05	.60	.85	.85	.329	67	595
22	.75	.75	.55	.70B	.80	.313	102	617
23	.80	.90	.80	.80	.85	.334	5	622
24	.85	.85	.75	.75	.80	.307	3	623
27	.85	1.35	.85	1.35	1.30	.453	94	612
28	1.35	1.35	1.02A	1.05	1.20	.488	49	608
29	1.20	1.35	1.07	1.15	1.10	.464	64	625
30	.90	.90	.80	.85	.85	.407	16	597
31	.70	.75	.40	.40	.40	.237	129	663

IN NOVEMBER

3	.35	.40	.20	.40	.40	.185	124	665
4	.45	.50	.30	.50	.50	.244	33	649
5	.40	.60	.25	.60	.60	.279	69	667
6	.57	.70	.45	.70	.70	.347	111	651
7	.65	.65	.35A	.40	.35	.242	10	647
10	.35	.50	.35	.50	.50	.301	22	637
11	.50	.55	.45	.50	.55	.384	48	649
12	.60	.70	.50	.62	.60	.439	27	648
13	.70	.80	.55	.60	.60	.420	132	724
14	.50	.60	.45	.45	.45	.455	28	710
17	.40	.60	.25	.35@.30	.32	.409	183	804
18	.25	.80B	.20	.75@.80B	.72	.665	260	668
19	.80	1.30	.60	.70B	.90	.754	141	620
20	.75	.75	.50	.50	.62	.807	38	601
21	.30	.67	.25	.40	.55	.777	285	....
24	....	....	....	....	....	.756	2	....

DECEMBER 1986 56 CALLS

IN JULY 1986

3	2.50	2.50	2.50	2.50	2.50	.404	1	1
4	Exchange Closed; Independence Day							
7	....	....	....	2.50N	2.50	.373	....	1
8	2.20	2.20	2.20	2.20	2.20	.340	1	2
9	2.30	2.30	2.30	2.30	2.30	.373	7	8
10	....	....	2.25A	2.25A	2.10	.328	....	8

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

DECEMBER 1986 56 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	2.10	2.10	2.00A	2.00A	2.00	.327	1	8
14	1.80	2.00	1.80	2.00	1.80	.368	9	17
15	2.35	2.60B	2.35	2.60B	2.80	.423	6	22
16	2.80	2.90B	2.80	2.90B	3.00	.455	3	25
17	3.00	3.00	2.00	2.00	2.10	.398	11	32
18	....	....	....	2.10N	2.60	.405	....	32
21	....	....	....	2.60N	2.60	.408	....	32
22	2.10	2.10	2.10	2.10	2.20	.404	1	33
23	2.75	2.75	2.15	2.30B	2.75	.420	13	42
24	2.50	2.50	2.50	2.50	2.65	.427	5	38
25	....	....	2.55A	2.55A	2.75	.433	....	38
28	2.80	2.85	2.80	2.85	3.00	.487	2	40
29	2.35	2.50B	2.35	2.50B	2.55	.453	5	45
30	2.50	2.50	1.95A	1.95A	1.95	.398	9	53
31	1.75	1.75	1.75	1.75	2.25	.406	6	47

IN AUGUST

1	....	....	....	2.25N	2.25	.422	....	47
4	2.05	2.05	2.05	2.05	2.22	.410	2	49
5	1.80	1.90B	1.80	1.90B	1.90	.344	1	50
6	1.50	1.85	1.50	1.85	1.80	.352	1	51
7	....	....	....	1.80N	2.00	.386	....	51
8	....	....	....	2.00N	2.07	.402	1	52
11	1.50	1.55	1.30	1.30	1.75	.345	6	58
12	1.65	1.90B	1.65	1.85	2.00	.399	3	60
13	2.00	2.05	2.00	2.00	2.00	.399	34	92
14	2.00	2.10	2.00	2.00A	2.00	.383	5	96
15	1.80	2.05	1.80	1.85A	2.05	.397	28	122
18	1.90	2.10	1.85	1.85	1.85	.404	42	123
19	1.50	2.00	1.50	2.00	2.00	.399	4	124
20	1.85	2.00	1.80A	1.95B	2.00	.446	38	161
21	2.30	2.40	2.20	2.40	2.50	.470	25	161
22	2.50	2.50	1.90	1.90	1.70	.428	4	161
25	1.70	1.75	1.70	1.75	1.95	.410	1	162
26	2.10	2.10	1.95A	1.97	2.10	.470	5	162
27	2.45	2.45	2.05	2.30A	2.50	.502	2	162
28	2.25	2.35	2.15A	2.35	2.35	.484	4	161
29	2.25	2.40	2.15A	2.30@.40	2.40	.512	26	167

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	2.40	2.45	2.40	2.45	2.50	.530	59	205
3	2.50	3.30	2.50	3.30	3.37	.612	40	199
4	3.10	3.10	2.70	3.05B	3.20	.592	8	203
5	2.95	2.95	2.50	2.65	2.85	.556	7	203
8	2.75	2.75	2.30	2.45B	2.85	.562	78	269
9	2.70	2.85	2.50A	2.85	2.95	.571	4	271
10	2.70	2.70	2.40	2.40	2.70	.544	23	266
11	2.65	2.70B	2.40A	2.70B	3.25	.587	1	264
12	....	....	2.90A	2.90A	2.55	.541	....	264
15	2.50	2.50	2.30	2.50	2.60	.528	22	277
16	2.25@.15	2.50	2.15	2.35	2.40	.507	12	280
17	2.30	2.75	2.30	2.60	2.70	.544	30	308
18	2.70	2.75	2.40	2.40	2.55	.507	20	315
19	2.50	2.50	2.30	2.50	2.55	.507	48	322
22	2.40	2.40	1.50	1.65B	1.75	.407	160	419
23	1.05@.95	1.40	.95	1.20	1.35	.344	77	426
24	1.10	1.10	.65	.70	.70	.249	45	453
25	.70	.70	.35	.45	.55	.229	63	452
26	.60	.75	.55	.55	.55	.238	70	426
29	.55	.75	.55	.55	.65	.237	28	409
30	.65	.70	.35	.35	.50	.212	22	406

IN OCTOBER

1	.50	.52B	.37A	.50	.60	.246	77	390
2	.50	.60	.25	.25	.30	.155	121	388
3	.20	.25	.15	.25	.30	.088	32	384
6	.30@.25	.30	.20	.30	.30	.106	49	364
7	.45	.60	.45	.60	.50	.177	16	364
8	.70	.75	.42	.42	.45	.154	58	356
9	.50	.50	.40A	.50	.60	.185	2	362
10	.55	.55	.40A	.40A	.45	.179	9	366
13	.40	.40	.35	.35	.35	.169	42	382
14	.60	.80	.60	.75A	.80	.267	17	379
15	.75	.85	.70	.80	.75	.277	69	360
16	.70	.80	.65	.80	.85	.302	32	358
17	.80@.75	.80	.65	.65	.70	.256	20	347
20	.65	.65	.60A	.60A	.60	.243	7	349
21	.55	.55	.30	.45	.40	.176	24	363
22	.40	.40	.25	.30B	.37	.163	127	429
23	.25	.37	.25	.30	.40	.178	15	441
24	.40	.40	.30	.40	.35	.156	14	441

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

DECEMBER 1986 56 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	.40	.65	.40	.65	.60	.259	66	440
28	.60	.65	.45	.47	.47	.266	57	445
29	.55	.55	.45	.45	.50	.257	146	484
30	.35	.35	.30	.32	.35	.208	33	455
31	.25	.25	.10	.15	.12	.094	22	441

IN NOVEMBER

3	.12	.15	.10	.15	.10	.061	74	453
4	.12	.15	.10	.10	.10	.088	173	498
5	.10	.12B	.10	.12B	.12	.104	5	497
6	.15	.22	.15	.22	.22	.139	38	507
7	....	....	.15A	.15A	.10	.078	....	512
10	.10	.10	.07	.10	.07	.092	13	504
11	....	.10B	....	.10B	.10	.126	....	504
12	.10	.15	.10	.15	.15	.147	5	501
13	.15	.15	.10	.10	.12	.124	39	504
14	.07	.07	.07	.07	.07	.128	16	504
17	.05@.02	.05	.02	.05	05	.056	114	550
18	.02	.07B	.02	.07B	.07	.127	346	816
19	.10	.15	.05	.05@.15B	.15	.109	312	552
20	.10	.10	.02	.02	.02	.031	13	541
21	....	....	....	.02N	.02	.025	3	....

DECEMBER 1986 58 CALLS

IN JULY 1986

15	2.00	2.00	2.00	2.00	2.20	.352	1	1
16	2.00	3.00	2.00	2.30A	2.20	.383	10	9
17	2.30	2.30	2.05A	2.05A	2.00	.329	3	12
18	....	....	1.90A	1.90A	1.80	.336	....	12
21	2.00	2.00	2.00	2.00	2.00	.337	15	27
22	....	....	1.95A	1.95A	2.05	.334	....	22
23	....	....	1.90A	1.90A	1.90	.349	....	22
24	1.82	2.10	1.82	2.00A	2.00	.355	1	22
25	....	....	....	2.00N	2.00	.360	1	23
28	2.00	2.00	1.90	1.95	2.20	.410	14	34
29	2.10	2.10	1.90A	1.90A	2.00	.376	8	36
30	1.70	1.70	1.70	1.70	1.75	.324	2	39
31	1.40	1.55	1.30	1.45	1.65	.330	54	74

IN AUGUST

1	1.45	1.60B	1.45	1.60B	1.70	.344	5	79
4	....	....	1.60A	1.60A	1.57	.332	....	79
5	1.50	1.50	1.40A	1.40A	1.35	.270	4	77
6	1.02	1.02	.90	.90	1.40	.277	5	79
7	1.20	1.20	1.20	1.20	1.40	.308	2	81
8	....	....	1.35A	1.35A	1.35	.302	....	81
11	....	....	1.30A	1.30A	1.30	.269	....	81
12	1.15	1.45	1.15	1.45	1.65	.319	11	85
13	1.45	1.45	1.45	1.45	1.65	.318	8	93
14	....	....	....	1.65N	1.55	.303	1	93
15	1.55	1.55	1.35	1.35	1.55	.315	2	94
18	1.40	1.40	1.40	1.40	1.40	.320	5	99
19	....	....	....	1.40N	1.50	.313	....	100
20	1.30	1.30	1.20	1.20	1.40	.356	3	101
21	1.40	1.40	1.30	1.40	1.40	.378	36	119
22	1.47	1.47	1.40	1.40	1.45	.336	3	119
25	....	....	1.30A	1.30A	1.30	.317	....	119
26	1.25	1.40B	1.25	1.30	1.60	.371	5	123
27	1.35	1.65	.95	1.60	1.80	.400	6	126
28	1.30	1.30	1.15	1.20B	1.65	.381	2	124
29	1.20	1.45B	1.20	1.45B	1.65	.406	5	129

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	1.85	1.85	1.50	1.60B	1.80	.420	13	131
3	1.75	2.30	1.70	2.15	2.45	.501	111	238
4	2.00	2.20	1.80	2.20	2.35	.479	36	255
5	1.90@.75	2.00	1.65	1.80B	2.05	.440	20	253
8	2.00	2.00	1.65	1.65	1.90	.443	4	255
9	1.55	1.85	1.55	1.85	2.00	.451	23	260
10	1.75	1.80	1.55	1.55@.65B	1.80	.422	11	258
11	1.50	2.25	1.50	2.00	2.10	.464	21	269
12	1.95	1.95	1.95	1.95	1.95	.418	4	272
15	1.70@.65	1.85	1.60	1.80A	1.85	.403	12	269
16	1.40	1.60	1.35	1.55A	1.55	.382	32	283
17	1.50	1.80	1.50	1.80	1.80	.417	39	284
18	1.85@.80	1.95	1.55	1.60	1.60	.381	63	279
19	1.80@.70	1.80	1.50	1.60	1.70	.381	48	298
22	1.50	1.50	.90	1.00	1.10	.288	114	388
23	.70	.95	.60	.90@.75	.75	.233	73	371

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

DECEMBER 1986 58 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	.70	.70	.30	.30	.35	.156	65	344
25	.50	.50	.20	.32	.32	.140	70	363
26	.35	.35	.30	.30	.30	.145	12	367
29	.35	.35	.27	.30	.35	.142	29	382
30	.25	.25	.25	.25	.25	.122	3	379

IN OCTOBER

1	.20	.30	.17	.30	.30	.145	28	372
2	.32	.32	.15	.15	.15	.081	19	377
3	.10	.15	.10	.10	.12	.041	31	372
6	.15	.15	.15	.15	.12	.050	4	368
7	.25	.27	.20	.27	.27	.093	20	371
8	.50	.50	.25	.27	.27	.078	44	380
9	.17	.17	.17	.17	.17	.097	87	376
10	.22@.20	.22	.10	.17B	.20	.092	4	376
13	....	....	.15A	.15A	.15	.083	....	373
14	.30	.40	.30	.40	.40	.147	44	393
15	.40	.47	.30	.40	.45	.152	258	554
16	.40	.45	.35	.45	.45	.169	122	588
17	.40	.40	.35	.37	.35	.136	84	610
20	.32	.32	.32	.32	.32	.123	15	624
21	.25	.25	.10	.15	.17	.081	22	636
22	.17	.17	.15A	.17	.17	.072	1	636
23	.15	.15	.15	.15	.15	.079	1	636
24	....	....	....	.15N	.15	.067	....	636
27	.22	.32	.22	.32	.32	.122	6	631
28	....	....	.25A	.25A	.25	.124	....	631
29	.20	.25	.15	.15	.15	.116	66	576
30	.10	.10	.07	.07	.07	.085	21	561
31	....	....	....	.07N	.05	.029	....	565

IN NOVEMBER

3	....	....	....	.05N	.05	.015	....	561
4	....	....	....	.05N	.05	.023	....	561
5	.02	.02	.02	.02	.02	.028	14	563
6	.10	.10	.07	.07	.07	.039	4	566
7	.05	.05	.05	.05	.05	.017	11	567
10	CAB	CAB	CAB	CAB	CAB	.017	6	561
11	.02	.02	.02	.02	.02	.024	7	557
12	....	....	....	.02N	.02	.027	....	557
13	.02	.02	.02	.02	.02	.019	2	555
14	....	....	....	.02N	.02	.016	....	555
17	....	....	....	.02N	.02	.001	....	555
18	CAB	CAB	CAB	CAB	CAB	.004	1	554
19	CAB	CAB	CAB	CAB	CAB	.001	....	554
20	.02	.02	.02	.02	.02	.000	66	554
21	....	....	....	.02N	.02	.000	....	....

DECEMBER 1986 60 CALLS

IN AUGUST 1986

4	1.50	1.50	1.45	1.45	1.42	.262	20	20
5	....	....	1.25A	1.25A	1.00	.208	....	10
6	....	....	....	1.00N	1.05	.213	....	10
7	....	....	....	1.05N	1.05	.240	....	10
8	....	....	....	1.05N	1.10	.252	....	10
11	....	....	1.05A	1.05A	.90	.205	....	10
12	....	....	....	90N	1.00	.248	....	10
13	....	....	....	1.00N	1.00	.247	....	10
14	....	....	....	1.00N	.90	.233	....	10
15	....	....	....	.90N	1.00	.244	....	10
18	....	....	.97A	.97A	.97	.246	....	10
19	....	....	.80A	.80A	.90	.239	....	10
20	....	....	.85A	.85A	.85	.276	....	10
21	1.15	1.15	1.10A	1.10A	1.10	.294	1	11
22	....	....	.95A	.95A	.95	.256	....	11
25	.60	.60	.60	.60	.80	.237	....	13
26	.80	.80	.80	.80	.95	.283	32	44
27	.95	1.10	.95	1.05	1.10	.307	37	78
28	.95	1.00	.95	.95A	1.00	.288	52	129
29	.85@.80	.85	.80	.80	1.05	.310	5	134

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	1.00	1.10	1.00	1.00	1.10	.319	41	172
3	1.10	1.40	1.10	1.40	1.45	.393	104	259
4	1.35	1.40	1.20	1.40	1.45	.371	6	201
5	1.20	1.20	.95	1.10A	1.30	.332	28	225
8	1.20	1.25	.95	.95	1.10	.332	8	234
9	1.00	1.20	1.00	1.15	1.20	.338	14	243
10	.90@.95	1.00	.90	.90	1.00	.311	46	251

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

DECEMBER 1986 60 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	.80	1.20B	.80	1.20B	1.35	.349	33	267
12	1.10	1.35	1.05	1.10	1.25	.306	25	268
15	1.15	1.15	1.05A	1.15	1.15	.291	30	298
16	.97	1.15	.97	1.00	1.15	.271	13	303
17	1.00	1.10	1.00	1.10	1.25	.302	27	315
18	1.05	1.20	.95	1.00	1.05	.270	35	330
19	.90	1.00	.80	.90	1.15	.270	129	337
22	.90@.80	.95	.60	.75	.75	.191	91	398
23	.25	.50	.25	.45	.50	.148	58	346
24	.40	.45B	.15	.15	.17	.091	158	347
25	.20	.20	.15	.15	.15	.080	15	283
26	.15	.20	.15	.20	.20	.082	6	286
29	.15	.15	.15	.15	.15	.078	3	289
30	.15	.15	.12	.12	.15	.065	8	284

IN OCTOBER

1	.10	.12	.07	.12	.17	.078	73	288
2	....	....	.10A	.10A	.10	.039	....	250
3	....	....	.07A	.07A	.07	.017	....	250
6	.10	.10	.10	.10	.07	.021	4	250
7	.10	.20	.10	.15B	.15	.044	7	251
8	.10	.10	.10	.10	.10	.035	140	381
9	.10	.10	.10	.10	.10	.045	31	404
10	.10	.10	.10	.10	.10	.042	9	400
13	....	....	....	.10N	.10	.036	....	400
14	....	15B	....	.15B	.20	.072	....	400
15	.17	.17	.17	.17	.17	.074	1	399
16	.15	.17	.15	.17	.17	.083	91	368
17	.15	.15	.10	.15	.15	.063	2	368
20	....	....	....	.15N	.12	.054	5	372
21	.10	.10	.02	.02	.07	.032	10	373
22	.02	.05B	.02	.05B	.07	.027	6	372
23	....	....	....	.07N	.07	.030	....	372
24	....	....	....	.07N	.07	.024	....	372
27	.07	.07	.07	.07	.07	.048	1	372
28	.10	.10	.10	.10	.10	.048	2	373
29	.10	.10	.07	.07	.10	.043	32	375
30	.05	.05	.02	.02	.02	.028	5	372
31	.02	.02	.02	.02	.02	.007	9	369

IN NOVEMBER

3	....	....	....	.02N	.02	.002	....	368
4	.02	.02	.02	.02	.02	.004	1	363
5	....	....	....	.02N	.02	.005	....	363
6	....	....	....	.02N	.02	.008	....	363
7	....	....	....	.02N	.02	.002	....	363
10	....	....	....	.02N	.02	.002	....	363
11	CAB	CAB	CAB	CAB	CAB	.002	....	363
12	.02	.02	.02	.02	.02	.002	12	364
13	....	....	....	.02N	.02	.001	....	352
14	CAB	CAB	CAB	CAB	CAB	.001	1	351
17	CAB	CAB	CAB	CAB	CAB	.000	....	351
18	CAB	CAB	CAB	CAB	CAB	.000	17	334
19	CAB	CAB	CAB	CAB	CAB	.000	....	335
20	CAB	CAB	CAB	CAB	CAB	.000	....	334
21	CAB	CAB	CAB	CAB	CAB	.000	7	....

DECEMBER 1986 62 CALLS

IN SEPTEMBER 1986

1	Exchange Closed; Labor Day							
3	.90	.90	.90	.90	.90	.296	5	5
4	....	....	....	.90N	.90	.276	....	5
5	....	....	.85A	.85A	.85	.240	....	5
8	....	....	.80A	.80A	.80	.238	....	5
9	....	....	....	.80N	.85	.242	....	5
10	....	....	.60A	.60A	.75	.218	....	5
11	.80	.75	.60	.75	.90	.249	22	27
12	.90	.95	.90	.90A	.90	.212	11	38
15	....	....	.75A	.75A	.80	.198	9	47
16	....	....	.60A	.60A	.70	.182	....	47
17	....	....	....	.70N	.80	.207	....	47
18	.65	.65	.65	.65	.70	.181	2	47
19	.60	.60	.55A	.55A	.55	.181	20	30
22	.25	.35	.25	.35	.35	.119	7	35
23	....	....	.25A	.25A	.30	.088	....	35
24	.15	.15	.15	.15	.15	.050	3	35
25	....	....	....	.15N	.12	.042	....	35
26	.15	.15	.10	.10	.10	.043	7	33
29	.07	.07	.07	.07	.07	.040	3	30
30	....	....	....	.07N	.07	.032	....	30

LIVE HOG OPTION ON FUTURES — CALLS

DECEMBER 1986 62 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.07N	.07	.039	....	30
2	....	....	....	.07N	.05	.017	....	30
3	....	....	....	.05N	.05	.007	....	30
6	....	....	....	.05N	.05	.008	....	30
7	....	....	....	.05N	.05	.018	....	30
8	....	....	....	.05N	.05	.014	....	30
9	....	....	....	.05N	.05	.019	....	30
10	....	....	....	.05N	.05	.017	....	30
13	....	....	....	.05N	.05	.014	....	30
14	....	....	....	.05N	.10	.031	....	30
15	....	....	....	.10N	.10	.032	....	30
16	....	....	....	.10N	.10	.036	....	30
17	....	....	.07A	.07A	.07	.026	....	30
20	....	....	....	.07N	.05	.020	....	30
21	....	....	....	.05N	.05	.011	....	30
22	....	....	....	.05N	.05	.009	....	30
23	....	....	.02A	.02A	.02	.010	....	30
24	....	....	....	.02N	.02	.007	....	30
27	....	....	....	.02N	.02	.016	....	30
28	....	....	....	.02N	.02	.015	....	30
29	....	....	....	.02N	.02	.013	....	30
30	....	....	....	.02N	.02	.007	....	30
31	....	....	....	.02N	.02	.001	....	30

IN NOVEMBER

3	....	....	....	.02N	.02	.000	....	30
4	....	....	....	.02N	.02	.000	....	30
5	....	....	....	.02N	.02	.000	....	30
6	....	....	....	.02N	.02	.001	....	30
7	....	....	....	.02N	.02	.000	....	30
10	CAB	CAB	CAB	CAB	CAB	.000	1	30
11	CAB	CAB	CAB	CAB	CAB	.000	....	30
12	CAB	CAB	CAB	CAB	CAB	.000	....	30
13	CAB	CAB	CAB	CAB	CAB	.000	....	30
14	CAB	CAB	CAB	CAB	CAB	.000	....	30
17	CAB	CAB	CAB	CAB	CAB	.000	....	30
18	CAB	CAB	CAB	CAB	CAB	.000	....	29
19	CAB	CAB	CAB	CAB	CAB	.000	....	29
20	CAB	CAB	CAB	CAB	CAB	.000	....	29

FEBRUARY 1987 44 CALLS

IN DECEMBER 1986

30	4.10	4.10	4.10	4.10	4.25	.933	5	5
31	3.60	3.60	3.60	3.60	3.37	.889	2	7

FEBRUARY 1987 46 CALLS

IN DECEMBER 1986

23	3.25	3.60B	3.25	3.25	3.20	.820	5	5
24	3.40	3.40	3.00	3.00	3.12	.810	6	11
25	Exchange Closed; Christmas							
26	2.90	2.90	2.60	2.60	2.70	.785	16	27
29	2.30	2.40	2.15	2.25A@.20	2.20	.755	53	80
30	2.10@.00	2.40	1.95A	2.40	2.50	.782	53	127
31	2.20	2.25	1.70	1.75	1.70	.683	58	185

FEBRUARY 1987 48 CALLS

IN OCTOBER 1986

7	3.30	3.80	3.30	3.80	3.80	.649	2	2
8	....	4.00B	3.40A	3.40A	3.20	.605	....	2
9	....	3.40B	....	3.40B	3.57	.625	....	2
10	3.45	3.45	3.30A	3.30A	3.15	.601	1	3
13	3.20	3.25B	3.20	3.25B	3.57	.632	2	5
14	....	4.40B	....	4.40B	4.20	.697	....	5
15	4.40	4.40	4.30A	4.40	3.95	.693	1	5
16	....	4.15B	....	4.15B	4.35	.686	....	5
17	....	....	4.00A	4.00A	4.02	.669	....	5
20	....	....	....	4.02N	3.75	.658	....	5
21	....	....	2.90A	2.90A	3.20	.600	....	5
22	....	....	2.90A	3.20N	2.97	.602	....	5
23	....	....	....	2.97N	3.00	.594	....	5
24	3.10	3.10	3.05A	3.05A	2.75	.584	2	7
27	....	3.70B	....	3.70B	3.82	.673	....	7
28	3.90	3.90	3.90	3.90	4.10	.692	1	7
29	....	4.20B	....	4.20B	4.10	.706	....	7
30	....	....	3.75A	3.75A	3.75	.675	....	7
31	3.40	3.40	2.90A	2.90A	2.60	.584	1	7

LIVE HOG OPTION ON FUTURES — CALLS

FEBRUARY 1987 48 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	2.30	2.45	2.10	2.45	2.52	.559	7	13
4	3.00	3.00	2.70	2.70	2.60	.566	7	20
5	2.55	2.70B	2.30	2.70B	2.80	.595	73	93
6	....	3.00B	....	3.00B	2.97	.616	1	94
7	2.95	2.95	2.50	2.60	2.50	.541	7	100
10	2.40	2.75B	2.40	2.70	2.77	.597	20	113
11	3.00	3.00	2.75A	2.90	2.95	.613	24	114
12	2.95	3.15	2.95	3.15	3.00	.629	3	113
13	3.10	3.30	3.10	3.30	3.10	.638	5	111
14	3.30	3.30	3.30	3.30	3.50	.672	2	109
17	3.20	3.50	3.20	3.30A	3.25	.661	23	87
18	3.05	3.85B	3.00A	3.85B	3.90	.723	16	77
19	4.00	4.50	4.00	4.50	4.35	.754	12	78
20	4.50	4.50	4.30A	4.50	4.30	.756	1	80
21	4.00	4.30B	4.00	4.30B	4.22	.758	1	80
24	4.50	4.60B	4.50	4.60B	4.50	.785	1	80
25	4.90	5.00	4.40A	5.00	4.65	.828	3	80
26	....	....	....	4.65N	4.65	.847	....	80
27	Exchange Closed; Thanksgiving Day							
28	....	4.70B	4.60A	4.70B	4.95	.895	....	80

IN DECEMBER

1	5.30	5.35B	5.25	5.35B	5.42	.927	2	80
2	....	....	5.00A	5.00A	5.10	.910	....	80
3	....	....	4.30A	4.30A	4.25	.865	....	80
4	4.10	4.40	4.10	4.40	4.70	.893	7	81
5	....	4.85B	....	4.85B	5.00	.914	....	81
8	....	....	4.60A	4.60A	4.45	.894	....	80
9	....	....	4.20A	4.20A	4.37	.889	....	80
10	4.35	4.60B	4.35	4.60B	4.70	.902	3	83
11	....	....	4.15A	4.35A	4.15	.864	....	83
12	3.85	3.90B	3.85	3.90B	3.82	.832	....	83
15	3.30	3.30	3.20A	3.20A	3.17	.762	3	85
16	2.95	3.30	2.85	3.20A	3.37	.783	16	93
17	3.00	3.45	3.00	3.15	3.32	.767	7	96
18	....	....	3.00A	3.00A	3.00	.729	4	100
19	2.60	2.85	2.60	2.75@.65	2.70	.699	8	103
22	2.45@.30	2.45	1.80	1.95	2.00	.582	160	206
23	2.15@.00	2.15	1.75	1.85	1.85	.622	49	236
24	1.90	1.95	1.70	1.70	1.67	.604	13	248
25	Exchange Closed; Christmas							
26	1.50	1.60	1.40	1.40	1.40	.562	6	253
29	1.20	1.30	1.00	1.15	1.12	.505	97	281
30	1.00@.90	1.17	.70	1.17	1.17	.535	75	307
31	1.00@.95	1.00	.70	.75	.75	.407	33	317

FEBRUARY 1987 50 CALLS

IN SEPTEMBER 1986

1	Exchange Closed; Labor Day							
3	5.95	6.00	5.95	6.00	6.52	.768	8	8
4	....	....	....	6.52N	6.37	.766	....	8
5	....	....	5.90A	5.90A	5.87	.743	....	8
8	....	....	....	5.87N	6.05	.752	....	8
9	....	....	5.65A	5.65A	6.20	.764	....	8
10	....	....	5.75A	5.75A	5.75	.750	....	8
11	....	....	....	5.75N	6.67	.783	....	8
12	....	....	6.40A	6.40A	6.17	.761	....	8
15	....	....	....	6 17N	6.17	.762	....	8
16	5.80	5.80	5.80	5.80	5.85	.743	1	9
17	....	....	....	5.85N	6.02	.753	....	9
18	....	....	....	6.02N	5.65	.731	....	9
19	....	....	....	5.65N	5.62	.723	....	9
22	....	....	5.00A	5.00A	4.77	.660	....	9
23	....	4.80B	4.40A	4.80B	5.22	.685	....	9
24	....	....	4.40A	4.40A	3.72	.617	....	9
25	3.40	3.40	3.40	3.40	3.50	.593	1	10
26	....	....	3.20A	3.20A	3.32	.578	....	10
29	....	....	....	3.32N	3.40	.602	....	10
30	2.50	2.50	2.50	2.50	3.00	.556	15	25

IN OCTOBER

1	2.77	2.80B	2.45A	2.65	2.80	.567	21	41
2	2.40	2.40	1.75	1.90	1.90	.481	9	46
3	1.65	1.95	1.50	1.90	1.90	.436	36	66
6	2.30	2.30	2.00	2.00	2.10	.446	15	76
7	2.55	2.85	2.40A	2.85	2.85	.534	11	99
8	3.00	3.00	2.40A	2.40A	2.40	.487	20	95
9	2.50@.55	2.70	2.30	2.35	2.65	.508	21	105
10	2.50	2.70	2.25A	2.35	2.35	.482	13	118
13	2.25	2.45	2.00	2.37B	2.50	.513	17	129
14	2.80	3.50	2.80	3.25	3.00	.583	6	128
15	3.40	3.50	2.90	2.90	2.90	.579	12	132
16	3.05	3.15	3.00	3.05	3.00	.570	8	136

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

FEBRUARY 1987 50 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	3.10	3.10	2.85	2.85	2.92	.551	11	146
20..	3.00	3.00	2.75A	2.75A	2.60	.538	17	163
21..	2.40	2.40	2.00	2.20	2.25	.476	11	173
22..	2.20	2.25	2.00	2.20A	2.20	.478	15	178
23..	2.30	2.30	2.10A	2.25	2.00	.470	3	180
24..	2.25	2.25	2.00	2.00	1.95	.458	5	183
27..	2.30	2.90	2.30	2.90	2.67	.551	9	188
28..	2.70	2.90	2.70	2.90	2.85	.571	9	190
29..	2.90	3.07	2.85A	2.95	2.85	.585	7	190
30..	2.90	2.90	2.70	2.70	2.65	.550	5	192
31..	2.50	2.50	1.90A	1.90A	1.70	.451	8	198

IN NOVEMBER

3..	1.50	1.50	1.30	1.40	1.35	.424	33	206
4..	1.95	2.00	1.60	1.60	1.60	.431	21	221
5..	1.62@.65	1.75	1.45	1.70B	1.80	.460	46	256
6..	1.85	2.20	1.85	2.10	2.10	.482	25	259
7..	2.05	2.05	1.60	1.60	1.60	.405	46	300
10..	1.65	2.00	1.55	2.00	1.95	.459	62	349
11..	2.10@.00	2.10	1.80	2.05	1.85	.474	52	394
12..	2.15	2.30	1.97	2.10@.00	2.00	.489	73	456
13..	2.55@.40	2.55	2.00	2.20	2.05	.498	43	488
14..	2.20@.15	2.35	2.05	2.30A	2.35	.533	47	519
17..	2.55	2.55	2.10	2.15	2.15	.518	38	534
18..	2.10	2.65B	2.05A	2.65B	2.65	.586	30	534
19..	2.95	3.15	2.75	2.80B	2.90	.621	54	497
20..	2.75	3.00	2.75	3.00	2.85	.622	19	481
21..	2.85	3.10	2.75	3.00	2.90	.624	16	492
24..	3.10	3.25	3.00	3.05B	3.05	.653	55	477
25..	3.05@.10	3.70B	3.05	3.40A	3.30	.692	22	473
26..	3.20	3.20	3.10	3.10	3.30	.702	7	469
27..	Exchange Closed; Thanksgiving Day							
28..	3.00	3.35	3.00	3.35	3.55	.756	38	495

IN DECEMBER

1..	3.55	3.85B	3.55	3.75	3.87	.810	12	483
2..	3.60	3.60	3.10	3.30	3.55	.776	24	467
3..	3.10	3.10	2.90	2.95	2.85	.697	20	462
4..	2.80	3.05	2.65A	3.05	3.25	.741	17	449
5..	3.45	3.45	3.25	3.30@.25	3.30	.778	14	435
8..	3.00	3.25B	3.00	3.15	3.00	.735	3	433
9..	2.75	2.85	2.55A	2.85	2.97	.725	14	422
10..	2.80	3.20	2.80	3.20	3.25	.754	8	422
11..	2.65	2.90	2.65	2.75	2.70	.693	7	423
12..	2.55	2.55	2.50	2.55	2.47	.648	11	422
15..	2.35@.15	2.35	1.75	2.05	1.97	.550	48	416
16..	1.75@2.00	2.05	1.70	2.00	2.00	.580	77	454
17..	1.80	2.20	1.80	2.10A	2.07	.563	10	461
18..	1.85	1.95	1.65	1.70	1.80	.519	21	472
19..	1.55	1.85	1.55	1.70	1.80	.487	44	496
22..	1.50@.40	1.50	1.00	1.10	1.10	.360	384	811
23..	1.00@.90	1.10	.80	.85	.85	.395	92	837
24..	1.00	1.05	.85	.85	.85	.373	106	841
25..	Exchange Closed; Christmas							
26..	.82	.82	.65	.65	.65	.325	48	817
29..	.55@.50	.55	.40	.40	.40	.262	118	865
30..	.35	.50	.30	.47	.47	.282	73	887
31..	.45	.45	.25	.25	.25	.179	138	942

FEBRUARY 1987 52 CALLS

IN AUGUST 1986

13..	2.90	2.90	2.90	2.90	2.90	.501	1	1
14..	3.30	3.30	3.30	3.30	3.00	.498	2	3
15..	3.20	3.20	3.20	3.20	3.20	.508	6	9
18..	....	....	....	3.20N	3.25	.510	....	9
19..	3.20	3.20	3.10A	3.10A	3.00	.487	1	9
20..	....	....	....	3.00N	3.00	.523	....	9
21..	....	....	....	3.00N	3.20	.542	....	9
22..	....	3.30B	....	3.30B	3.00	.517	....	9
25..	....	....	....	3.00N	2.80	.500	....	9
26..	....	3.00B	....	3.00B	3.25	.544	....	9
27..	....	....	....	3.25N	3.57	.570	....	9
28..	....	....	....	3.57N	3.50	.562	....	9
29..	3.35	3.45B	3.35	3.45B	4.05	.601	1	10

IN SEPTEMBER

1..	Exchange Closed; Labor Day							
2..	....	....	....	4.05N	4.27	.630	....	9
3..	5.30	5.30	5.30	5.30	5.02	.390	1	10
4..	....	5.30B	....	5.30B	4.92	.688	....	10
5..	....	....	4.70A	4.70A	4.42	.660	....	10
8..	....	....	....	4.42N	4.50	.669	....	10

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

FEBRUARY 1987 52 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9..	....	....	4.35A	4.35A	4.70	.682	....	10
10..	....	....	4.50A	4.50A	4.50	.664	....	10
11..	....	....	....	4.50N	5.32	.702	....	10
12..	....	....	5.00A	5.00A	4.82	.676	....	10
15..	....	....	....	4.82N	4.82	.677	....	10
16..	....	4.87B	4.75A	4.87B	4.50	.655	....	10
17..	....	....	....	4.50N	4.72	.667	....	9
18..	....	....	....	4.72N	4.30	.641	....	9
19..	....	....	....	4.30N	4.32	.633	....	10
22..	3.00	3.00	3.00	3.00	3.70	.563	2	11
23..	3.80	3.80	3.30A	3.80	3.62	.590	6	17
24..	3.75	3.75	3.35A	3.35A	2.70	.516	2	19
25..	2.80	2.90	2.50	2.50	2.50	.490	3	22
26..	2.50	2.65	2.35	2.35	2.35	.473	6	26
29..	2.50	2.50	2.40	2.40	2.50	.495	4	30
30..	2.45	2.50	2.00	2.00	2.10	.447	15	39

IN OCTOBER

1..	2.00	2.00	1.70A	1.85B	1.85	.457	7	43
2..	1.90	1.90	1.15A	1.15A	1.15	.371	23	57
3..	1.00	1.35	.90	1.25	1.25	.329	185	137
6..	1.50	1.50	1.30	1.35	1.45	.337	27	152
7..	1.70	1.90	1.65	1.90	1.90	.420	172	167
8..	2.10@.05	2.10	1.60A	1.60A	1.60	.375	22	176
9..	1.70	1.70	1.60	1.70	1.70	.395	13	184
10..	1.50	1.60	1.50	1.60	1.55	.370	30	182
13..	1.25	1.50B	1.25	1.45	1.75	.397	30	199
14..	1.95	2.45	1.95	2.20	2.10	.467	20	210
15..	2.20@.25	2.50	2.20	2.25	2.15	.462	29	223
16..	2.10	2.10	2.10	2.10	2.15	.453	6	221
17..	2.15	2.15	1.75	2.00	2.00	.434	27	216
20..	2.15	2.15	1.90A	1.90A	1.90	.418	36	226
21..	1.80	1.80	1.30	1.30	1.45	.359	43	257
22..	1.45	1.55	1.15	1.55	1.50	.360	15	270
23..	1.65	1.65	1.40	1.45	1.45	.352	12	280
24..	1.40	1.45	1.40	1.40A	1.35	.342	1	280
27..	1.50	2.05	1.50	2.05	2.00	.430	19	283
28..	1.95	2.05	1.70	1.90	1.90	.448	29	286
29..	1.90@2.10	2.20	1.80	2.20	2.00	.461	39	313
30..	2.00	2.00	1.70	1.75	1.75	.424	21	315
31..	1.70	1.70	1.00	1.00	1.00	.328	27	334

IN NOVEMBER

3..	1.10	1.10	.75	1.10	.95	.302	64	387
4..	1.15	1.30	1.00	1.00	1.00	.308	39	409
5..	1.00	1.15	.90	1.15	1.15	.334	43	426
6..	1.20	1.35	1.20	1.35	1.35	.354	30	439
7..	1.35	1.35	.90	.90	.90	.284	23	453
10..	.95	1.10	.90	1.10	1.10	.330	78	484
11..	1.35	1.35	1.20	1.20	1.20	.343	6	483
12..	1.20	1.35B	1.20	1.30	1.30	.356	33	455
13..	1.40	1.60	1.32	1.32	1.32	.363	62	478
14..	1.50	1.50	1.45	1.45	1.45	.395	3	477
17..	1.45	1.55	1.40	1.40	1.40	.377	31	470
18..	1.30	1.90	1.30	1.75	1.75	.443	26	479
19..	1.75	2.10	1.75	1.85	1.85	.478	63	489
20..	1.85	2.10	1.85	1.90	1.90	.478	39	469
21..	1.75	1.90	1.70	1.85	1.90	.479	24	474
24..	1.95	2.10	1.90	2.10	1.95	.505	42	471
25..	1.90	2.50	1.90	2.20	2.25	.530	36	469
26..	2.10	2.10	1.90	1.90	2.05	.521	28	481
27..	Exchange Closed; Thanksgiving Day							
28..	2.00	2.35	1.90	2.25A	2.25	.561	8	483

IN DECEMBER

1..	2.50@.60	2.70	2.45	2.45	2.57	.627	47	486
2..	2.40	2.40	2.07	2.35	2.40	.578	67	449
3..	2.05	2.25	1.70	1.70	1.70	.460	102	469
4..	1.65	2.00	1.50	2.00	2.10	.530	56	490
5..	2.15@.20	2.35	2.15	2.15	2.30	.574	24	489
8..	2.30	2.30	1.70	1.70	1.90	.513	11	492
9..	1.60@.50	1.75	1.50	1.75	1.95	.498	17	498
10..	1.65	2.00	1.65	1.90	2.05	.541	50	534
11..	1.70	1.80	1.55	1.60B	1.70	.474	23	544
12..	1.45	1.60	1.35	1.35	1.40	.428	43	581
15..	1.30@.25	1.30	1.00	1.00	1.20	.331	111	621
16..	1.10	1.20	.90	1.17	1.17	.362	153	697
17..	1.20	1.35	1.10	1.20	1.20	.349	32	702
18..	1.10@.07	1.15	.90	.90	.95	.311	96	787
19..	.95	1.05	.85	.95	.95	.286	192	879
22..	.75@.70	.75	.50	.60	.60	.183	294	1084
23..	.40@.50	.50	.25	.35	.35	.205	110	1114

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

FEBRUARY 1987 52 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	.35	.45	.35	.35	.35	.187	62	1147
25	Exchange Closed; Christmas							
26	.35	.35	.25	.25	.25	.150	87	1175
29	.15	.15	.10	.12	.12	.104	193	1171
30	.10	.15	.10	.15	.15	.112	60	1190
31	.12	.12	.10	.10	.10	.057	23	1191

FEBRUARY 1987 54 CALLS

IN AUGUST 1986

22	2.50	2.50	2.00	2.00	2.25	.438	5	5
25	1.40	1.40	1.40	1.40	1.40	.419	1	5
26	....	2.25B	....	2.25B	2.30	.461	....	5
27	2.80	2.80	2.75A	2.75A	2.55	.486	2	7
28	2.50	2.50	2.50	2.50	2.55	.477	....	6
29	....	....	2.50A	2.55N	3.00	.515	1	7

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	3.25	3.25	3.25	3.25	3.25	.543	3	10
3	3.25	4.00	3.25	4.00	3.97	.607	4	14
4	4.00	4.00	3.80	3.80	3.62	.603	2	16
5	3.80	3.80	3.40	3.40	3.32	.571	2	17
8	3.40	3.40	3.40	3.40	3.30	.579	1	18
9	3.35	3.50	3.20A	3.50	3.60	.593	5	23
10	....	....	3.55A	3.55A	3.35	.572	....	23
11	3.95	3.95	3.95	3.95	3.95	.614	1	24
12	3.40	3.80	3.40	3.80	3.57	.585	2	26
15	3.70	3.75	3.70	3.75	3.62	.585	2	27
16	....	....	....	3.62N	3.30	.561	....	27
17	3.57	3.57	3.57	3.57	3.52	.574	1	28
18	3.50	3.50	3.40A	3.40A	3.20	.547	2	30
19	3.20	3.20	3.20	3.20	3.17	.539	4	30
22	2.40	2.50B	2.35	2.50B	2.80	.467	7	36
23	2.40	3.00	2.40	2.85	2.85	.493	8	38
24	2.10	2.10	2.10	2.10	2.00	.418	2	40
25	2.00	2.00	1.55	1.55	1.75	.391	9	44
26	1.80	1.90	1.45	1.50	1.60	.374	6	49
29	1.70@.67	1.80	1.65	1.80	1.80	.393	12	59
30	1.85	1.85	1.35	1.50	1.45	.346	12	68

IN OCTOBER

1	1.35	1.50	1.00	1.30B	1.30	.354	22	78
2	1.25@.20	1.30	.80	.80	.80	.275	25	90
3	.70	.95	.60	.70	.70	.237	52	111
6	.80	1.00	.80	.95	.95	.244	8	115
7	1.05	1.50	.90	1.40A	1.35	.317	20	123
8	1.10	1.20	1.05	1.05	1.05	.277	34	130
9	1.05	1.10B	.90	1.10B	1.10	.294	5	131
10	1.10	1.17	.95A	1.05A	1.05	.271	30	152
13	.90	.95B	.90	.95B	1.15	.294	12	152
14	1.65	1.70	1.60A	1.60A	1.57	.357	4	159
15	1.60	1.60	1.50	1.50A	1.50	.353	10	161
16	1.40	1.40	1.35	1.35	1.45	.344	10	168
17	1.40	1.50	1.15	1.15	1.30	.326	16	172
20	1.50	1.50	1.35A	1.35A	1.30	.310	24	191
21	1.25	1.25	.90	.50	.90	.258	4	194
22	1.00	1.00	.80	.90B	.90	.258	8	201
23	.95	.95	.95	.95	.95	.252	4	205
24	.97	.97	.85	.85	.85	.242	3	208
27	.90	1.30	.90	1.30	1.25	.318	20	208
28	1.40	1.40	1.10	1.15B	1.15	.335	38	203
29	1.27@.35	1.37	1.27	1.37	1.27	.345	11	225
30	1.30	1.30	1.00	1.10B	1.05	.310	3	209
31	1.00	1.00	.60	.70	.70	.225	71	237

IN NOVEMBER

3	.50	.50	.50	.50	.50	.203	1	229
4	.75	.75	.70A	.70A	.65	.207	11	227
5	.50	.70B	.50	.70B	.70	.229	5	230
6	.70	.75B	.70	.75B	.77	.245	....	230
7	.90	.90	.60	.60	.60	.187	28	250
10	.50	.65B	.50	.60B	.60	.223	11	259
11	.60	.70	.60	.70	.70	.232	16	265
12	.75	.90	.75	.80A	.77	.242	11	272
13	.80@.85	.85	.80	.80	.80	.247	20	279
14	.90	1.00	.80	.80	.80	.273	6	281
17	.95	1.05	.80	.95	.90	.256	24	301
18	.82	1.00	.80	1.00	1.00	.312	32	309
19	1.10	1.45	1.00	1.25	1.25	.343	35	314
20	1.20	1.30	1.15	1.15	1.15	.341	23	317
21	1.05	1.25	1.05	1.15	1.15	.341	9	320

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

FEBRUARY 1987 54 CALLS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	1.10	1.30	1.10	1.20	1.20	.362	27	336
25	1.20	1.60	1.20	1.35A	1.35	.369	64	377
26	1.10	1.40	1.10	1.20	1.30	.342	10	381
27	Exchange Closed; Thanksgiving Day							
28	1.15	1.30B	1.15	1.30B	1.40	.357	1	382

IN DECEMBER

1	1.45	1.65	1.45	1.55	1.60	.417	13	387
2	1.60	1.60	1.20	1.35	1.35	.366	55	413
3	1.25@.30	1.30	1.05	1.05A	1.15	.276	16	419
4	1.10	1.20	.95	1.20	1.20	.317	29	433
5	1.15	1.30	1.15	1.22B	1.30	.336	21	447
8	1.30	1.30	1.00	1.10	1.10	.294	42	450
9	.85	1.00	.85	.95	1.10	.279	69	467
10	1.00	1.12B	1.00	1.12B	1.20	.323	46	487
11	1.00	1.02B	.80	1.00	1.00	.270	55	482
12	.85	.92	.80	.80A	.80	.235	18	506
15	.75	.75	.45	.55	.60	.163	81	513
16	.60	.80	.40	.55B	.65	.187	34	528
17	.55	.80	.55	.65	.65	.181	19	548
18	.60	.60	.45	.50	.55	.156	42	527
19	.50	.50	.45	.45	.45	.140	46	553
22	.40@.35	.40	.25	.30	.30	.076	161	653
23	.15	.20	.10	.17A	.12	.087	72	659
24	.15	.15	.15	.15	.15	.075	16	650
25	Exchange Closed; Christmas							
26	.10	.10	.07	.07	.07	.054	22	646
29	.05	.05	.02	.05	.02	.031	151	660
30	.05	.05	.05	.05	.05	.033	23	656
31	.05	.05	.05	.05	.05	.013	1	649

FEBRUARY 1987 56 CALLS

IN JULY 1986

30	2.55	2.55	2.55	2.55	2.55	.398	2	2
31	1.95	2.30B	1.95	1.95	1.95	.402	2	4

IN AUGUST

1	2.10	2.35B	2.10	2.10	2.10	.408	2	6
4	2.50	2.50	2.40A	2.50	2.50	.399	1	7
5	....	....	2.40A	2.40A	2.05	.347	....	6
6	....	....	2.00A	2.00A	1.80	.335	....	6
7	....	....	....	1.80N	1.90	.363	....	6
8	....	....	....	1.90N	1.90	.369	....	6
11	....	....	1.70A	1.70A	1.45	.329	....	6
12	....	1.60B	....	1.60B	1.80	.359	....	6
13	1.90	1.90	1.90	1.90	1.80	.359	1	7
14	....	....	....	1.80N	1.80	.357	....	7
15	....	....	....	1.80N	1.80	.365	....	7
18	....	....	....	1.80N	1.80	.365	....	7
19	....	....	....	1.80N	1.75	.342	....	7
20	1.75	1.75	1.75	1.75	1.75	.374	3	8
21	1.70	1.70	1.70	1.70	1.70	.390	1	7
22	1.50	1.50	1.25	1.25	1.50	.364	4	11
25	....	....	1.20A	1.20A	1.20	.344	....	11
26	....	1.30B	....	1.30B	1.65	.383	....	11
27	1.65	1.75	1.65	1.75	1.95	.406	2	13
28	....	....	....	1.95N	1.85	.395	2	15
29	1.95	1.95	1.95	1.95	1.95	.432	2	16

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	1.95	2.00	1.95	2.00	2.30	.457	18	34
3	2.50	3.00	2.50	3.00	3.00	.521	6	40
4	3.00	3.00	2.70	2.70	2.70	.516	5	41
5	2.70	2.70	2.50	2.50	2.57	.482	3	40
8	2.00	2.50	2.00	2.50	2.40	.488	2	42
9	....	....	2.30A	2.30A	2.60	.502	....	40
10	....	....	....	2.60N	2.50	.480	....	40
11	2.40	2.40	2.40	2.40	2.90	.523	2	42
12	....	....	2.80A	2.80A	2.60	.493	....	42
15	2.90	2.90	2.50	2.50	2.60	.492	2	44
16	2.30	2.50	2.30	2.50	2.40	.467	1	45
17	2.80	2.80	2.55A	2.55A	2.45	.480	12	50
18	2.60@.82	2.82	2.25	2.25	2.25	.453	10	56
19	2.20	2.45	2.20	2.35	2.30	.445	23	89
22	2.30	2.30	1.50	1.70	1.80	.375	45	101
23	1.25	2.00	1.25	2.00	2.00	.400	23	112
24	1.90	1.90	1.50	1.55A	1.30	.328	18	120
25	1.30	1.30	1.00	1.00	1.10	.302	11	125
26	1.25	1.25	.95	1.00	1.10	.285	40	155
29	.90	1.10B	.90	1.10B	1.10	.301	3	157
30	1.10	1.15B	.75	.75A	.75	.258	18	171

LIVE HOG OPTION ON FUTURES — CALLS

FEBRUARY 1987 56 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.90	.95	.65	.80B	.80	.263	11	177
2	.75	.75	.50	.50	.50	.195	9	178
3	.50	.60	.35	.50	.50	.164	39	180
6	.50	.70	.50	.60	.60	.169	18	186
7	.60	.95	.60	.95	.95	.229	14	176
8	1.00	1.00	.90A	.90A	.90	.195	2	179
9	.70	.85	.70	.80	.80	.209	5	179
10	.65	.70	.65	.70	.65	.190	6	179
13	....	....	.60A	.65N	.75	.208	1	180
14	.85	1.15	.85	1.15	1.15	.262	8	180
15	1.05	1.05	.95A	.95A	.95	.258	6	181
16	1.00	1.00	.85	1.00	1.15	.250	6	183
17	1.00	1.00	.80	.80	.90	.234	4	181
20	1.00	1.00	.80	.80	.80	.219	3	183
21	.70	.70	.60A	.60A	.60	.176	1	184
22	.75	.75	.50	.55B	.55	.177	6	188
23	....	....	....	.55N	.55	.171	....	188
24	.50	.50	.50	.50	.50	.163	1	186
27	.90	.90	.90	.90	.80	.224	6	192
28	.85	.85	.80A	.85	.80	.238	2	192
29	.80@.85	.85	.80	.85	.85	.245	16	198
30	.65	.65	.65	.65	.65	.215	1	199
31	.65	.65	.65	.65	.50	.146	1	199

IN NOVEMBER

3	.40	.40	.30	.30	.35	.128	12	193
4	....	....	....	.35N	.35	.131	3	191
5	.35	.40	.30	.40	.40	.147	16	191
6	....	.55B	....	.40N	.50	.160	....	191
7	.37	.37	.35	.35	.35	.116	8	189
10	.25	.30B	.25	.30B	.30	.141	2	189
11	.35	.35	.35	.35	.35	.148	5	190
12	.50	.50	.50	.50	.50	.155	3	186
13	.50	.50	.50	.50	.50	.158	1	187
14	....	....	....	.50N	.50	.177	....	187
17	.65	.65	.50	.50	.50	.162	2	189
18	.45	.60	.45	.60	.60	.205	12	191
19	.60	.80	.60	.80	.75	.229	8	188
20	.75	.75	.65	.65	.65	.227	10	192
21	.60	.65	.60	.65	.65	.226	24	213
24	.65	.80	.65	.65	.65	.240	11	220
25	.65	1.00	.65	.80A	.80	.233	18	235
26	....	....	....	.80N	.80	.197	2	235
27	Exchange Closed; Thanksgiving Day							
28	.80	.80	.70	.70	.90	.193	3	234

IN DECEMBER

1	.85	.95	.82	.82	.95	.234	20	249
2	.85	.85	.65	.70	.80	.194	127	367
3	.65	.70	.65	.65	.70	.131	20	369
4	.65@.70	.70	.50	.70	.70	.157	27	386
5	.62	.70B	.62	.65	.70	.183	120	466
8	.75	.75	.55	.55	.65	.137	15	467
9	.40	.45B	.40	.45B	.50	.126	4	467
10	.60	.60	.50	.60	.65	.158	233	441
11	.55	.55	.45	.45	.50	.126	28	442
12	.50	.50	.40	.45	.45	.107	24	458
15	.35	.40	.22	.25	.32	.066	41	448
16	.17	.30	.17	.30	.30	.080	10	450
17	.30	.30	.25	.25	.35	.078	25	447
18	.35	.37	.25	.25	.25	.065	23	445
19	.25	.30	.22	.30	.30	.057	78	456
22	.20	.20	.07	.15	.15	.026	100	488
23	.05	.10	.05	.07A	.05	.030	26	505
24	.02	.05	.02	.02	.02	.025	31	514
25	Exchange Closed; Christmas							
26	.05	.05	.05	.05	.05	.016	41	504
29	....	....	.02A	.02A	.02	.007	....	473
30	.02	.02	CAB	.02	.02	.007	21	485
31	.02	.02	.02	.02	.02	.002	14	479

FEBRUARY 1987 58 CALLS

IN AUGUST 1986

..	1.75	1.80	1.75	1.75A	1.75	.337	3	3
5	1.40	1.40	1.40	1.40	1.55	.288	3	6
6	....	....	1.15A	1.15A	1.15	.277	2	8
7	....	....	....	1.15N	1.25	.302	....	8
8	....	....	....	1.25N	1.25	.307	....	8
11	....	....	....	1.25N	.95	.270	....	8
12	....	1.00B	....	1.00B	1.25	.298	....	8
13	....	....	....	1.25N	1.25	.298	....	8
14	....	....	....	1.25N	1.25	.295	....	8

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

FEBRUARY 1987 58 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	....	....	....	1.25N	1.30	.302	....	8
18	....	....	....	1.30N	1.30	.301	....	8
19	....	....	....	1.30N	1.10	.279	....	8
20	....	....	....	1.10N	1.00	.308	....	8
21	....	....	....	1.00N	1.10	.322	....	8
22	1.00	1.00	1.00	1.00	1.00	.297	10	15
25	....	....	....	1.00N	.90	.277	....	15
26	....	....	....	.90N	1.15	.312	....	15
27	....	....	....	1.15N	1.25	.332	....	15
28	1.35@.40	1.45	1.35	1.45	1.45	.321	14	29
29	1.40	1.40	1.40	1.40	1.40	.354	2	31

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	1.40	1.40	1.30	1.30	1.65	.376	17	47
3	1.65	2.30	1.65	2.30	2.30	.437	42	80
4	2.00	2.00	1.60	1.85A	1.85	.432	39	100
5	1.75	1.75	1.35	1.35	1.62	.397	7	95
8	1.65	1.65	1.40	1.40	1.65	.402	18	96
9	1.65	1.65	1.65	1.65	1.60	.414	11	101
10	1.50	1.50	1.50	1.50	1.80	.392	5	102
11	1.80	1.95	1.70A	1.95	2.07	.433	2	103
12	1.95	2.10	1.75	1.75	1.85	.404	10	109
15	2.30	2.30	2.25A	2.25A	1.85	.402	1	110
16	....	....	....	1.85N	1.80	.378	....	103
17	1.80	1.85	1.80	1.85	1.85	.391	8	106
18	1.85	1.85	1.50	1.50	1.90	.365	7	111
19	1.60	1.70	1.50	1.50	1.55	.358	30	118
22	1.55	1.55	.90	1.00B	1.50	.293	21	133
23	1.10	1.50	1.10	1.45	1.45	.315	3	135
24	1.10	1.30	.90A	1.00A	.85	.250	10	133
25	1.05	1.05	.70	.75	.75	.226	13	145
26	.75	.75	.75	.75	.75	.211	3	148
29	....	....	....	.75N	.82	.223	....	148
30	.70	.70	.50	.50	.55	.186	1	147

IN OCTOBER

1	.45	.50	.45	.50	.50	.189	3	144
2	.50	.55	.30A	.35	.30	.133	12	145
3	.25	.45	.25	.45	.30	.109	20	144
6	....	....	....	.30N	.35	.112	2	144
7	.50	.65	.50	.65	.60	.159	10	138
8	.60	.60	.55A	.55A	.55	.133	5	141
9	.47	.50B	.45A	.50B	.50	.143	2	141
10	.45	.55	.45	.50A	.40	.128	30	162
13	....	....	....	.40N	.50	.141	....	162
14	....	.65B	....	.65B	.65	.184	....	164
15	.65	.75	.55	.65B	.50	.180	17	164
16	.70	.70	.70	.70	.70	.174	1	165
17	.65	.65	.65	.65	.65	.161	16	181
20	.50	.50	.50	.50	.50	.148	5	186
21	....	....	.45A	.45A	.40	.115	....	181
22	.40	.40	.30	.30	.30	.115	8	185
23	....	....	....	.30N	.30	.111	....	185
24	....	....	....	.30N	.30	.105	....	181
27	.40	.40	.40	.40	.50	.151	12	183
28	....	....	....	.50N	.50	.161	....	183
29	.40	.50	.40	.50	.50	.166	4	183
30	....	....	....	.50N	.50	.141	....	183
31	....	....	.30A	.30A	.30	.090	....	183

IN NOVEMBER

3	.25	.25	.20	.20	.20	.076	1	183
4	....	....	....	.20N	.20	.079	....	183
5	.20	.20	.20	.20	.20	.090	2	183
6	....	....	....	.20N	.30	.099	1	183
7	.20	.20	.20	.20	.20	.068	20	183
10	.20	.20	.20	.20	.20	.084	....	183
11	....	....	....	.20N	.20	.088	1	182
12	....	....	....	.20N	.20	.093	....	182
13	....	.25B	....	.25B	.25	.094	....	182
14	....	....	....	.25N	.25	.108	....	182
17	....	....	....	.25N	.25	.096	....	182
18	....	....	....	.25N	.30	.126	....	182
19	....	.40B	....	.40B	.40	.143	....	182
20	.40	.40	.35	.35	.35	.140	21	183
21	.35	.35	.35	.35	.35	.139	1	183
24	....	.40B	....	.40B	.40	.148	....	183
25	.30	.55B	.30	.45A	.45	.133	2	180
26	.35	.35	.35	.35	.35	.100	14	181
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.35N	.40	.088	....	181

LIVE HOG OPTION ON FUTURES — CALLS

FEBRUARY 1987 58 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.45	.50	.45	.50	.50	.111	3	180
2	....	....	.40A	.40A	.40	.086	....	180
3	....	....	.35A	.35A	.35	.052	....	180
4	....	....	....	.35N	.40	.064	....	180
5	....	....	....	.40N	.40	.077	....	180
8	....	....	.30A	.30A	.35	.051	....	180
9	.25	.25	.25	.25	.30	.046	1	180
10	....	....	....	.30N	.32	.064	....	180
11	....	....	.25A	.25A	.25	.049	....	180
12	....	....	....	.25N	.20	.040	....	180
15	.20	.20	.10	.10	.15	.022	9	180
16	....	....	....	.15N	.15	.028	....	180
17	.15	.15	.15	.15	.15	.028	....	176
18	....	....	....	.15N	.12	.023	....	176
19	.10	.10	.10	.10	.15	.020	11	176
22	.05	.05	.05	.05	.05	.007	15	175
23	.02	.02	.02	.02	.02	.008	15	175
24	....	....	....	.02N	.02	.006	....	175
25	Exchange Closed; Christmas							
26	....	....	....	.02N	.02	.003	....	175
29	....	....	....	.02N	.02	.001	....	175
30	CAB	CAB	CAB	CAB	CAB	.001	1	175
31	.02	.02	.02	.02	.02	.000	3	175

FEBRUARY 1987 60 CALLS

IN SEPTEMBER 1986

8	1.00	1.00	1.00	1.00	1.00	.322	20	20
9	....	....	....	1.00N	1.20	.333	....	20
10	....	....	....	1.20N	.90	.312	....	20
11	1.00	1.35	1.00	1.32	1.45	.350	12	24
12	1.50	1.50	1.25	1.25	1.30	.322	33	36
15	....	....	....	1.30N	1.30	.320	....	36
16	1.20	1.30	1.20	1.30	.90	.298	5	40
17	1.10	1.10	1.10	1.10	1.10	.309	3	43
18	1.25	1.25	1.00	1.25	1.20	.286	23	63
19	1.20	1.20	1.00	1.10	1.00	.280	23	76
22	.90	.90	.75	.80	.80	.222	30	85
23	.80	.90	.80	.90	.90	.241	28	96
24	.90	.90	.70A	.70A	.65	.184	4	95
25	....	....	.47A	.47A	.42	.165	....	95
26	....	....	....	.42N	.42	.151	....	95
29	.47	.47	.47	.47	.47	.160	1	95
30	.45	.45	.42A	.42A	.40	.129	1	95

IN OCTOBER

1	.30	.30	.30	.30	.30	.131	1	104
2	.30	.30	.20	.20	.20	.088	18	99
3	.15	.20B	.15	.20B	.20	.070	18	117
6	....	.25B	....	.25B	.25	.072	....	115
7	....	....	....	.25N	.30	.106	...	115
8	.30	.35B	.30	.30	.30	.087	3	118
9	.25	.25	.25	.25	.22	.095	87	178
10	....	.25B	....	.25B	.25	.083	....	178
13	.25	.25	.25	.25	.32	.092	1	178
14	....	.35B	....	.35B	.35	.124	....	178
15	....	....	....	.35N	.35	.121	....	178
16	....	....	....	.35N	.35	.116	....	178
17	....	....	....	.35N	.40	.107	....	178
20	....	....	....	.40N	.32	.096	....	178
21	....	....	....	.32N	.25	.072	....	178
22	....	....	.20A	.20A	.20	.072	....	178
23	....	....	....	.20N	.20	.069	....	178
24	....	.25B	....	.25B	.25	.065	....	178
27	....	....	....	.25N	.30	.097	....	178
28	....	....	....	.30N	.30	.104	....	178
29	.30	.30	.30	.30	.30	.107	3	179
30	....	....	....	.30N	.30	.089	....	178
31	....	....	....	.30N	.15	.053	....	178

IN NOVEMBER

3	.10	.10	.10	.10	.10	.043	22	156
4	....	....	....	.10N	.10	.045	....	156
5	....	....	....	.10N	.10	.052	....	156
6	....	....	....	.10N	.15	.058	....	156
7	....	....	....	.15N	.15	.038	....	156
10	.10	.10	.10	.10	.10	.048	....	156
11	....	....	....	.10N	.10	.050	5	161
12	....	....	....	.10N	.10	.052	....	161
13	....	.15B	....	.15B	.15	.053	....	161
14	.15	.15	.15	.15	.15	.062	....	161
17	....	....	....	.15N	.15	.053	10	171

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

FEBRUARY 1987 60 CALLS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	.15	.15	.15	.15	.15	.073	1	171
19	....	....	....	.15N	.15	.083	....	171
20	.20	.20	.20	.20	.20	.081	5	175
21	....	....	....	.20N	.20	.080	....	175
24	....	....	....	.20N	.20	.084	....	175
25	....	....	....	.20N	.20	.069	....	175
26	....	....	....	.20N	.20	.045	....	175
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.20N	.25	.034	....	175

IN DECEMBER

1	.20	.25	.20	.25	.25	.044	20	184
2	....	....	....	.25N	.25	.032	....	185
3	.25	.25	.10	.15@.10	.15	.017	6	184
4	....	....	....	.15N	.20	.022	....	184
5	....	....	....	.20N	.20	.027	....	184
8	.25	.25	.25	.25	.25	.016	1	184
9	....	....	.20A	.20A	.15	.013	....	184
10	....	....	....	.15N	.15	.021	....	184
11	....	....	....	.15N	.15	.016	....	184
12	....	....	....	.15N	.12	.012	....	184
15	....	....	....	.12N	.12	.006	....	184
16	....	....	.10A	.10A	.10	.008	....	184
17	....	....	....	.10N	.10	.008	....	184
18	....	....	.05A	.05A	.05	.006	....	184
19	....	....	....	.05N	.05	.006	....	184
22	....	....	....	.05N	.02	.001	....	184
23	....	....	....	.02N	.02	.002	....	184
24	....	....	....	.02N	.02	.001	....	184
25	Exchange Closed; Christmas							
26	....	....	....	.02N	.02	.000	....	184
29	.02	.02	.02	.02	.02	.000	....	184
30	....	....	....	.02N	.02	.000	1	183
31	....	....	....	.02N	.02	.000	....	183

FEBRUARY 1987 62 CALLS

IN NOVEMBER 1986

7	.02	.05	.02	.05	.05	.020	....	....
10	....	....	....	.05N	.05	.025	3	1
11	....	....	....	.05N	.05	.027	....	1
12	....	....	....	.05N	.05	.028	1	1
13	....	....	....	.05N	.05	.028	....	1
14	....	....	....	.05N	.05	.033	....	1
17	....	....	....	.05N	.05	.028	....	1
18	....	....	....	.05N	.05	.039	....	....
19	....	....	....	.05N	.05	.046	....	....
20	....	....	....	.05N	.05	.044	....	....
21	....	....	....	.05N	.05	.043	....	....
24	....	....	....	.05N	.05	.045	....	....

IN DECEMBER

19	.02	.02	.02	.02	.02	.001	....	....
22	....	....	....	.02N	.02	.000	15	15
23	....	....	....	.02N	.02	.000	....	15
24	....	....	....	.02N	.02	.000	....	15
25	Exchange Closed; Christmas							
26	....	....	....	.02N	.02	.000	....	15
29	....	....	....	.02N	.02	.000	....	15
30	....	....	....	.02N	.02	.000	....	15
31	....	....	....	.02N	.02	.000	....	15

APRIL 1987 40 CALLS

IN NOVEMBER 1986

25	6.72	7.17	6.72	7.00A	6.90	.897	50	50
26	6.60	6.60	6.60	6.60	6.60	.912	170	150
27	Exchange Closed; Thanksgiving Day							
28	....	6.70B	....	6.70B	6.90	.942	....	150

IN DECEMBER

1	....	7.20B	....	7.20B	7.65	.958	....	150
2	....	....	....	7.65N	7.10	.947	....	150
3	....	....	7.00A	7.00A	6.32	.923	....	150
4	....	....	....	6.32N	6.70	.942	....	150
5	....	6.90B	....	6.90B	7.30	.952	....	150
8	....	....	....	7.30N	6.65	.936	....	150
9	....	....	6.60A	6.60A	6.80	.944	....	150
10	....	....	....	6.80N	7.20	.947	....	150
11	....	....	6.95A	6.95A	6.95	.936	....	150
12	....	....	....	6.95N	6.60	.920	....	150
15	....	....	6.35A	6.35A	5.80	.889	....	150
16	....	....	....	5.80N	5.90	.889	....	150

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

APRIL 1987 40 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	....	5.95B	....	5.95B	5.85	.879	....	150
18	....	....	....	5.85N	5.75	.869	....	150
19	....	....	....	5.75N	5.60	.860	....	150
22	....	....	5.10A	5.10A	4.50	.800	....	150
23	....	4.85B	....	4.85B	4.60	.818	....	150
24	....	....	....	4.60N	4.70	.822	....	150
25	Exchange Closed; Christmas							
26	....	....	4.55A	4.55A	4.45	.808	....	150
29	....	....	4.35A	4.35A	4.15	.798	....	150
30	....	....	....	4.15N	4.50	.826	....	150
31	....	....	4.35A	4.35A	3.95	.794	....	150

APRIL 1987 44 CALLS

IN OCTOBER 1986

31	3.55	3.55	3.55	3.55	2.95	.549	1	1

IN NOVEMBER

3	....	....	....	2.95N	2.95	.548	....	1
4	3.00	3.00	2.75A	2.75A	2.90	.541	4	5
5	....	....	....	2.90N	3.00	.551	....	5
6	....	....	....	3.00N	2.95	.548	....	5
7	....	....	....	2.95N	2.15	.466	....	5
10	....	....	....	2.15N	2.35	.498	....	5
11	2.30	2.35B	2.30	2.35B	2.55	.532	1	6
12	2.80	2.80	2.80	2.80	2.65	.537	3	9
13	3.00	3.00	3.00	3.00	2.70	.545	1	10
14	....	....	....	2.70N	2.75	.558	....	10
17	....	....	....	2.75N	2.55	.537	....	10
18	....	....	....	2.55N	2.75	.562	....	10
19	....	....	....	2.75N	3.15	.599	....	10
20	....	....	....	3.15N	3.50	.628	....	10
21	....	....	....	3.50N	3.55	.644	....	10
24	....	....	....	3.55N	4.02	.680	....	10
25	....	....	4.00A	4.00A	4.00	.699	....	10
26	....	....	....	4.00N	3.85	.701	....	10
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	3.85N	4.00	.741	....	10

IN DECEMBER

1	....	4.50B	....	4.50B	4.50	.786	..	10
2	3.85	3.85	3.85	3.85	4.15	.751	1	9
3	....	....	3.65A	3.65A	3.40	.683	3	7
4	....	3.50B	....	3.50B	3.95	.733	....	7
5	....	....	....	3.95N	4.15	.760	....	7
8	....	....	....	4.15N	3.50	.709	....	7
9	....	....	....	3.50N	3.70	.730	....	7
10	....	....	....	3.70N	4.00	.752	....	7
11	....	....	3.70A	3.70A	3.90	.729	....	7
12	3.75	3.75	3.75	3.75	3.55	.696	1	7
15	....	....	3.10A	3.10A	3.10	.636	....	7
16	....	....	2.90A	3.10N	3.20	.643	....	7
17	....	....	3.15A	3.20N	3.10	.631	....	7
18	3.15	3.15	3.15	3.15	3.00	.619	1	8
19	2.90	2.90	2.90	2.90	2.90	.609	1	8
22	2.20	2.30B	2.20	2.22	2.30	.518	3	11
23	2.57	2.57	2.20A	2.20A	2.10	.540	....	11
24	2.15	2.20	2.15	2.20	2.20	.544	4	12
25	Exchange Closed; Christmas							
26	....	....	2.10A	2.10A	1.90	.521	....	12
29	1.80@.75	1.80	1.70A	1.75	1.65	.498	4	16
30	1.60	1.80	1.60	1.80	2.05	.536	2	18
31	2.00	2.00	1.80A	1.80A	1.70	.485	4	22

APRIL 1987 46 CALLS

IN OCTOBER 1986

9	2.35	2.35	2.35	2.35	2.35	.508	1	1
10	....	....	....	2.35N	2.35	.490	....	1
13	....	....	2.25A	2.25A	2.20	.497	....	1
14	2.25	2.25	2.25	2.25	2.75	.555	1	2
15	3.00	3.00	3.00	3.00	2.70	.546	1	3
16	3.00	3.00	2.80	2.80	2.65	.543	3	5
17	2.90	2.90	2.90	2.90	2.35	.517	1	6
20	....	....	....	2.35N	2.25	.505	....	6
21	....	....	2.20A	2.20A	1.85	.460	....	6
22	1.80	2.02B	1.80	2.02B	1.85	.471	1	7
23	2.25	2.25	2.25	2.25	1.80	.458	4	11
24	1.50	1.50	1.50	1.50	1.60	.448	1	11
27	2.60	2.60	2.60	2.60	2.70	.528	21	32
28	2.95	2.95	2.85	2.90	2.90	.536	16	48
29	2.90	3.10	2.90	3.10	3.05	.544	11	59
30	....	....	2.65A	2.80A	2.80	.522	....	59

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES -- CALLS

APRIL 1987 46 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31	....	....	2.60A	2.60A	2.10	.437	....	59

IN NOVEMBER

3	1.95	1.95	1.75A	1.95	2.10	.435	4	63
4	2.05	2.05	1.90	1.90	1.90	.428	9	72
5	1.95	1.95	1.70A	1.80	2.15	.438	7	79
6	2.10	2.10	1.90A	1.90A	2.10	.435	1	79
7	2.10	2.10	1.60A	1.60A	1.55	.356	3	82
10	....	....	....	1.55N	1.60	.385	....	82
11	1.60	1.90	1.60	1.90	1.77	.417	5	87
12	1.90	1.90	1.80	1.80	1.80	.422	5	92
13	1.80	1.80	1.80	1.80	1.85	.428	....	92
14	1.80	2.00	1.80	2.00	1.90	.441	6	97
17	....	....	1.85A	1.85A	1.70	.418	....	97
18	1.50	1.90	1.50	1.90	1.85	.443	1	98
19	2.00	2.00	2.00	2.00	2.00	.480	3	99
20	2.20	2.30	2.20	2.30	2.30	.509	35	99
21	2.30	2.30	2.30	2.30	2.45	.526	1	98
24	2.60	2.60	2.60	2.60	2.60	.562	1	99
25	2.80	3.15	2.70	3.00A	2.75	.570	20	101
26	....	....	....	2.75N	2.55	.556	1	100
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	2.55N	2.80	.584	....	100

IN DECEMBER

1	3.35	3.35	3.35	3.35	3.35	.639	....	100
2	3.05	3.05	3.05	3.05	2.95	.593	2	100
3	2.90	2.90	2.50	2.50	2.50	.513	9	106
4	....	....	....	2.50N	2.60	.571	....	106
5	2.80	2.95	2.80	2.95	2.95	.602	7	106
8	2.70	2.70	2.70	2.70	2.42	.539	1	107
9	....	....	....	2.42N	2.75	.563	....	107
10	2.80	2.80	2.80	2.80	2.85	.595	1	107
11	....	....	2.55A	2.55A	2.80	.574	....	107
12	....	....	2.60A	2.60A	2.60	.539	....	107
15	2.62	2.62	2.00A	2.00A	2.00	.475	2	103
16	1.90	2.25	1.90	2.20A	2.15	.486	8	106
17	2.00	2.35	2.00	2.25A	2.20	.478	4	109
18	2.15	2.17	2.10	2.10	2.10	.468	6	115
19	2.00	2.20	2.00	2.00	2.00	.460	28	139
22	1.70@.50	1.70	1.50	1.60	1.50	.371	40	173
23	1.40	1.40	1.40	1.40	1.20	.392	7	176
24	1.35	1.35	1.35	1.35	1.25	.394	3	179
25	Exchange Closed; Christmas							
26	1.25	1.30	1.20	1.20	1.20	.370	6	183
29	1.10	1.25	1.00	1.20A	.95	.345	7	190
30	.95	1.30	.90	1.10	1.25	.380	7	194
31	.90	.90	.90	.90	1.00	.330	1	193

APRIL 1987 48 CALLS

IN SEPTEMBER 1986

25	2.40	2.40	2.40	2.40	1.95	.467	....	....
26	....	....	....	1.95N	1.90	.454	1	1
29	....	....	....	1.90N	1.90	.454	....	1
30	1.90	1.90	1.75	1.80	1.50	.418	4	5

IN OCTOBER

1	1.80	1.80	1.50	1.50	1.55	.420	8	13
2	1.60	1.70	1.00A	1.00A	1.00	.344	2	15
3	1.00	1.00	1.00	1.00	.90	.323	5	20
6	1.20	1.20	1.20	1.20	1.10	.352	1	21
7	1.90	1.90	1.90	1.90	1.65	.423	5	26
8	2.00	2.00	1.75A	1.75A	1.35	.390	2	28
9	....	....	....	1.35N	1.55	.408	....	28
10	....	....	....	1.55N	1.55	.391	....	28
13	1.45	1.50	1.45	1.50	1.50	.397	4	28
14	....	1.90B	....	1.90B	1.95	.453	..	28
15	....	....	....	1.95N	1.85	.444	....	28
16	....	....	....	1.85N	1.80	.441	....	28
17	....	....	....	1.80N	1.60	.416	....	28
20	....	....	....	1.60N	1.50	.402	....	28
21	....	....	....	1.50N	1.20	.360	....	28
22	....	....	....	1.20N	1.20	.370	....	28
23	....	....	....	1.20N	1.20	.357	....	28
24	1.22	1.22	1.22	1.22	1.22	.348	1	29
27	....	1.60B	....	1.60B	1.70	.425	....	29
28	....	....	....	1.70N	2.00	.432	....	29
29	....	....	....	2.00N	1.85	.439	....	29
30	1.80	1.80	1.80	1.80	1.80	.416	2	31
31	1.60	1.65B	1.60	1.65B	1.50	.334	1	32

LIVE HOG OPTION ON FUTURES — CALLS

APRIL 1987 48 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	...	...	1.40A	1.40A	1.50	331	1	32
4	1.25	1.65	1.25	1.30A	1.45	325	3	33
5	...	...	1.15A	1.15A	1.50	334	...	33
6	...	...	...	1.50N	1.45	332	...	33
7	...	...	...	1.45N	1.07	261	...	33
10	1.00	1.12	1.00	1.12	1.05	285	2	34
11	1.00	1.05	1.00	1.05	1.05	313	6	37
12	1.25	1.25	1.00	1.00	1.20	317	3	38
13	...	...	...	1.20N	1.20	323	...	38
14	...	...	...	1.20N	1.20	333	...	38
17	...	...	...	1.20N	1.10	311	...	38
18	1.20	1.25	1.20	1.25	1.25	334	6	43
19	1.32	1.32	1.32	1.32	1.32	367	1	42
20	...	...	...	1.32N	1.65	395	...	42
21	1.45	1.45	1.45	1.45	1.65	410	1	43
24	...	1.70B	...	1.70B	1.80	444	...	43
25	2.00/# .05	2.15	1.85	1.85	1.85	438	39	76
26	...	...	1.75A	1.75A	1.75	409	1	76
27	Exchange Closed: Thanksgiving Day							
28	...	...	...	1.75N	1.85	420	...	76

IN DECEMBER

1	2.00	2.25	2.00	2.15	2.15	474	28	93
2	2.05	2.05	1.85	1.85	1.85	426	2	92
3	1.80	1.80	1.75A	1.75A	1.70	348	3	95
4	1.75	1.75	1.70	1.75	1.75	402	2	97
5	2.00	2.00	1.95	2.00	2.00	433	9	100
8	...	...	...	2.00N	1.80	368	1	101
9	...	...	1.50A	1.80N	1.70	390	...	101
10	1.70	1.80	1.70	1.80	1.90	429	35	136
11	1.70	1.70	1.70	1.70	1.75	412	6	151
12	1.70	1.70	1.70	1.70	1.70	382	2	152
15	1.60	1.60	1.35	1.40	1.40	325	30	140
16	1.40	1.40	1.25	1.30B	1.30	338	18	150
17	1.40	1.45	1.35	1.40	1.40	334	24	162
18	1.30	1.50	1.30	1.30	1.30	327	14	172
19	1.40/# .30	1.40	1.30	1.40	1.40	323	30	186
22	1.20	1.20	80	1.00	1.00	247	66	220
23	1.00	1.00	80	80	80	262	41	208
24	85	85	77	80	80	264	5	204
25	Exchange Closed: Christmas							
26	75	75	70	70	70	243	12	215
29	50	55	50	55	52	219	7	214
30	50	60	45	60	60	247	20	208
31	60	60	52	52	52	235	2	207

APRIL 1987 50 CALLS

IN SEPTEMBER 1986

22	1.55	1.55	1.55	1.55	1.55	411	3	3
23	1.50	2.50B	1.50	2.50B	2.40	468	2	5
24	2.50	2.50	2.40	2.40	1.50	400	2	7
25	...	...	1.30A	1.30A	1.30	379	...	7
26	...	...	...	1.30N	1.25	366	...	7
29	...	...	...	1.25N	1.25	364	...	7
30	1.20	1.20	1.20	1.20	1.00	330	1	8

IN OCTOBER

1	1.00	1.00	1.00	1.00	1.05	331	2	10
2	...	...	80A	80A	65	260	...	10
3	60	75	60	75	55	242	5	13
6	...	65B	...	65B	65	267	3	16
7	1.20	1.20	1.20	1.20	1.05	331	2	18
8	1.10	1.10	1.10	1.10	85	302	2	20
9	1.10	1.10	1.10	1.10	1.00	318	1	21
10	1.00	1.00	1.00	1.00	1.00	302	1	22
13	...	...	...	1.00N	95	306	...	22
14	1.20	1.20	1.20	1.20	1.30	358	5	27
15	...	...	...	1.30N	1.25	350	...	27
16	1.40	1.40	1.40	1.40	1.20	347	1	28
17	1.20	1.30	1.20	1.20	1.00	323	7	34
20	1.10	1.10	1.10	1.10	1.00	310	1	35
21	87	87	87	87	75	272	2	37
22	75	75	75	75	70	281	...	37
23	70	70	70	70	70	270	3	40
24	70	70	70	70	70	262	4	44
27	1.20	1.20	1.20	1.20	1.20	330	2	44
28	...	...	...	1.20N	1.35	336	...	44
29	...	...	...	1.35N	1.25	342	...	44
30	1.25	1.25	1.20A	1.20A	1.20	320	1	44
31	...	...	...	1.20N	1.00	246	...	44

LIVE HOG OPTION ON FUTURES — CALLS

APRIL 1987 50 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	...	...	...	1.00N	1.00	242	...	44
4	...	...	.85A	.85A	.95	237	...	44
5	.75	.75	.75	.75	1.00	246	15	40
6	90	90	90	90	90	244	4	43
7	.75/# .70	75	.70	70	.67	183	2	39
10	.65	.65	.65	65	.65	203	1	41
11	...	...	...	.65N	.70	226	...	41
12	.70	.70	.70	.70	.75	229	1	42
13	...	...	...	.75N	80	233	...	42
14	.65	80	65	80	.75	242	7	48
17	...	...	...	75N	.70	222	...	48
18	.75	.75	.75	.75	.75	240	...	48
19	.85	85	85	85	85	269	2	47
20	...	...	...	.85N	1.10	292	...	47
21	1.10	1.25	1.00A	1.10A	1.10	306	6	50
24	1.30	1.30	1.30	1.30	1.35	336	1	51
25	1.35	1.37	1.30	1.35A	1.15	318	15	53
26	1.20	1.25	1.20	1.25	1.25	280	79	125
27	Exchange Closed: Thanksgiving Day							
28	1.20	1.20	1.20	1.20	1.20	274	2	127

IN DECEMBER

1	1.25	1.50	1.25	1.50	1.50	320	34	155
2	1.40	1.40	1.35	1.35	1.35	277	4	158
3	1.05	1.05	1.05	1.05	1.05	212	2	158
4	...	1.10B	...	1.10B	1.10	256	...	158
5	1.10	1.20B	1.10	1.10	1.25	281	3	161
8	1.20	1.20	1.00	1.00	1.00	226	4	164
9	1.00	1.00	1.00	1.00	1.05	243	29	178
10	1.10	1.20	1.10	1.20	1.20	280	36	209
11	1.20	1.20	1.00	1.15	1.15	270	15	213
12	1.00	1.05	1.00	1.05	1.05	247	2	214
15	1.10	1.10	80	80	80	203	17	226
16	70	85	70	85	85	216	25	231
17	95	95	90	90	90	215	6	232
18	95	95	80	80	80	212	19	238
19	90	1.00	85	90	90	211	15	240
22	70	75	60	60	60	152	35	260
23	70/# 60	70	45	45	45	163	37	278
24	50	50	45	45	45	164	4	281
25	Exchange Closed: Christmas							
26	40	40	35	35	35	147	13	291
29	30	30	25	27	27	128	14	302
30	30	30	30	30	37	147	59	357
31	25	25	25	25	25	116	5	359

APRIL 1987 52 CALLS

IN SEPTEMBER 1986

22	1.30	1.30	1.25	1.25	1.25	332	3	3
23	...	1.50B	...	1.50B	1.70	385	...	3
24	1.80	1.80	1.40	1.40	1.00	321	2	5
25	1.00	1.00	1.00	1.00	85	301	1	6
28	...	...	...	85N	80	288	...	6
29	90	90	90	90	80	285	2	8
30	...	...	...	80N	65	254	1	9

IN OCTOBER

1	...	...	...	65N	65	253	...	9
2	42	42	42	42	40	191	8	17
3	40	40	40	40	40	176	5	22
6	...	55B	...	55B	40	197	...	22
7	80	80	80	80	65	252	2	24
8	65	65	65	65	50	226	6	30
9	65	65	65	65	65	240	12	42
10	...	...	...	65N	65	226	...	42
13	70	70	65	65	60	229	8	49
14	...	70B	...	70B	85	275	...	49
15	...	...	...	85N	80	267	...	49
16	1.00	1.00	85	85	75	265	3	52
17	...	...	...	75N	60	244	...	52
20	70	70	70	70	60	231	1	53
21	...	...	...	60N	40	199	...	53
22	...	...	...	40N	40	207	...	53
23	...	55B	...	40N	40	197	...	53
24	...	...	...	40N	40	190	...	53
27	70	70	70	70	70	249	11	64
28	60	60	70	80	60	253	7	65
29	...	85B	...	80N	85	257	1	65
30	...	...	80A	80A	95	238	...	65
31	80	80	70	70	70	174	6	71

LIVE HOG OPTION ON FUTURES — CALLS

APRIL 1987 52 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	70N	70	.171	1	72
4	....	....	.55A	55A	60	.167	....	72
5	....	....	....	60N	65	.174	....	72
6	....	....	....	65N	65	.173	....	72
7	....	....	....	65N	37	.124	....	72
10	.50	.50	.40A	40A	40	.139	1	73
11	.30	.30	.30	30	35	.157	2	73
12	.55	.55	.55	55	50	.159	1	74
13	....	....	....	50N	50	.162	....	74
14	.25	.50	.25	45A	45	.166	8	78
17	.40	.40	.40	40	45	.152	....	78
18	....	....	.40A	45N	40	.166	4	78
19	....	.50B	....	50B	60	.189	....	78
20	.65	.65	.55	55	70	.208	4	78
21	.70	.70	.70	70	70	.218	13	89
24	.80	.80	.77	80	85	.242	6	91
25	.85	.85	.85	85	85	.218	9	94
26	.80	.80	.80	80	80	.178	6	100
27	Exchange Closed; Thanksgiving Day							
28	....	....	.70A	70A	70	.163	2	102

IN DECEMBER

1	.90	.95	.85	95	95	.196	22	123
2	....	....	.90A	90A	90	.163	....	123
3	.60	.60	.60	60	60	.117	3	125
4	....	....	....	60N	60	.147	....	125
5	....	.75B	....	75B	75	.165	....	125
8	.70	.80	.70	75A	70	.124	11	126
9	.60	.65	.60	60A	60	.136	10	126
10	.72	.72	.72	72	72	.166	5	126
11	.70	.70	.70	70	70	.161	....	126
12	....	....	....	70N	70	.147	5	128
15	.70	.70	.47A	47A	47	.116	15	129
16	.47	.50	.47	50	50	.127	26	121
17	.60	.60	.57A	57A	57	.129	....	121
18	.57	.57	.47	47	47	.128	37	121
19	....	....	....	47N	47	.128	....	121
22	.40	.45	.37	37	37	.088	4	122
23	.35	.35	.20	20	20	.094	14	132
24	.20	.20	.20	20	20	.094	5	133
25	Exchange Closed; Christmas							
26	....	....	....	20N	20	.083	....	133
29	.17	.17	.17	17	17	.069	....	133
30	....	....	.15A	15A	15	.081	2	131
31	....	....	....	15N	10	.081	....	131

APRIL 1987 54 CALLS

IN OCTOBER 1986

21	.40	.40	.40	40	25	.141	1	1
22	....	....	....	25N	25	.147	....	1
23	....	....	....	25N	25	.140	....	1
24	....	....	....	25N	25	.134	....	1
27	....	....	....	25N	40	.182	....	1
28	....	....	....	40N	50	.185	....	1
29	.50	.55B	.50	50	55	.188	3	4
30	....	....	....	55N	55	.171	....	3
31	....	....	....	55N	45	.120	....	3

IN NOVEMBER

3	.30	.30	.30	30	30	.116	25	19
4	....	....	....	30N	30	.113	....	19
5	....	....	.25A	30N	30	.119	....	19
6	....	....	....	30N	30	.118	....	19
7	....	....	....	30N	25	.081	....	19
10	....	....	....	25N	25	.092	....	19
11	....	....	....	25N	25	.105	....	19
12	....	....	....	25N	30	.106	....	19
13	....	....	....	30N	30	.108	....	19
14	....	....	....	30N	30	.113	....	19
17	....	....	....	30N	25	.100	....	19
18	....	....	....	25N	25	.110	....	19
19	....	....	....	25N	30	.127	....	19
20	....	....	....	30N	45	.142	....	19
21	.50	.50	.50	50	40	.150	1	20
24	.50	.52B	.50	52B	52	.168	10	20
25	.55@.60	.60	.55	60	60	.142	13	33
26	.50	.50	.50	50	50	.105	1	34
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	50N	50	.088	....	34

LIVE HOG OPTION ON FUTURES — CALLS

APRIL 1987 54 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.60	.60	.60	60	60	.110	....	34
2	....	....	....	60N	60	.088	....	34
3	.30	.40	.30	40	40	.058	2	34
4	....	....	....	40N	40	.077	....	34
5	....	....	....	40N	40	.088	....	34
8	....	....	....	40N	40	.062	....	33
9	.30	.40	.30	40	35	.066	2	35
10	....	....	....	35N	35	.089	5	35
11	....	....	....	35N	35	.088	....	35
12	....	....	....	35N	35	.080	....	35
15	.35	.35	.30	30	30	.081	21	56
16	....	....	....	30N	30	.069	5	61
17	.35	.35	.35	35	35	.071	3	64
18	.27	.27	.27	27	27	.072	1	65
19	.25	.25	.25	25	25	.073	11	70
22	.22	.25	.20	25	25	.047	56	126
23	....	....	....	25N	10	.051	30	156
24	....	....	....	10N	10	.051	....	156
25	Exchange Closed; Christmas							
26	....	....	....	10N	10	.043	....	156
29	.10	.10	.10	10	10	.034	2	158
30	....	....	....	10N	10	.041	....	158
31	....	....	....	10N	07	.029	....	158

JUNE 1987 50 CALLS

IN OCTOBER 1986

10	2.20	2.20	2.20	2.20	2.20	.451	1	1
13	....	....	....	2.20N	2.20	.453	....	1
14	....	2.80B	....	2.80B	2.80	.500	....	1
15	....	....	....	2.80N	2.65	.486	....	1
16	....	3.50B	....	2.65N	2.50	.477	....	1
17	2.25	2.25	2.25	2.25	2.30	.455	1	2
20	....	....	....	2.30N	2.30	.451	....	2
21	....	....	2.20A	2.20A	1.90	.411	....	2
22	....	....	....	1.90N	1.80	.419	....	2
23	....	....	....	1.80N	1.80	.409	....	2
24	....	....	....	1.80N	1.80	.408	....	2
27	....	....	....	1.80N	2.20	.463	....	2
28	....	....	....	2.20N	2.20	.466	....	2
29	....	....	....	2.20N	2.35	.472	....	2
30	....	....	....	2.35N	2.30	.461	....	2
31	....	....	2.10A	2.10A	1.70	.395	....	2

IN NOVEMBER

3	....	....	....	1.70N	2.20	.418	....	2
4	....	....	....	2.20N	2.00	.395	....	2
5	....	....	....	2.00N	2.00	.395	....	2
6	....	....	....	2.00N	2.05	.391	....	2
7	....	....	....	2.05N	1.75	.351	....	2
10	....	....	....	1.75N	1.85	.363	....	2
11	....	....	....	1.85N	1.60	.376	....	2
12	....	....	....	1.60N	1.65	.382	....	2
13	....	....	....	1.65N	1.65	.379	....	2
14	....	....	....	1.65N	1.70	.388	....	2
17	....	....	....	1.70N	1.50	.374	....	2
18	....	....	....	1.50N	1.60	.385	....	2
19	....	....	....	1.60N	1.80	.410	....	2
20	....	....	....	1.80N	2.00	.429	....	2
21	....	....	....	2.00N	2.00	.433	....	2
24	....	2.15B	....	2.15B	2.15	.447	....	2
25	....	....	....	2.15N	2.30	.445	....	2
26	....	....	....	2.30N	2.30	.429	....	2
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	2.30N	2.32	.429	....	2

IN DECEMBER

1	2.75	2.75	2.75	2.75	2.75	.465	1	3
2	2.75	2.75	2.35A	2.35A	2.55	.442	2	5
3	....	....	2.25A	2.25A	2.25	.400	....	5
4	....	....	....	2.25N	2.30	.422	....	5
5	2.30	2.30	2.30	2.30	2.50	.444	2	7
8	....	....	2.30A	2.35A	2.15	.403	....	7
9	....	....	....	2.15N	2.15	.412	....	7
10	2.15	2.15	2.10	2.15	2.15	.443	30	37
11	2.00	2.00	2.00	2.00	2.20	.434	1	37
12	2.00	2.00	2.00	2.00	2.00	.409	5	42
15	1.75	1.75	1.75	1.75	1.72	.382	1	42
16	2.00	2.00	1.60	1.80	1.80	.387	9	51
17	....	....	....	1.80N	1.66	.375	....	51
18	1.60	1.60	1.60	1.60	1.60	.377	....	51
19	1.60	1.75	1.50	1.75	1.75	.385	21	71
22	1.30	1.30	1.30	1.30	1.40	.332	2	74

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

JUNE 1987 50 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	1.55	1.55	1.50	1.50	1.50	.364	4	73
24	....	....	....	1.50N	1.35	.347	1	70
25	Exchange Closed; Christmas							
26	....	....	....	1.35N	1.30	.337	....	70
29	....	....	1.15A	1.15A	1.05	.311	....	70
30	1.00	1.00	1.00	1.00	1.10	.317	2	70
31	1.15	1.20B	1.15	1.15	1.05	.293	5	71

JUNE 1987 52 CALLS

IN NOVEMBER 1986

4	1.50	1.50	1.50	1.50	1.50	.318	4	4
5	....	....	....	1.50N	1.50	.318	....	4
6	....	....	....	1.50N	1.50	.315	....	4
7	....	....	1.40A	1.40A	1.27	.276	....	4
10	....	....	....	1.27N	1.35	.289	....	4
11	....	....	....	1.35N	1.10	.300	....	4
12	....	....	....	1.10N	1.15	.305	....	4
13	....	....	....	1.15N	1.15	.302	....	4
14	....	....	....	1.15N	1.15	.310	....	4
17	....	....	....	1.15N	1.05	.296	....	4
18	....	....	....	1.05N	1.10	.306	....	4
19	....	....	....	1.10N	1.30	.329	....	4
20	....	....	....	1.30N	1.45	.346	....	4
21	....	....	....	1.45N	1.40	.349	....	4
24	....	....	....	1.40N	1.50	.362	....	4
25	....	....	....	1.50N	1.65	.351	....	4
26	....	....	....	1.65N	1.65	.326	....	4
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	1.65N	1.67	.314	....	4

IN DECEMBER

1	1.85	1.85	1.85	1.85	1.85	.346	2	6
2	1.75	1.75	1.60	1.60	1.70	.325	21	26
3	....	....	....	1.70N	1.60	.287	....	26
4	....	....	....	1.60N	1.65	.306	....	26
5	....	....	....	1.65N	1.60	.326	....	26
8	....	....	1.75A	1.75A	1.55	.288	....	26
9	....	....	....	1.55N	1.55	.295	....	26
10	1.50	1.50	1.50	1.50	1.50	.327	1	26
11	....	....	....	1.50N	1.50	.323	....	26
12	1.35	1.35	1.35	1.35	1.35	.302	10	36
15	1.20	1.20	1.20	1.20	1.17	.263	25	21
16	1.20	1.20	1.17	1.17	1.17	.287	4	22
17	....	....	....	1.17N	1.05	.279	....	22
18	....	....	....	1.05N	1.05	.283	....	22
19	1.00	1.15	1.00	1.15	1.15	.274	2	24
22	1.00	1.00	.75	.75	.85	.246	24	44
23	.95	.95	.95	.95	.95	.274	13	57
24	....	....	.90A	.90A	.85	.259	....	57
25	Exchange Closed; Christmas							
26	....	....	....	.85N	.80	.249	....	57
29	....	....	.75A	.75A	.65	.226	....	57
30	.80	.80	.75A	.75A	.70	.231	....	57
31	.70	.70	.70	.70	.65	.210	1	57

JUNE 1987 54 CALLS

IN SEPTEMBER 1986

25	1.50	1.50	1.50	1.50	1.20	.360	2	2
26	....	....	....	1.20N	1.30	.356	....	2
29	....	....	....	1.30N	1.30	.352	....	2
30	....	....	....	1.30N	1.10	.327	....	2

IN OCTOBER

1	....	....	....	1.10N	1.25	.342	....	2
2	....	....	....	1.25N	.80	.284	....	2
3	....	....	....	.80N	.80	.268	....	2
6	....	....	....	.80N	.95	.285	....	2
7	....	....	....	.95N	1.35	.327	....	2
8	....	....	....	1.35N	1.10	.298	....	2
9	....	....	....	1.10N	1.25	.311	....	2
10	....	....	....	1.25N	1.15	.305	....	2
13	....	....	....	1.15N	1.15	.306	....	2
14	....	....	....	1.15N	1.50	.348	....	2
15	....	....	....	1.50N	1.95	.335	....	2
16	....	....	1.50A	1.50A	1.30	.327	....	2
17	....	....	....	1.30N	1.65	.307	....	2
20	....	....	1.40A	1.40A	1.65	.303	....	2
21	....	....	....	1.65N	.90	.269	....	2
22	....	....	....	.90N	.90	.275	....	2
23	....	....	....	.80N	.85	.267	....	2
24	....	....	....	.85N	.85	.266	....	2

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

JUNE 1987 54 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	....	....	....	.85N	1.10	.314	....	2
28	....	....	....	1.10N	1.10	.315	....	2
29	....	....	....	1.10N	1.20	.320	....	2
30	....	....	....	1.20N	1.20	.308	....	2
31	....	....	....	1.20N	.80	.251	....	2

IN NOVEMBER

3	....	....	....	.80N	1.15	.269	....	2
4	....	....	1.10A	1.10A	1.05	.251	....	2
5	....	....	1.00A	1.00A	1.05	.251	....	2
6	....	....	....	1.05N	1.10	.248	....	2
7	....	....	....	1.10N	.90	.215	....	2
10	....	....	....	.90N	.95	.224	....	2
11	....	....	....	.95N	.75	.234	....	2
12	....	....	....	.75N	.75	.238	....	2
13	....	....	....	.75N	.75	.235	....	2
14	....	....	.70A	.75N	.80	.242	....	2
17	....	....	....	.80N	.60	.229	....	2
18	....	....	....	.60N	.75	.237	....	2
19	....	....	....	.75N	.90	.257	....	2
20	....	....	....	.90N	1.00	.272	....	2
21	....	....	....	1.00N	.95	.276	....	2
24	....	....	....	.95N	1.00	.286	....	2
25	1.00	1.20	1.00	1.20	1.20	.288	4	6
26	1.10	1.10	1.10	1.10	1.10	.237	2	8
27	Exchange Closed; Thanksgiving Day							
28	1.10	1.10	1.10	1.10	1.10	.218	2	10

IN DECEMBER

1	1.20	1.30B	1.20	1.30B	1.30	.244	5	13
2	....	....	....	1.30N	1.25	.226	....	13
3	....	....	1.20A	1.20A	1.10	.195	....	13
4	....	....	....	1.10N	1.15	.210	....	13
5	1.10	1.10	1.10	1.10	1.15	.226	7	18
8	....	....	....	1.15N	1.05	.194	....	18
9	....	....	....	1.05N	1.05	.200	....	18
10	1.05	1.05	1.05	1.05	1.05	.230	1	19
11	....	....	....	1.05N	1.05	.229	....	19
12	.90	.90	.90	.90	.90	.214	10	27
15	.75	.75	.75	.75	.72	.183	5	32
16	.80	.80	.80	.80	.80	.205	....	32
17	....	....	....	.80N	.70	.200	....	32
18	.77	.77	.77	.77	.77	.205	5	37
19	.60	.60	.60	.60	.60	.199	2	39
22	.77	.77	.60A	.60A	.60	.177	3	39
23	....	....	....	.60N	.65	.200	3	42
24	....	....	....	.65N	.55	.186	....	42
25	Exchange Closed; Christmas							
26	....	....	....	.55N	.50	.178	....	42
29	....	....	....	.50N	.40	.158	....	42
30	....	....	....	.40N	.40	.162	....	42
31	....	....	....	.40N	.35	.144	....	42

JUNE 1987 56 CALLS

IN DECEMBER 1986

18	.50	.50	.50	.50	.50	.143	3	3
19	....	....	....	.50N	.50	.140	....	3
22	....	....	.45A	.45A	.35	.123	....	3
23	....	....	....	.35N	.40	.140	....	3
24	....	....	....	.40N	.35	.130	....	3
25	Exchange Closed; Christmas							
26	....	....	....	.35N	.32	.123	....	3
29	....	....	....	.32N	.25	.107	....	3
30	....	....	....	.25N	.25	.109	....	3
31	....	....	....	.25N	.20	.095	....	3

JULY 1987 48 CALLS

IN OCTOBER 1986

17	2.00	2.00	2.00	2.00	2.00	.529	1	1
20	....	2.75B	....	2.75B	1.85	.515	....	1
21	....	2.50B	....	1.85N	1.75	.491	....	1
22	....	....	....	1.75N	1.80	.490	....	1
23	1.70	1.70	1.70	1.70	1.85	.485	1	2
24	....	....	....	1.85N	1.85	.483	....	2
27	....	....	....	1.85N	2.45	.529	....	2
28	....	....	....	2.45N	2.50	.543	....	2
29	....	....	....	2.50N	2.65	.539	....	2
30	....	....	....	2.65N	2.55	.526	....	2
31	....	....	....	2.55N	2.30	.462	....	2

LIVE HOG OPTION ON FUTURES — CALLS

JULY 1987 48 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	2.30N	2.40	.466	....	2
4	....	....	....	2.40N	2.50	.473	....	2
5	....	....	....	2.50N	2.50	.475	....	2
6	....	....	....	2.50N	2.45	.468	....	2
7	....	....	....	2.45N	2.25	.435	....	2
10	....	....	....	2.25N	2.30	.447	....	2
11	....	....	....	2.30N	2.35	.451	....	2
12	....	....	....	2.35N	2.40	.452	....	2
13	....	....	....	2.40N	2.40	.454	....	2
14	....	....	....	2.40N	2.50	.460	....	2
17	....	....	....	2.50N	2.45	.452	....	2
18	....	....	....	2.45N	2.55	.461	....	2
19	....	....	....	2.55N	2.80	.491	....	2
20	....	....	....	2.80N	3.05	.511	....	2
21	....	....	....	3.05N	3.10	.517	....	2
24	....	....	....	3.10N	3.20	.525	....	2
25	....	....	....	3.20N	3.30	.529	....	2
26	....	....	....	3.30N	3.30	.514	....	2
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	3.30N	3.35	.538	....	2

IN DECEMBER

1	3.75	3.75	3.75	3.75	3.75	.570	2	1
2	....	....	....	3.75N	3.50	.542	....	1
3	....	....	....	3.50N	2.70	.502	....	1
4	....	....	....	2.70N	2.75	.524	....	1
5	....	....	....	2.75N	2.90	.539	....	1
8	....	....	....	2.90N	2.70	.505	....	1
9	....	....	....	2.70N	2.70	.509	....	1
10	....	....	....	2.70N	2.80	.536	....	1
11	....	....	....	2.80N	2.70	.524	....	1
12	....	....	....	2.70N	2.65	.512	....	1
15	....	....	....	2.65N	2.35	.477	....	1
16	....	....	....	2.35N	2.30	.486	....	1
17	....	....	....	2.30N	2.30	.486	....	1
18	....	....	....	2.30N	2.30	.480	....	1
19	....	....	....	2.30N	2.30	.474	....	1
22	....	....	....	2.30N	2.10	.442	....	1
23	....	....	....	2.10N	2.40	.471	....	1
24	....	....	....	2.40N	1.80	.453	....	1
25	Exchange Closed: Christmas							
26	....	....	....	1.80N	1.80	.455	....	1
29	....	....	....	1.80N	1.60	.435	....	1
30	....	....	....	1.60N	1.75	.451	....	1
31	1.80	1.80	1.80	1.80	1.75	.411	1	2

JULY 1987 50 CALLS

IN OCTOBER 1986

17	1.50	1.50	1.50	1.50	1.50	.452	1	1
20	....	2.25B	....	2.25B	1.40	.437	....	1
21	....	1.80B	....	1.80B	1.30	.413	....	1
22	....	....	....	1.30N	1.35	.413	....	1
23	....	....	....	1.35N	1.40	.408	....	1
24	....	....	....	1.40N	1.40	.406	....	1
27	....	....	....	1.40N	2.00	.451	....	1
28	....	....	....	2.00N	2.05	.455	....	1
29	....	....	....	2.05N	2.20	.460	....	1
30	....	....	....	2.20N	2.10	.447	....	1
31	....	....	....	2.10N	1.70	.384	....	1

IN NOVEMBER

3	....	....	....	1.70N	1.75	.387	....	1
4	....	....	....	1.75N	1.90	.393	....	1
5	....	....	....	1.90N	1.90	.396	....	1
6	....	....	....	1.90N	1.85	.390	....	1
7	....	....	....	1.85N	1.65	.358	....	1
10	....	....	....	1.65N	1.70	.369	....	1
11	....	....	....	1.70N	1.75	.372	....	1
12	....	....	....	1.75N	1.80	.373	....	1
13	....	....	....	1.80N	1.80	.374	....	1
14	....	....	....	1.80N	1.85	.380	....	1
17	....	....	1.80A	1.80A	1.80	.372	....	1
18	....	....	....	1.80N	1.85	.380	....	1
19	....	....	....	1.85N	2.05	.408	....	1
20	....	....	....	2.05N	2.25	.428	....	1
21	....	....	....	2.25N	2.30	.433	....	1
24	....	....	....	2.30N	2.35	.440	....	1
25	....	....	....	2.35N	2.40	.435	....	1
26	....	....	2.30A	2.30A	2.30	.409	....	1
27	Exchange Closed: Thanksgiving Day							
28	2.30	2.30	2.30	2.30	2.30	.420	2	3

LIVE HOG OPTION ON FUTURES — CALLS

JULY 1987 50 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	2.30N	2.60	.452	....	3
2	....	....	....	2.60N	2.50	.423	....	3
3	....	....	....	2.50N	1.90	.385	....	3
4	....	....	....	1.90N	1.95	.405	....	3
5	2.20	2.20	2.20	2.20	2.20	.419	2	5
8	....	....	....	2.20N	2.00	.386	....	5
9	....	....	....	2.00N	2.00	.390	....	5
10	2.20	2.20	2.20	2.20	2.20	.420	1	5
11	....	....	....	2.20N	2.10	.412	....	4
12	....	....	....	2.10N	2.05	.403	....	4
15	....	....	....	2.05N	1.75	.372	....	4
16	....	....	....	1.75N	1.70	.383	....	4
17	....	....	....	1.70N	1.70	.386	....	4
18	....	....	....	1.70N	1.70	.382	....	4
19	....	....	....	1.70N	1.70	.379	....	4
22	....	....	1.50A	1.50A	1.45	.350	....	4
23	....	....	....	1.45N	1.65	.377	....	4
24	....	....	1.60A	1.60A	1.20	.359	....	4
25	Exchange Closed: Christmas							
26	....	....	....	1.20N	1.20	.361	....	4
29	....	....	....	1.20N	1.05	.340	....	4
30	....	....	....	1.05N	1.10	.355	....	4
31	....	....	....	1.10N	1.00	.317	....	4

LIVE HOG OPTION ON FUTURES — PUTS

FEBRUARY 1986 34 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	....	....	....	.02N	.02	.000	....	11
3	....	....	....	.02N	.02	.000	....	11
6	....	....	....	02N	.02	.000	....	11
7	....	....	....	.02N	.02	.000	....	11
8	....	....	....	.02N	.02	.000	....	11
9	....	....	....	.02N	.02	.000	....	11
10	....	....	....	.02N	.02	.000	....	11
13	....	....	....	.02N	.02	.000	....	11
14	....	....	....	.02N	.02	.000	....	11
15	....	....	....	.02N	.02	.000	....	11
16	....	....	....	.02N	.02	.000	....	11
17	....	....	....	.02N	.02	.000	....	11
20	....	....	....	.02N	.02	.000	....	11
21	....	....	....	.02N	.02	.000	....	11
22	....	....	....	.02N	.02	.000	....	11
23	....	....	....	.02N	.02	.000	....	11
24	....	....	....	.02N	.02	.000	....	....

FEBRUARY 1986 36 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	....	....	....	.02N	.02	.000	....	7
3	....	....	....	.02N	.02	.000	....	7
6	....	....	....	.02N	.02	.000	....	7
7	....	....	....	.02N	.02	.000	....	7
8	....	....	....	.02N	.02	.000	....	7
9	....	....	....	.02N	.02	.000	....	7
10	....	....	....	.02N	.02	.000	....	7
13	....	....	....	.02N	.02	.000	....	7
14	....	....	....	.02N	.02	.000	....	7
15	....	....	....	.02N	.02	.000	....	7
16	....	....	....	.02N	.02	.000	....	7
17	....	....	....	.02N	.02	.000	....	7
20	....	....	....	.02N	.02	.000	....	7
21	....	....	....	.02N	.02	.000	....	7
22	....	....	....	.02N	.02	.000	....	7
23	....	....	....	.02N	.02	.000	....	7
24	....	....	....	.02N	.02	.000	....	....

FEBRUARY 1986 38 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	....	....	....	.02N	.02	.000	....	98
3	....	....	....	.02N	.02	.000	....	98
6	....	....	....	.02N	.02	.000	....	99
7	....	....	....	.02N	.02	.000	....	99
8	....	....	....	.02N	.02	.000	....	99
9	....	....	....	.02N	.02	.000	....	99
10	....	....	....	.02N	.02	.000	....	99
13	....	....	....	.02N	.02	.000	....	99
14	CAB	CAB	CAB	CAB	CAB	.000	....	99
15	CAB	CAB	CAB	CAB	CAB	.000	....	99
16	CAB	CAB	CAB	CAB	CAB	.000	1	98
17	CAB	CAB	CAB	CAB	CAB	.000	....	98
20	CAB	CAB	CAB	CAB	.02	.000	....	98
21	....	....	....	.02N	.02	.000	....	98
22	....	....	....	.02N	.02	.000	....	98
23	....	....	....	.02N	.02	.000	....	98
24	....	....	....	.02N	.02	.000	....	....

FEBRUARY 1986 40 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	....	....	....	.05N	.05	.007	....	155
3	....	....	....	.05N	.05	.010	....	155
6	....	....	....	.05N	.05	.003	....	154
7	.02	.02	.02	.02	.02	.003	1	154
8	....	....	....	.02N	.02	.011	....	154
9	....	....	....	.02N	.02	.014	....	154
10	....	....	....	.02N	.02	.007	....	154
13	....	....	....	.02N	.02	.007	....	154
14	....	....	....	.02N	.02	.001	....	154
15	.02	.02	.02	.02	.02	.000	1	153
16	....	....	....	.02N	.02	.000	....	153
17	....	....	....	.02N	.02	.001	....	153
20	....	....	....	.02N	02	.000	....	153
21	....	....	....	.02N	.02	.000	....	153
22	....	....	....	.02N	.02	.000	....	153
23	CAB	CAB	CAB	CAB	CAB	.000	....	153

LIVE HOG OPTION ON FUTURES — PUTS

FEBRUARY 1986 42 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	....	....	....	.10N	.10	.052	....	237
3	....	....	....	.10N	.10	.067	....	223
6	....	....	....	.10N	.10	.034	....	223
7	.05	.05	.05	.05	.05	.036	3	226
8	....	....	....	.05N	.05	.089	....	223
9	....	.10B	....	.10B	.10	.113	....	223
10	....	....	....	.10N	.05	.075	....	223
13	....	....	....	.05N	.05	.092	....	223
14	.20	.20	.15A	.15A	.05	.041	1	224
15	.10	.10	.10	.10	.02	.010	4	228
16	....	....	....	.02N	.02	.016	....	228
17	.10	.10	.10	.10	.10	.054	1	227
20	.07	.07	.02	.05B	.02	.008	101	227
21	....	....	....	.02N	.02	.002	....	227
22	CAB	CAB	CAB	CAB	CAB	.000	....	227
23	CAB	CAB	CAB	CAB	CAB	.000	1	227

FEBRUARY 1986 44 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	.32@.35	.35	.20	.25B	.25	.194	9	605
3	.40	.45	.40	.45	.45	.236	19	614
6	.40	.40	.20	.25B	.25	.162	13	621
7	.20	.25	.20	.25	.25	.175	15	617
8	.30	.40	.30	.37	.40	.324	19	602
9	.50	.70	.40	.70	.70	.384	72	603
10	.50	.50	.35	.45	.40	.314	23	588
13	.30@.25	.50	.25	.50	.50	.398	31	577
14	.80	.80	.50	.50	.27	.272	43	587
15	.20	.27	.15	.15	.15	.127	22	587
16	.10	.25	.10	.25	.25	.193	12	589
17	.25	.45	.25	.45	.45	.396	8	582
20	.30	.70	.30	.30	.25	.268	44	572
21	.20	.20	.15	.20	.20	.231	12	569
22	.20	.20	.20	.20	.20	.186	3	568
23	.12	.20	CAB	CAB	CAB	.009	293	703
24	CAB	CAB	CAB	CAB	CAB	.003	22	....

FEBRUARY 1986 46 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	1.00	1.05B	1.00	1.00A	1.00	.445	6	389
3	.90	1.20	.90	1.05	1.15	.509	11	398
6	1.10	1.10	.75A	.80	.75	.427	15	393
7	.80	1.00	.80	.85	.80	.457	29	381
8	1.00	1.50	1.00	1.50	1.50	.653	53	394
9	1.45	1.85B	1.40	1.60	1.85	.720	30	381
10	1.50	1.65B	1.25	1.45	1.42	.664	16	376
13	1.10	1.90	1.10	1.70B@.90	1.85	.778	14	370
14	1.77@.67	1.90B	1.40A	1.50@.40A	1.32	.680	11	363
15	1.25@.10	1.25	.75	.75	.67	.497	36	328
16	.80	1.10	.80	1.10	1.05	.631	13	324
17	1.20@.25	1.75	1.20	1.70B	1.77	.846	19	313
20	1.75	2.15	1.40	1.75	1.40	.860	26	290
21	1.52	1.52	1.30	1.30	1.37	.890	9	279
22	1.45	1.70	1.30	1.30	1.30	.934	10	272
23	1.25	1.30	.20	.50B	.72	.850	125	374
24	.70	.80	.40	.40	.40	.771	172	184
27	....	....	....	....	....	.818	....	....

FEBRUARY 1986 48 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	2.10	2.20B	2.10	2.10	2.15	.711	4	133
3	2.40	2.40	2.40	2.40	2.50	.768	1	133
6	....	....	1.90A	1.90A	2.00	.720	....	132
7	2.10	2.10	2.10	2.10	2.05	.752	20	132
8	2.50	2.80B	2.50	2.80B	3.00	.886	3	131
9	3.20	3.50B	3.00	3.40B	3.50	.922	4	126
10	3.10	3.10	2.90A	3.00	3.10	.902	8	119
13	3.00	3.50B	2.90A	3.50B	3.65	.959	2	119
14	3.70	3.80B	3.60A	3.60A	2.97	.933	1	117
15	....	....	2.60A	2.60A	2.15	.859	....	116
16	2.40	2.75	2.40	2.70A	2.70	.931	3	115
17	3.20	3.60B	3.20	3.50	3.65	.967	4	116
20	3.65	4.00	3.40A	4.00	3.32	.996	5	114
21	....	3.40B	3.20	3.20	3.30	.999	1	30
22	3.15	3.50	3.15	3.50	3.30	.999	2	28
23	....	....	2.20A	3.30N	2.60	.999	1	22
24	2.80	2.80	2.50	2.50	2.45	.999	9	18
27	....	....	....	....	....	.999	....	....

LIVE HOG OPTION ON FUTURES — PUTS

FEBRUARY 1986 50 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	....	4.00B	....	3.70B	3.85	.889	....	2
3	....	4.30B	....	4.30B	4.30	.921	....	2
6	....	....	4.15A	4.15A	3.75	.906	....	2
7	....	3.80B	....	3.80B	3.90	.924	....	2
8	....	4.60B	....	4.60B	5.00	.976	....	2
9	5.00	5.50B	5.00	5.50B	5.42	.987	1	3
10	....	....	4.80A	4.80A	5.02	.983	....	3
13	....	....	5.00A	5.00A	5.55	.996	....	3
14	....	....	....	5.55N	4.95	.993	....	3
15	....	....	....	4.95N	4.05	.982	....	3
16	....	4.40B	....	4.40B	4.62	.995	....	3
17	....	4.75B	....	4.75B	5.65	.999	....	3
20	....	6.00B	....	5.65N	5.32	.999	....	3
21	....	5.40B	5.20A	5.20A	5.30	.999	....	3
22	....	....	....	5.30N	5.30	.999	....	1
23	....	....	4.50A	4.50A	4.60	1.000	....	1
24	4.65	4.65	4.65	4.65	4.45	1.000	1	1
27	....	....	....	....	....	.999	....	....

APRIL 1986 36 PUTS

IN FEBRUARY 1986

24	.25	.25	.20	.20	.20	.087	4	4
25	.15	.15	.15	.15	.15	.047	1	5
26	.15	.15	.15	.15	.12	.072	5	10
27	....	.25B	....	.25B	.25	.156	....	10
28	....	....	....	.25N	.25	.212	....	10

IN MARCH

3	.30@.25	.30	.25	.25	.20	.169	2	12
4	.30	.30	.30	.30	.20	.173	1	13
5	....	....	....	.20N	.20	.149	....	13
6	....	....	....	.20N	.17	.128	....	13
7	....	....	....	.17N	.12	.118	....	13
10	....	....	.07A	.07A	.02	.033	....	13
11	....	....	....	.02N	.02	.012	....	13
12	....	....	....	.02N	.02	.002	....	13
13	....	....	....	.02N	.02	.001	....	13
14	CAB	CAB	CAB	CAB	CAB	.000	....	13
17	CAB	CAB	CAB	CAB	CAB	.000	....	13
18	CAB	CAB	CAB	CAB	CAB	.000	....	13
19	CAB	CAB	CAB	CAB	CAB	.000	....	13
20	CAB	CAB	CAB	CAB	CAB	.000	....	13

APRIL 1986 38 PUTS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	....	....	....	.37N	.37	.139	....	18
3	....	.40B	....	.40B	.40	.188	....	18
6	....	....	....	.40N	.35	.144	....	18
7	.40	.40	.40	.40	.45	.170	1	19
8	.55	.65	.55	.65	.65	.246	8	24
9	....	....	....	.65N	.75	.263	....	24
10	.85	.85	.70A	.70A	.65	.223	1	25
13	....	....	....	.65N	.85	.258	....	25
14	.85	.85	.65	.65	.55	.211	4	28
15	.75	.75	.55	.55A	.47	.170	15	43
16	....	.55B	....	.55B	.55	.195	1	44
17	....	....	....	.55N	.65	.236	....	44
20	....	....	....	.65N	.50	.175	....	44
21	.47	.47	.47	.47	.42	.166	1	45
22	.42	.42	.42	.42	.45	.164	1	45
23	.40	.40	.40	.40	.30	.129	3	48
24	....	.35B	....	.35B	.35	.115	....	48
27	.35	.35	.35	.35	.35	.119	2	50
28	.25	.25	.25	.25	.25	.115	8	50
29	....	....	....	.25N	.22	.102	....	50
30	.25	.25	.25	.25	.22	.100	1	51
31	....	.30B	....	.30B	.40	.174	....	51

IN FEBRUARY

3	....	....	....	.40N	.40	.208	....	51
4	.50	.85	.50	.85	.70	.267	3	53
5	.65	.65	.60A	.60A	.55	.267	3	56
6	.50	.60	.50	.60	.60	.224	42	88
7	.70	.70	.60A	.60A	.60	.237	4	81
10	.65	.65	.60	.60	.60	.244	3	84
11	.70@.75	.75	.70	.75	.75	.315	2	83
12	.90	.90	.90	.90	.70	.321	1	83
13	.75@.70	.80	.70	.80	.80	.352	17	91

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

APRIL 1986 38 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	.75	.75	.75	.75	.75	.323	3	94
17	Exchange Closed: President's Day							
18	.90	1.30	.90	1.30	1.30	.442	36	114
19	1.00	1.05B	.85A	.90@.85A	.90	.389	4	117
20	.95	1.00	.90	.90	.85	.391	7	117
21	.55	.75	.55	.65A	.55	.276	4	120
24	.60@.65	.65	.57	.57	.55	.298	5	117
25	.55@.50	.55	.40	.40	.35	.205	18	130
26	.45	.45	.35	.40B	.45	.274	13	122
27	.70	1.20	.70	1.20	1.10	.449	10	121
28	.90	1.30	.90	1.10	1.00	.474	31	120

IN MARCH

3	.95	1.15B	.90A	.90A	.80	.436	2	120
4	.90	.90	.75	.80@.75	.75	.451	9	121
5	.75	.75	.67A	.67A	.67	.422	3	120
6	.62	.62	.60	.60	.62	.396	12	130
7	.60	.60	.50	.60B	.62	.389	29	142
10	.65	.65	.25	.35@.25	.25	.209	44	164
11	.20	.30	.20	.20	.12	.124	70	102
12	.15	.15	.05	.05	.05	.045	36	121
13	.05	.05	.05	.05	.05	.036	1	121
14	.05	.05	.05	.05	.05	.021	1	121
17	....	....	....	.05N	.02	.000	....	121
18	CAB	.05	CAB	.02	.02	.000	5	124
19	....	....	....	.02N	.02	.000	....	124
20	CAB	CAB	CAB	CAB	CAB	.000	3	124

APRIL 1986 40 PUTS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	.80	.80	.80	.80	.80	.261	2	87
3	.90	1.10	.90	.90	.95	.303	2	89
6	.90	.90	.80	.80	.80	.272	6	89
7	.80	.90B	.80	.80	.92	.311	2	91
8	1.10	1.10	1.10	1.10	1.20	.411	3	94
9	1.40	1.40	1.40	1.40	1.50	.433	6	94
10	1.55	1.55	1.40	1.40	1.30	.385	3	96
13	1.35	1.40B	1.30A	1.40B	1.50	.432	1	97
14	1.50	1.55	1.40A	1.40A	1.20	.374	3	98
15	1.20	1.20	1.00	1.00	1.00	.321	5	102
16	1.10	1.10	1.10	1.10	1.25	.355	2	101
17	1.40	1.40	1.30	1.30	1.35	.411	3	104
20	1.40	1.40	1.10	1.10	1.05	.335	10	109
21	1.00	1.05	1.00	1.00	.97	.323	5	114
22	1.17	1.17	1.00	1.10	.90	.322	5	115
23	1.00	1.00	.80	.90	.75	.271	13	123
24	.75	.95	.75	.80A	.75	.250	6	127
27	.75	.75	.60	.75	.75	.260	6	133
28	.80	.80	.60	.60	.72	.257	8	139
29	.60	.60	.50	.50	.55	.235	8	144
30	.60	.65	.60	.65	.60	.233	4	147
31	.60	.85B	.60	.85B	.97	.353	2	148

IN FEBRUARY

3	1.00	1.10	1.00	1.10	1.12	.407	6	151
4	1.10	1.65B	1.10	1.45	1.37	.485	7	154
5	1.45	1.45	1.20	1.20A	1.15	.485	8	158
6	1.25	1.40	1.25	1.40	1.30	.434	15	163
7	1.40@.35	1.60	1.30	1.30	1.30	.456	11	168
10	....	1.35B	....	1.35B	1.35	.474	....	164
11	1.35	1.75	1.35	1.75	1.72	.561	12	165
12	1.50	1.95	1.50	1.95	1.95	.572	150	296
13	2.00	2.05	1.80	1.80	1.82	.608	32	302
14	1.90	1.95	1.80	1.80	1.75	.581	33	302
17	Exchange Closed: President's Day							
18	2.00	2.40	2.00	2.40	2.25	.712	27	302
19	2.25	2.30	1.95A	1.95A	2.02	.567	2	300
20	2.15	2.15	1.97	2.05	2.00	.674	10	304
21	1.75	1.75	1.35A	1.40	1.47	.558	19	308
24	1.50	1.80	1.50	1.70A	1.50	.601	7	309
25	1.40	1.50	1.10	1.20@.12A	1.10	.491	23	314
26	1.20	1.35	1.12	1.35B	1.35	.586	22	336
27	1.65	2.45	1.62	2.40	2.25	.760	18	332
28	2.10	2.70	2.05A	2.30	2.22	.736	21	318

IN MARCH

3	2.50@.57	2.80	2.05A	2.05A	2.00	.724	18	308
4	....	2.30B	1.90	2.00B	2.12	.743	2	308
5	2.05	2.10	1.90A	1.90A	2.00	.727	2	309
6	1.65	1.80B	1.60	1.80B	1.85	.713	4	310
7	1.80	2.05	1.60A	2.05	1.82	.717	8	310

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

APRIL 1986 40 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	2.05	2.07B	1.40A	1.40A	1.00	.565	10	313
11	1.00	1.10B	.77	.77	.70	.454	242	404
12	.70	.80	.30	.30	.32	.282	49	404
13	.25	.35B	.25	.30	.27	.278	25	256
14	.30	.35	.30	.35	.35	.238	9	254
17	.30	.30	.17	.17A	.15	.088	44	238
18	.25	.25	.15	.15	.12	.047	33	238
19	.15	.15	.12	.12	.12	.036	12	236
20	.10	.10	.07	.07	.07	.003	121	261
21	.10@ 05	.12	.05	.07	.07	.011	115	....

APRIL 1986 42 PUTS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	1.50	1.65	1.50	1.65	1.52	.414	6	80
3	1.90	1.90	1.90	1.90	1.80	.464	2	82
6	1.70	1.70	1.65	1.65	1.55	.431	12	93
7	1.75	1.75	1.70A	1.70A	1.70	.477	1	93
8	1.70	2.30	1.70	2.30	2.32	.585	3	95
9	2.40	2.75	2.40	2.75	2.65	.608	19	113
10	2.15	2.40B	2.15	2.40B	2.30	.561	1	112
13	2.30	2.40B	2.25A	2.40B	2.60	.612	9	119
14	2.40	2.50	2.40	2.50	2.20	.555	10	123
15	2.00	2.00	1.90A	1.90A	1.85	.499	6	103
16	2.15	2.25	2.15	2.25	2.15	.538	5	108
17	2.40	2.40	2.40	2.40	2.47	.596	1	108
20	2.50	2.50	2.25A	2.25A	2.00	.522	9	117
21	2.10	2.10	1.80	1.90	1.87	.510	12	124
22	1.90	2.20	1.90	1.90A	1.85	.511	5	129
23	1.80	1.80	1.70A	1.70A	1.50	.454	2	132
24	1.70	1.70	1.60	1.60	1.50	.430	10	142
27	1.40	1.40	1.30	1.40	1.40	.448	14	156
28	1.60	1.70	1.35	1.35	1.45	.446	31	163
29	1.65	1.65	1.30	1.30	1.30	.421	11	165
30	1.35	1.40	1.20	1.25B	1.25	.420	14	169
31	1.20	1.90B	1.20	1.90B	1.95	.562	2	171

IN FEBRUARY

3	2.20	2.20	2.00A	2.20	2.25	.624	2	169
4	2.25	3.00	2.25	2.90A	2.72	.698	19	158
5	2.60	2.70	2.50	2.50	2.45	.698	5	159
6	....	2.55B	...	2.55B	2.52	.654	....	157
7	2.75	2.75	2.50	2.50	2.57	.679	12	154
10	....	....	....	2.57N	2.57	.703	....	153
11	2.70	3.20	2.70	3.00A	3.12	.776	5	152
12	2.80	3.00	2.80	3.00	3.20	.786	6	147
13	3.30	3.40	3.30	3.30	3.27	.814	4	144
14	3.25	3.25	3.10	3.10	3.10	.798	3	141
17	Exchange Closed; President's Day							
18	3.85	4.00B	3.75	4.00B	3.90	.890	5	137
19	3.70	3.70	3.50A	3.50A	3.57	.867	1	136
20	....	....	....	3.57N	3.60	.873	....	135
21	....	....	2.75A	2.95A	2.90	.802	....	135
24	3.10	3.10	2.70A	3.10	3.05	.841	2	133
25	2.40	2.40	2.40	2.40	2.40	.769	4	129
26	....	2.60B	....	2.60B	2.87	.840	....	129
27	3.50	3.90	3.50	3.90	3.90	.933	2	126
28	3.80	4.40B	3.70A	3.70A	4.07	.902	3	125

IN MARCH

3	4.50	4.50	4.20	4.20	3.77	.905	5	120
4	3.65	3.65	3.55A	3.55A	3.82	.918	1	118
5	3.90	3.90	3.90	3.90	3.72	.914	1	118
6	3.45	3.45	3.35A	3.45	3.57	.911	1	117
7	3.30	3.60	3.30	3.45	3.52	.917	5	117
10	3.35	3.75	3.35	3.40A	2.50	.861	4	116
11	2.45	2.70B	2.30	2.55	2.00	.809	10	120
12	1.80	2.10B	1.40	1.40	1.30	.687	16	104
13	1.25	1.30	1.00	1.30	1.37	.712	9	100
14	1.00	1.35B	1.00	1.20	1.25	.702	4	102
17	1.30	1.30	1.02	1.15B	.80	.622	6	90
18	1.00	1.10	.60	.85	.75	.607	20	90
19	.90	.90	.80	.80	.87	.728	3	93
20	.85	1.00	.75	.95A	.90	.772	6	94
21	.80	1.20	.75	1.20	1.20	.880	37	81
24	....	....	....	....	....	.000	....	....

APRIL 1986 44 PUTS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	....	2.50B	....	2.50B	2.52	.573	....	19

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

APRIL 1986 44 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	3.15	3.15	3.00	3.00	3.00	.624	2	21
6	....	....	2.75A	2.75A	2.65	.595	....	21
7	....	2.70B	....	2.70B	2.95	.640	....	21
8	3.40	3.40	3.40	3.40	3.70	.737	2	21
9	....	....	....	3.70N	4.15	.756	....	21
10	....	....	3.70A	3.70A	3.65	.718	....	21
13	3.65	3.90B	3.60A	3.90B	4.05	.764	1	22
14	3.70	3.70	3.70	3.70	3.55	.717	1	23
15	....	....	3.30A	3.30A	3.12	.669	....	23
16	....	3.30B	....	3.30B	3.45	.705	....	23
17	3.70	3.70	3.70	3.70	3.87	.755	1	22
20	....	....	3.55A	3.55A	3.30	.696	....	22
21	....	....	3.20A	3.20A	3.17	.687	....	22
22	....	....	....	3.17N	3.17	.689	....	22
23	....	....	2.80A	2.80A	2.65	.638	....	22
24	....	....	....	2.65N	2.60	.617	....	22
27	....	....	2.30A	2.60N	2.65	.640	....	22
28	....	....	2.50A	2.50A	2.55	.639	....	22
29	2.40	2.60B	2.40	2.40	2.42	.617	1	23
30	....	....	2.40A	2.40A	2.35	.619	....	23
31	....	3.30B	....	3.30B	3.37	.747	....	23

IN FEBRUARY

3	....	....	3.30A	3.37N	3.75	.799	....	23
4	....	4.30B	....	4.30B	4.30	.852	....	23
5	4.00	4.00	4.00	4.00	4.00	.852	1	24
6	4.07	4.07	4.07	4.07	4.17	.824	3	23
7	4.30	4.30	4.07	4.07	4.12	.845	5	24
10	4.20	4.20	4.20	4.20	4.17	.864	7	23
11	4.60	4.80	4.60	4.80	4.77	.909	4	21
12	....	....	4.70A	4.70A	4.85	.916	....	21
13	....	5.20B	....	5.20B	5.12	.931	....	21
14	....	....	....	5.12N	4.90	.924	....	21
17	Exchange Closed; President's Day							
18	....	5.80B	....	5.80B	5.85	.969	....	21
19	....	....	....	5.85N	5.42	.961	....	21
20	....	....	....	5.42N	5.45	.964	....	21
21	4.42	4.42	4.42	4.42	4.65	.936	1	21
24	....	4.90B	....	4.90B	4.85	.956	....	21
25	....	....	4.50A	4.50A	4.12	.928	....	21
26	....	4.30B	....	4.30B	4.72	.958	....	21
27	5.90	5.90	5.90	5.90	5.80	.988	1	21
28	....	....	5.65A	5.65A	5.97	.973	....	18

IN MARCH

3	6.35	6.35	6.35	6.35	5.70	.977	2	17
4	....	5.75B	....	5.75B	5.80	.981	....	16
5	....	....	....	5.80N	5.62	.981	....	16
6	....	....	5.30A	5.30A	5.47	.982	....	16
7	....	....	....	5.47N	5.45	.984	....	16
10	....	....	5.40A	5.40A	4.42	.975	....	15
11	....	4.60B	....	4.60B	3.85	.965	....	15
12	3.40	3.90B	3.40	3.40	3.02	.933	2	13
13	....	....	....	3.02N	3.07	.951	....	13
14	....	....	....	3.07N	2.95	.956	....	13
17	....	3.00B	2.60A	2.60A	2.50	.971	....	13
18	3.00	3.00	2.50A	2.50A	2.35	.963	1	13
19	2.75	2.75	2.65A	2.65A	2.62	.998	1	14
20	2.50	2.50	2.50	2.50	2.50	.999	8	9
21	2.80	2.90	2.80	2.90	2.90	.999	3	6
24	....	....	....	....	....	.999	....	....

APRIL 1986 46 PUTS

IN FEBRUARY 1986

6	5.80	5.80	5.80	5.80	5.97	.925	5	5
7	....	6.00B	....	6.00B	5.92	.938	....	5
10	....	....	....	5.92N	6.02	.950	....	5
11	....	6.65B	....	6.65B	6.70	.970	....	5
12	....	....	....	6.70N	6.77	.973	....	5
13	....	7.00B	....	7.00B	7.12	.980	....	5
14	....	....	7.10A	7.10A	6.82	.977	....	5
17	Exchange Closed; President's Day							
18	....	7.45B	....	7.45B	7.77	.993	....	5
19	....	....	....	7.77N	7.37	.991	....	5
20	....	....	....	7.37N	7.40	.992	....	5
21	....	....	....	7.40N	6.57	.984	....	5
24	....	....	....	6.57N	6.82	.991	....	5
25	....	....	6.80A	6.80A	6.07	.984	....	5
26	....	6.15B	....	6.15B	6.65	.992	....	5
27	....	6.90B	....	6.90B	7.77	.998	....	5
28	....	....	....	7.77N	7.92	.994	....	5

LIVE HOG OPTION ON FUTURES — PUTS

APRIL 1986 46 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	8.10B	....	8.15B	7.70	.996	....	5
4	....	....	....	7.70N	7.80	.997	....	5
5	....	....	....	7.80N	7.62	.997	....	5
6	....	....	7.30A	7.30A	7.47	.997	....	5
7	....	....	....	7.47N	7.45	.998	....	5
10	....	....	7.40A	7.40A	6.42	.997	....	5
11	....	6.60B	....	6.60B	5.85	.996	....	5
12	....	....	5.40A	5.40A	5.00	.993	....	5
13	....	....	....	5.00N	5.05	.996	....	5
14	....	....	....	5.05N	4.92	.997	....	5
17	....	5.00B	....	5.00B	4.40	.999	....	5
18	....	4.45B	....	4.45B	4.30	.999	....	5
19	....	4.50B	....	4.50B	4.52	.999	....	5
20	....	....	....	4.52N	4.45	1.000	....	....

JUNE 1986 36 PUTS

IN APRIL 1986

14	.12	.12	.12	.12	.12	.022	1	1
15	....	....	....	.12N	.07	.029	....	1
16	....	.15B	....	.15B	.15	.053	....	1
17	.25	.25	.17	.17	.05	.019	10	11
18	....	....	....	.05N	.02	.008	....	11
21	....	....	....	.02N	.02	.008	....	9
22	....	....	....	.02N	.02	.002	....	9
23	....	....	....	.02N	.02	.003	....	9
24	....	....	....	.02N	.02	.002	....	9
25	....	....	....	.02N	.02	.003	....	9
28	....	....	....	.02N	.02	.001	....	9
29	....	....	....	.02N	.02	.000	....	9
30	....	....	....	.02N	.02	.000	....	9

IN MAY

1	....	....	....	.02N	.02	.000	....	9
2	....	....	....	.02N	.02	.000	....	9
5	....	....	....	.02N	.02	.000	....	9
6	....	....	....	.02N	.02	.000	....	9
7	....	....	....	.02N	.02	.000	....	9
8	....	....	....	.02N	.02	.000	....	9
9	....	....	....	.02N	....	.000	....	9
12	CAB	CAB	CAB	CAB	CAB	.000	....	9
13	CAB	CAB	CAB	CAB	CAB	.000	....	9
14	CAB	CAB	CAB	CAB	CAB	.000	....	9
15	CAB	CAB	CAB	CAB	CAB	.000	....	9
16	CAB	CAB	CAB	CAB	CAB	.000	....	9
19	....	....	....	....	....	.000	....	9
20	CAB	CAB	CAB	CAB	CAB	.000	....	9
21	CAB	CAB	CAB	CAB	CAB	.000	....	9
22	CAB	CAB	CAB	CAB	CAB	.000	....	9

JUNE 1986 38 PUTS

IN JANUARY 1986

20	.30	.30	.30	.30	.35	.093	3	3
21	....	....	....	.35N	.35	.095	....	3
22	....	....	....	.35N	.37	.096	....	3
23	....	....	....	.37N	.35	.093	....	3
24	....	....	....	.35N	.27	.084	....	3
27	....	....	....	.27N	.27	.082	....	3
28	....	....	....	.27N	.27	.071	....	3
29	....	....	....	.27N	.27	.061	....	3
30	.25	.25	.25	.25	.25	.060	....	3
31	....	....	....	.25N	.25	.091	1	4

IN FEBRUARY

3	....	....	....	.25N	.25	.109	....	4
4	....	....	....	.25N	.30	.120	....	4
5	.40	.40	.40	.40	.40	.120	2	6
6	....	....	....	.40N	.40	.101	....	6
7	....	....	....	.40N	.40	.103	....	6
10	....	....	....	.40N	.40	.109	....	6
11	....	....	....	.40N	.40	.130	....	6
12	....	....	....	.40N	.40	.131	....	6
13	....	....	....	.40N	.40	.137	....	6
14	....	....	....	.40N	.40	.125	....	6
17	Exchange Closed; President's Day							
18	....	....	....	.40N	.40	.167	....	6
19	....	....	....	.40N	.40	.149	....	6
20	....	....	....	.40N	.40	.161	....	6
21	.50	.50	.37A	.37A	.37	.126	24	30
24	.37	.40	37	.40	.40	.140	5	35

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

JUNE 1986 38 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	....	....	....	.40N	.40	.101	....	30
26	....	....	....	.40N	.40	.110	....	30
27	....	....	....	.40N	.40	.152	....	30
28	....	....	....	.40N	.40	.188	....	30

IN MARCH

3	....	....	....	.40N	.40	.175	....	30
4	....	....	....	.40N	.40	.175	....	30
5	....	....	....	.40N	.40	.166	....	30
6	....	....	....	.40N	.40	.157	....	30
7	....	....	....	.40N	.40	.172	....	30
10	....	....	....	.40N	.40	.137	....	30
11	....	....	....	.40N	.40	.120	....	30
12	....	....	....	.40N	.30	.088	....	30
13	....	....	....	.30N	.30	.074	....	30
14	....	....	....	.30N	.30	.072	....	30
17	....	....	....	.30N	.30	.056	....	30
18	....	....	....	.30N	.30	.059	....	30
19	....	....	....	.30N	.25	.055	....	30
20	....	....	....	.25N	.25	.057	....	30
21	....	....	....	.25N	.25	.057	....	30
24	.10@.05	.10	.05	.05	.10	.059	1	31
25	....	....	....	.10N	.07	.039	2	30
26	....	....	....	.07N	.07	.042	....	28
27	....	....	....	.07N	.07	.037	....	28
28	Exchange Closed; Good Friday							
31	....	.10B	....	.10B	.10	.065	....	28

IN APRIL

1	....	....	....	.10N	.10	.051	....	28
2	....	....	....	.10N	.10	.049	....	28
3	....	....	....	.10N	.15	.097	....	28
4	....	.30B	....	.30B	.30	.178	....	28
7	.45	.45	.35A	.35A	.35	.205	2	30
8	.37	.37	.37	.37	.37	.205	2	32
9	.20	.20	.20	.20	.20	.104	16	38
10	.20	.25	.20	.25	.25	.135	100	136
11	.17	.17	.17	.17	.17	.087	4	136
14	.30	.30	.25A	.25A	.20	.088	3	138
15	.22	.22	.15	.22B	.25	.111	5	138
16	.27	.35B	.27	.35B	.35	.174	1	139
17	.50	.50	.25	.25	.20	.082	4	140
18	....	....	....	.20N	.12	.042	4	143
21	....	....	....	.12N	.12	.046	....	141
22	.05	.05	.05	.05	.05	.017	3	138
23	....	....	....	.05N	.05	.024	....	138
24	....	....	....	.05N	.02	.019	....	138
25	....	....	....	.02N	.05	.027	....	138
28	....	....	....	.05N	.05	.018	....	138
29	....	....	....	.05N	.02	.004	....	138
30	....	....	....	.02N	.02	.001	....	138

IN MAY

1	....	....	....	.02N	.02	.001	....	138
2	....	....	....	.02N	.02	.001	....	138
5	CAB	CAB	CAB	CAB	CAB	.000	....	138
6	CAB	CAB	CAB	CAB	CAB	.000	....	138
7	CAB	CAB	CAB	CAB	CAB	.000	....	138
8	CAB	CAB	CAB	CAB	CAB	.000	....	138
9	CAB	CAB	CAB	CAB	CAB	.000	9	138
12	CAB	CAB	CAB	CAB	CAB	.000	....	138
13	CAB	CAB	CAB	CAB	CAB	.000	....	138
14	CAB	CAB	CAB	CAB	CAB	.000	....	129
15	CAB	CAB	CAB	CAB	CAB	.000	....	129
16	CAB	CAB	CAB	CAB	CAB	.000	....	129
19	....	....	....	....	....	.000	....	129
20	CAB	CAB	CAB	CAB	CAB	.000	....	129
21	CAB	CAB	CAB	CAB	CAB	.000	....	129
22	CAB	CAB	CAB	CAB	CAB	.000	....	129

JUNE 1986 40 PUTS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	....	....	....	.70N	.62	.173	....	1
3	....	....	....	.62N	.82	.201	....	1
6	....	....	.80A	.80A	.65	.187	....	1
7	....	....	....	.65N	.65	.187	....	1
8	.90	.90	.90	.90	.80	.222	1	2
9	....	....	....	.80N	1.05	.254	....	2
10	.95@1.10	1.10	.95	1.10	1.10	.235	4	6
13	....	....	1.00A	1.00A	1.00	.243	....	6

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

JUNE 1986 40 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	1.10	1.10	1.10	1.10	.85	.216	6	12
15	....	....	....	.85N	.75	.189	....	12
16	....	....	....	.75N	.75	.184	....	12
17	....	....	....	.75N	.80	.194	....	12
20	.85	.85	.75	.75	.70	.167	4	16
21	....	....	....	.70N	.70	.170	....	16
22	....	....	....	.70N	.67	.172	....	16
23	....	....	.60A	.60A	.60	.168	....	16
24	.60	.60	.60	.60	.60	.154	20	36
27	....	....	....	.60N	.60	.153	....	36
28	....	....	.55A	.55A	.55	.136	....	36
29	....	....	.50A	.50A	.50	.120	....	36
30	....	....	.45A	.45A	.45	.119	....	36
31	....	....	....	.45N	.45	.167	....	36

IN FEBRUARY

3	....	....	....	.45N	.45	.196	....	36
4	.80	.80	.80	.80	.80	.213	1	37
5	.70	.70	.60A	.60A	.60	.213	1	38
6	.60	.60	.60	.60	.60	.186	3	41
7	....	....	....	.60N	.60	.189	....	41
10	....	....	....	.60N	.60	.200	....	41
11	.70	.70	.70	.70	.70	.231	1	42
12	.65	.67	.60	.60	.60	.233	4	46
13	....	.70B	....	.70B	.70	.243	....	46
14	....	....	....	.70N	.70	.225	....	46
17	Exchange Closed; President's Day							
18	....	.80B	....	.80B	.80	.287	....	46
19	.90	.90	.80	.80	.80	.263	13	57
20	.82	.95	.82	.95	.95	.281	11	68
21	.75	.75	.60	.60	.60	.232	7	74
24	.65	.80	.65	.72	.72	.254	8	76
25	.80	.80	.60	.60	.60	.197	6	77
26	.80	.80	.70	.75	.75	.212	6	83
27	.90	1.00	.90	1.00	.90	.273	15	86
28	85@.95	1.00	.80	90	.90	.296	15	97

IN MARCH

3	1.20	1.20	.95	.97	.97	.281	5	101
4	.90	.90	.90	.90	.90	.282	3	104
5	.80	.80	.80	.80	.80	.271	1	105
6	.80	.80	.80	.80	.80	.260	4	107
7	.75	.75	.70	.75B	.75	.280	6	113
10	.85	.85	.75	.75	.65	.236	4	117
11	.67	.75	.67	.75	.70	.215	3	120
12	.50	.55	.35	.50A	.50	.169	10	123
13	.45	.45	.45	.45	.45	.149	1	123
14	....	....	....	.45N	.45	.147	....	123
17	....	....	....	.45N	.45	.123	....	123
18	.45	.45	.45	.45	.45	.130	1	124
19	....	....	.35A	.35A	.35	.125	....	124
20	....	....	....	.35N	.35	.129	....	124
21	.35	.40	.35	.35	.35	.130	8	131
24	.30	.30	.30	.30	.30	.139	3	133
25	....	....	....	.30N	.20	.101	1	134
26	....	....	....	.20N	.25	.110	....	134
27	.20	.20	.20	.20	.20	.100	1	133
28	Exchange Closed; Good Friday							
31	.40	.40	.32	.32	.32	.162	54	133

IN APRIL

1	.50@.57	.57	.32	.32	.27	.136	7	138
2	.22	.25	.20	.25	.27	.135	4	140
3	.20	.25B	.20	.25B	.52	.229	1	139
4	.52	1.10	.52	1.00	.87	.360	36	166
7	.92	.92	.75	.85	.85	.409	26	153
8	.60	.90	.60	.75	.75	.409	25	166
9	.75	.75	.50	.65B@.75	.75	.255	41	190
10	.52	.75	.50	.75	.75	.311	31	203
11	.75	.75	.50	.55B	.55	.228	17	219
14	.55	.60B	.55	.55	.57	.236	4	219
15	.55	.55	.40	.55	.70	.279	39	212
16	.70	1.20	.60	1.02	1.02	.381	17	217
17	.90	1.07	.40	.40	.40	.226	125	274
18	.30	.35	.25A	.30	.32	.139	21	291
21	.30	.35B	.30	.35B	.35	.156	13	296
22	.35	.35	.25	.25	.20	.076	9	300
23	.25	.25	.25	.25	.20	.100	4	299
24	.20	.25	.20	.25	17	.084	12	302
25	.15	.20	.15	.20	17	.111	5	303
28	.15	.15	.15	.15	12	.082	2	305
29	.10	.10	.05	10	05	.029	3	305
30	.02	.05	.02	.05	.02	.010	1	305

LIVE HOG OPTION ON FUTURES — PUTS

JUNE 1986 40 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.05	.10	.05	.10	.05	.017	85	303
2	....	....	....	.05N	.02	.015	2	297
5	.02	.02	.02	.02	.02	.004	1	297
6	.02	.02	.02	.02	.02	.003	3	297
7	....	....	....	.02N	.02	.002	....	297
8	.02	.02	.02	.02	.02	.000	2	298
9	....	....	....	.02N	....	.000	....	299
12	CAB	CAB	CAB	CAB	CAB	.000	....	299
13	CAB	CAB	CAB	CAB	CAB	.000	....	300
14	CAB	CAB	CAB	CAB	CAB	.000	1	298
15	CAB	CAB	CAB	CAB	CAB	.000	4	292
16	CAB	CAB	CAB	CAB	CAB	.000	....	294
19	....	....	....	....	....	.000	....	292
20	CAB	CAB	CAB	CAB	CAB	.000	....	292
21	CAB	CAB	CAB	CAB	CAB	.000	....	292
22	CAB	CAB	CAB	CAB	CAB	.000	....	292

JUNE 1986 42 PUTS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
3	1.10	1.10	1.10	1.10	1.40	.301	1	1
6	....	....	1.30A	1.30A	1.17	.284	....	1
7	....	1.20B	....	1.20B	1.20	.284	....	1
8	....	....	....	1.20N	1.40	.329	....	1
9	....	....	....	1.40N	1.70	.367	....	1
10	....	....	1.55A	1.55A	1.55	.345	....	1
13	....	....	1.50A	1.50A	1.50	.356	....	1
14	1.50	1.50	1.30	1.30	1.45	.324	4	4
15	1.40	1.40	1.40	1.40	1.25	.290	2	5
16	1.25	1.25	1.25	1.25	1.30	.285	4	8
17	....	....	1.25A	1.25A	1.25	.298	....	8
20	1.35	1.35	1.30	1.30A	1.20	.265	32	40
21	1.10	1.10	1.10	1.10	1.20	.269	2	41
22	....	....	....	1.20N	1.10	.272	....	41
23	1.15	1.15	1.00	1.00	1.10	.268	3	44
24	1.15	1.20	1.15	1.20	1.05	.250	3	47
27	1.00	1.00	.90	1.00	1.00	.249	4	51
28	....	....	.95A	.95A	.95	.226	2	53
29	.80	.80	.75	.75	.75	.204	7	60
30	....	....	....	.75N	.75	.203	....	60
31	.75	.80	.65A	.80	.90	.270	4	59

IN FEBRUARY

3	1.00	1.00	1.00	1.00	1.00	.310	5	59
4	1.20	1.30	1.20	1.30	1.30	.331	6	62
5	1.05	1.25	1.05	1.05	1.05	.331	10	71
6	....	....	....	1.05N	1.05	.297	....	71
7	1.25	1.25	1.25	1.25	1.25	.303	1	72
10	....	....	1.20A	1.20A	1.20	.319	....	72
11	1.20	1.45	1.20	1.40	1.40	.358	7	77
12	1.30	1.30	1.25A	1.25A	1.25	.361	4	81
13	....	1.30B	....	1.30B	1.30	.373	....	81
14	1.30	1.30	1.30	1.30	1.30	.353	1	82
17	Exchange Closed; President's Day							
18	1.40	1.85	1.40	1.85	1.85	.430	8	84
19	1.70	1.70	1.55A	1.55A	1.55	.403	6	90
20	1.55	1.70	1.55	1.70	1.70	.424	20	89
21	1.65	1.65	1.20	1.32	1.32	.367	29	106
24	1.35	1.40	1.30	1.40	1.40	.396	8	111
25	1.50	1.50	1.15A	1.20	1.20	.325	35	126
26	1.20	1.25	1.20	1.20	1.20	.345	6	132
27	1.80	1.80	1.80	1.80	1.65	.421	5	132
28	1.75	1.75	1.55A	1.75	1.60	.420	1	133

IN MARCH

3	1.85	2.00	1.60	1.60	1.60	.405	11	143
4	1.60	1.60	1.50	1.50	1.50	.408	4	147
5	1.50	1.65	1.50	1.65	1.50	.395	5	149
6	1.40	1.40	1.35	1.35	1.35	.382	11	156
7	....	1.40B	1.30A	1.40B	1.40	.407	....	156
10	1.45	1.50B	1.40A	1.40A	1.25	.358	22	158
11	1.25	1.25	1.25	1.25	1.15	.337	2	160
12	1.20	1.20	.80	1.00	.95	.281	16	176
13	.80	.80	.80	.80	.80	.257	6	178
14	.80	.90	.80	.80A	.80	.256	4	182
17	.85	.85	.60	.60	.60	.226	13	189
18	.60	.75	.60	.75	.75	.239	53	242
19	.75	.75	.65	.70	.70	.233	16	244
20	.60	.70	.60	.65B	.65	.241	16	246
21	.70@.75	.75	.70	.72@.75	.70	.245	51	292
24	.67	.90	.60	.85A	.65	.262	36	294
25	.65	.65	.45	.45	.45	.207	57	319

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

JUNE 1986 42 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	.50	.50	.40	.40	.40	.224	27	334
27	.50	.50	.40	.40	.40	.211	20	348
28	Exchange Closed; Good Friday							
31	.90	.90	.60	.85	.85	.313	24	351
				IN APRIL				
1	.95	1.00	.60	.60	.67	.280	59	382
2	.40	.62	.40	.62	.67	.280	17	397
3	.75	1.25	.75	1.15@.25	1.25	.415	23	420
4	1.25	1.80	1.10	1.80	1.95	.571	71	442
7	1.80	2.17	1.55	2.00	2.10	.631	139	398
8	1.80	1.80	1.40	1.60B	1.60	.631	36	403
9	1.55	1.55	1.25	1.50	1.50	.466	17	388
10	1.50	1.60B	1.20	1.60B	1.70	.533	11	387
11	1.35	1.35	1.10	1.20B	1.32	.435	5	388
14	1.30	1.50	1.30	1.40B	1.40	.451	7	389
15	1.10	1.50	1.00	1.50	1.55	.507	24	398
16	1.80	2.40	1.80	2.17	2.10	.619	36	384
17	2.00	2.20	1.20	1.20	1.20	.442	12	371
18	1.20	1.20	.75	.90	.95	.318	18	370
21	.75	.95	.75	.95	.95	.353	9	372
22	.90	.90	.40	.40	.50	.215	27	358
23	.60	.65B	.50	.65B	.60	.264	11	357
24	.52	.60	.50A	.60	.50	.237	26	379
25	.50	.60	.50	.60	.55	.291	6	379
28	.52@.50	.52	.40	.40	.45	.249	7	380
29	.35	.40	.20	.20	.15	.120	27	378
30	.15	.15	.12	.12	.12	.056	53	347
				IN MAY				
1	.20	.20	.20	.20	.15	.086	6	346
2	....	....	....	.15N	.15	.081	....	326
5	.15	.15	.10	.10	.05	.039	7	324
6	.10	.12	.10	.10A	.05	.032	17	326
7	....	....	....	.05N	.05	.029	....	326
8	.02	.02	.02	.02	.02	.005	95	259
9	.05	.05	.02	.02	...	.006	82	247
12	CAB	CAB	CAB	CAB	CAB	.007	....	247
13	CAB	CAB	CAB	CAB	CAB	.001	....	246
14	.02	.02	CAB	CAB	CAB	.000	2	246
15	CAB	CAB	CAB	CAB	CAB	.000	....	246
16	CAB	CAB	CAB	CAB	CAB	.000	....	246
19	....	....	....	....	....	.000	3	246
20	.02	.02	.02	.02	.02	.000	1	245
21	....	....	....	.02N	.02	.000	....	245
22	....	....	....	.02N	.02	.000	....	245
23	....	....	....	.02N	.02	.000	....	....

JUNE 1986 44 PUTS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	....	....	....	1.95N	2.15	.371	....	31
3	1.95	1.95	1.90	1.90	1.90	.413	22	51
6	1.90	1.90	1.90	1.90	1.90	.394	2	49
7	2.15	2.15	2.10A	2.10A	1.90	.396	3	50
8	1.80	2.20	1.80	2.00	2.00	.446	8	56
9	2.27	2.27	2.27	2.27	2.65	.487	3	59
10	2.40	2.40	2.40	2.40	2.50	.463	3	62
13	2.50	2.50	2.40	2.40	2.50	.477	9	59
14	2.50	2.50	2.50	2.50	2.30	.443	35	88
15	2.10	2.10	2.10	2.10	2.00	.406	4	89
16	2.25	2.25	2.10	2.20	2.10	.400	15	99
17	....	....	....	2.10N	2.10	.416	1	100
20	2.02@.00	2.02	2.00	2.00	1.95	.379	3	101
21	1.92	1.92	1.90A	1.90A	1.90	.384	3	101
22	2.00	2.00	1.85	1.85	1.85	.389	2	101
23	1.85	1.85	1.75A	1.75A	1.85	.384	3	101
24	1.60	1.85	1.60	1.85	1.75	.363	7	105
27	1.50	1.50	1.45A	1.50	1.50	.364	9	104
28	1.60	1.60	1.50	1.50	1.50	.338	7	110
29	1.45	1.45	1.25	1.25	1.25	.311	7	117
30	1.45	1.45	1.20	1.20	1.20	.310	3	120
31	1.10	1.50	1.10	1.50	1.50	.391	2	121
				IN FEBRUARY				
3	2.00	2.00	1.90A	1.97A	1.97	.438	4	123
4	2.00@.10	2.30	2.00	2.30	2.30	.462	34	124
5	2.05	2.05	1.90A	1.90A	1.90	.462	3	124
6	....	....	....	1.90N	1.85	.425	....	124
7	2.10	2.10	2.00	2.00	2.00	.433	15	126
10	1.90	2.00	1.90	2.00	2.00	.453	8	131

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

JUNE 1986 44 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	2.40	2.40	2.40	2.40	2.40	.496	2	132
12	2.05@.10	2.10	2.05	2.05	2.10	.499	6	136
13	....	2.20B	....	2.20B	2.20	.514	....	135
14	2.30	2.30	2.30	2.30	2.12	.493	1	136
17	Exchange Closed; President's Day							
18	2.57	2.60B	2.57	2.60B	2.80	.575	1	135
19	2.70	2.75	2.40	2.40	2.40	.549	8	137
20	2.60	2.60	2.50	2.50	2.75	.571	7	131
21	2.55	2.55	2.27A	2.30	2.25	.513	14	138
24	2.30	2.50	2.30	2.50	2.50	.546	6	138
25	2.45	2.45	2.00	2.00	2.00	.471	5	138
26	2.15	2.15	1.90	2.00B	2.10	.494	15	149
27	2.50	2.80	2.50	2.80	2.70	.574	8	149
28	2.70	2.75B	2.50A	2.70	2.70	.545	5	153
				IN MARCH				
3	2.80	3.20	2.75A	2.75A	2.47	.533	3	153
4	....	....	....	2.47N	2.50	.535	....	153
5	....	....	....	2.50N	2.35	.524	....	150
6	2.15	2.22	2.00	2.22	2.22	.512	6	148
7	2.20	2.35B	2.20	2.35B	2.55	.538	2	149
10	2.30	2.60B	2.25	2.25	2.20	.490	4	148
11	2.00	2.25	2.00	2.00	2.00	.471	3	147
12	2.00	2.00	1.60	1.60	1.60	.412	17	163
13	1.40	1.50	1.30	1.30	1.35	.387	5	166
14	1.40	1.55	1.40	1.55	1.55	.390	5	169
17	1.45	1.47	1.35A	1.35A	1.35	.358	5	173
18	1.20	1.40	1.20	1.40	1.40	.376	5	177
19	1.55	1.60	1.40	1.40	1.40	.371	16	188
20	1.55@.50	1.55	1.20	1.35	1.35	.384	41	205
21	1.40	1.45	1.35	1.40	1.40	.391	19	220
24	1.40	1.45	1.20	1.45	1.35	.416	7	223
25	1.35	1.35	1.00	1.00	1.05	.352	9	225
26	1.00	1.10	1.00	1.10	1.10	.378	3	225
27	1.10	1.10	1.00	1.00	1.00	.366	26	242
28	Exchange Closed; Good Friday							
31	1.17	1.65	1.17	1.60	1.67	.496	15	243
				IN APRIL				
1	1.90	1.90	1.20	1.20	1.20	.462	28	251
2	1.10	1.50	1.10	1.40	1.20	.466	15	255
3	1.40	2.10B	1.40	2.10B	2.25	.614	10	253
4	2.20	3.20B	2.20	3.10	3.32	.755	59	239
7	3.50	3.55B	2.90	3.00	3.30	.808	9	239
8	2.90	3.10	2.70A	2.70A	2.70	.808	18	230
9	2.55	2.70	2.50	2.50	2.55	.677	15	229
10	2.30	3.00B	2.30	3.00B	3.05	.737	2	228
11	....	....	2.40A	2.40A	2.42	.652	1	228
14	2.60	2.60	2.60	2.60	2.50	.673	3	229
15	2.40	2.50	2.40	2.50	2.80	.723	2	230
16	3.00@.25	3.77	3.00	3.50A	3.50	.811	9	224
17	3.35	3.50	2.30	2.40B	2.50	.668	3	224
18	1.85	1.85	1.85	1.85	1.72	.544	8	226
21	1.90	2.00B	1.90	2.00B	1.92	.591	1	222
22	1.60	1.60	1.20	1.20	1.30	.431	7	219
23	1.40	1.70	1.25	1.70	1.35	.497	21	239
24	1.25	1.50B	1.25	1.40A	1.30	.466	4	234
25	1.50	1.75	1.30	1.45A	1.55	.535	12	233
28	1.15	1.20B	1.10	1.15B	1.20	.499	4	235
29	.90	1.00	.60	.60	.60	.310	40	242
30	.62	.72	.30	.50	.35	.186	50	215
				IN MAY				
1	.70	.70	.50	.50	.47	.256	11	214
2	.47	.47	.40	.40	.47	.252	5	212
5	.40	.40	.25	.25	.25	.165	3	210
6	.25	.25	.25	.25	.25	.149	5	211
7	.27	.35	.27	.30	.22	.146	26	190
8	.10	.10	.10	.10	.05	.046	7	185
9	.15	.15	.05	.05	.05	.053	75	180
12	....	....	....	.05N	.05	.076	2	180
13	.05	.05	.05	.05	.02	.024	13	178
14	05	.05	.02A	.02A	.02	.007	1	172
15	CAB	CAB	CAB	CAB	CAB	.010	1	171
16	CAB	.02B	CAB	CAB	.02	.019	1	171
19	....	....	....	.02N	.02	.000	....	167
20	.02	.02	.02	.02	.02	.000	7	162
21	.02	.02	.02	.02	.02	.000	3	162
22	CAB	CAB	CAB	CAB	CAB	.000	....	162

LIVE HOG OPTION ON FUTURES — PUTS
JUNE 1986 46 PUTS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	....	....	2.50A	2.85N	2.70	.483	....	3
3	....	....	....	2.70N	3.20	.527	....	3
6	2.90	2.90	2.90	2.90	2.90	.509	3	6
7	....	2.95B	....	2.95B	2.95	.511	....	6
8	....	....	....	2.95N	3.35	.562	....	6
9	....	....	....	3.35N	3.80	.603	....	6
10	....	....	3.60A	3.60A	3.60	.580	....	6
13	....	....	....	3.60N	3.70	.595	....	6
14	....	....	....	3.70N	3.40	.562	....	6
15	3.10	3.10	3.10	3.10	3.10	.525	5	11
16	3.00	3.00	3.00	3.00	3.10	.519	1	12
17	3.25	3.25	3.25	3.25	3.20	.536	2	14
20	....	....	3.10A	3.10A	2.90	.499	....	14
21	....	....	....	2.90N	2.95	.505	....	14
22	....	....	....	2.95N	2.97	.510	....	14
23	2.90	2.90	2.60	2.70	2.30	.506	17	28
24	....	2.50B	....	2.50B	2.72	.485	1	29
27	....	....	2.30A	2.30A	2.60	.487	....	29
28	2.45	2.45	2.20	2.20	2.30	.459	2	31
29	2.20	2.25	2.15A	2.15A	2.15	.430	8	37
30	2.00	2.15	2.00	2.15	2.15	.430	3	40
31	....	2.50B	....	2.50B	2.57	.518	1	41

IN FEBRUARY

3	....	2.60B	....	2.60B	3.10	.567	....	41
4	3.00	3.30B	3.00	3.30B	3.30	.592	52	60
5	2.80	2.90B	2.75	2.90B	2.85	.592	50	106
6	3.00@.02	3.02	3.00	3.02	3.07	.555	2	107
7	3.25	3.25	3.25	3.25	3.10	.564	1	107
10	3.00	3.00	3.00	3.00	3.15	.586	1	107
11	3.15	3.35B	3.15	3.35B	3.45	.628	5	112
12	....	....	3.40A	3.40A	3.40	.632	....	112
13	....	....	....	3.40N	3.55	.647	....	112
14	....	....	....	3.55N	3.40	.628	....	112
17	Exchange Closed; President's Day							
18	3.85	4.05	3.85	4.05	4.20	.706	4	113
19	....	....	3.70A	3.70A	3.90	.682	....	113
20	....	....	....	3.90N	4.10	.703	....	113
21	3.70	3.70	3.60A	3.60A	3.65	.651	3	113
24	....	3.70B	....	3.70B	3.85	.683	....	113
25	....	....	3.45A	3.45A	3.20	.615	....	113
26	....	....	....	3.20N	3.25	.637	....	113
27	....	4.00B	....	4.00B	4.10	.711	....	113
28	4.00	4.15B	4.00	4.15B	4.00	.661	1	113

IN MARCH

3	....	4.25B	....	4.00N	3.85	.652	....	113
4	....	....	3.75A	3.75A	3.85	.655	....	113
5	4.00	4.00	3.90A	3.90A	3.82	.645	90	38
6	....	....	3.50A	3.50A	3.60	.634	10	48
7	3.50	3.50	3.50	3.50	3.90	.660	1	48
10	....	3.95B	3.75A	3.75A	3.30	.618	....	30
11	....	....	....	3.30N	3.05	.603	....	30
12	....	....	2.70A	2.70A	2.50	.548	....	30
13	2.50	2.50	2.40	2.40	2.35	.526	8	37
14	2.50	2.55	2.50	2.55	2.45	.531	1	38
17	2.70	2.70	2.15	2.15	2.07	.503	3	40
18	2.05	2.35	2.05	2.35	2.30	.524	7	46
19	2.25	2.25	2.25	2.25	2.25	.521	1	45
20	2.25@.20	2.25	2.20	2.25B	2.35	.538	5	50
21	2.50	2.50	2.40	2.50	2.40	.547	7	53
24	....	2.55B	....	2.55B	2.55	.578	....	56
25	1.85	1.95B	1.85	1.90	1.95	.515	2	55
26	2.00	2.05	2.00	2.05	2.05	.546	57	89
27	....	....	....	2.05N	2.05	.537	2	90
28	Exchange Closed; Good Friday							
31	2.60	2.80B	2.60	2.80B	2.92	.673	7	97

IN APRIL

1	3.30	3.40B	2.75A	2.75A	2.65	.644	4	97
2	2.50	2.60	2.25A	2.60	2.65	.652	4	98
3	3.30	3.50	3.05A	3.50	3.77	.780	2	95
4	4.07	4.50	4.07	4.50	5.02	.880	7	102
7	....	....	5.00A	5.00A	5.55	.917	....	88
8	4.50	4.50	4.35A	4.35A	4.35	.917	3	99
9	3.82	4.25B	3.82	3.82	4.15	.837	3	98
10	3.70	4.30B	3.70	4.30B	4.65	.877	4	100
11	4.55	4.55	3.80A	3.80A	4.00	.821	1	100
14	....	4.20B	....	4.10B	4.07	.839	....	97
15	3.90	4.20B	3.85A	4.20B	4.47	.872	1	92
16	....	5.50	4.40A	5.50	5.27	.924	....	92
17	5.50	5.50	4.10A	4.10A	4.05	.838	89	130
18	3.20	3.20	3.10A	3.20	3.07	.747	2	132

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS
JUNE 1986 46 PUTS
IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	....	3.50B	....	3.07N	3.32	.790	....	132
22	....	....	2.60A	2.60A	2.25	.660	....	130
23	2.50	2.60B	2.50	2.60B	2.72	.721	1	130
24	....	2.90B	....	2.72N	2.50	.698	....	130
25	....	2.75B	....	2.75B	2.92	.757	....	130
28	....	....	2.50A	2.50A	2.60	.740	....	130
29	2.15	2.15	1.70	1.70	1.75	.562	3	130
30	1.70	1.70	1.00	1.00	.90	.410	7	132

IN MAY

1	1.20	1.35	1.00	1.30	1.27	.510	8	135
2	1.50	1.50	1.00	1.20	1.27	.510	10	142
5	1.00	1.00	.87A	.87A	.82	.412	22	149
6	.80	1.00	.75	.77	.75	.395	12	157
7	.90	.90	.80A	.80A	.72	.400	14	165
8	.50	.50	.30	.40	.30	.198	15	171
9	.30	.30	.25	.25	.30	.224	9	177
12	.40	.45	.40	.45	.45	.320	26	201
13	.50	.50	.20	.20	.15	.168	62	147
14	.10	.10	.10	.10	.10	.086	37	140
15	.15	.15	.15	.15	.10	.119	1	140
16	.30	.35B	.30	.30	.17	.191	52	133
19	.20	.20	.05A	.05A	.02	.017	3	132
20	....	....	....	.02N	.02	.007	....	132
21	CAB	CAB	CAB	CAB	CAB	.024	....	132
22	CAB	CAB	CAB	CAB	CAB	.000	....	132
23	CAB	CAB	CAB	CAB	CAB	.000	1	....

JUNE 1986 48 PUTS
IN MAY 1986

8	.80	1.00	.80	.80	1.00	.477	8	7
9	1.00	1.10B	.90	1.05	1.07	.525	13	20
12	....	1.25B	....	1.25B	1.50	.675	....	20
13	1.20	1.20	.90A	.90A	.75	.500	1	19
14	.70	.80B	.60	.60	.50	.365	16	29
15	.50	.70	.50	.70	.65	.460	39	66
16	1.40	1.40	1.25A	1.25A	.97	.609	2	66
19	.25	.25	.25	.25	.20	.279	25	89
20	.25	.25	.12A	.25	.15	.252	4	93
21	.15	.85B	.10A	.75	.45	.557	3	92
22	....	....	.40A	.40A	.20	.329	....	92
23	.05	.05	.02	.02	.02	.060	110	....

JUNE 1986 50 PUTS
IN MAY 1986

8	2.35	2.35	2.30A	2.30A	2.25	.759	50	50
9	2.40	2.40	2.40	2.40	2.52	.802	35	50
12	....	2.65B	....	2.65B	3.15	.909	....	50
13	....	....	3.00A	3.00A	2.20	.822	....	50
14	2.05	2.05	2.00	2.00	1.55	.737	30	80
15	....	2.15B	....	2.15B	1.95	.825	....	80
16	....	2.75B	....	2.75B	2.57	.916	....	80
19	....	1.25	1.25	1.25	1.32	.807	2	82
20	1.25	1.25	1.20A	1.25	1.32	.842	50	132
21	....	2.50B	....	2.50B	2.17	.985	....	132
22	....	....	....	2.17N	1.72	.991	....	132
23	....	....	1.25A	1.25A	.92	.901	....	50
26	Exchange Closed; Memorial Day							
27	....	....	....	....	....	.840	....	....

JULY 1986 38 PUTS
IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	....	....	....	.75N	.75	.120	....	1
3	....	....	....	.75N	.80	.127	....	1
6	....	....	....	.80N	.45	.122	....	1
7	....	....	....	.45N	.45	.121	....	1
8	....	....	....	.45N	.60	.139	....	1
9	....	....	....	.60N	.55	.151	....	1
10	....	....	....	.55N	.55	.144	....	1
13	....	....	....	.55N	.57	.151	....	1
14	....	....	....	.57N	.45	.127	....	1
15	....	....	....	.45N	.40	.108	....	1
16	....	....	....	.40N	.37	.106	....	1
17	....	....	....	.37N	.37	.106	....	1
20	....	.40B	....	.40B	.40	.099	....	1
21	....	....	....	.40N	.37	.094	....	1
22	....	....	....	.37N	.35	.091	....	1
23	....	....	....	.35N	.32	.087	....	1

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

JULY 1986 38 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	....	....	....	.32N	.30	.082	....	1
27	....	....	....	.30N	.30	.083	....	1
28	....	....	....	.30N	.30	.078	....	1
29	....	....	....	.30N	.30	.070	....	1
30	.20	.20	.20	.20	.20	.073	50	51
31	....	.30B	....	.30B	.30	.093	....	51

IN FEBRUARY

3	.35	.35	.35	.35	.35	.111	30	81
4	....	....	....	.35N	.35	.124	....	81
5	.40	.40	.40	.40	.40	.124	1	82
6	.35	.35	.35	.35	.35	.106	20	101
7	....	....	....	.35N	.35	.108	....	101
10	.40	.40	.40	.40	.40	.113	20	121
11	....	....	....	.40N	.40	.129	....	121
12	....	....	....	.40N	.40	.125	....	121
13	....	....	....	.40N	.40	.131	....	121
14	....	....	....	.40N	.40	.127	....	121
17	Exchange Closed; President's Day							
18	....	....	....	.40N	.40	.167	....	121
19	....	....	....	.40N	.40	.146	....	121
20	....	....	....	.40N	.40	.160	....	121
21	....	....	....	.40N	.40	.135	....	121
24	....	....	....	.40N	.40	.145	....	121
25	....	....	....	.40N	.40	.115	....	121
26	....	....	....	.40N	.40	.124	....	121
27	....	.45B	....	.45B	.45	.174	....	121
28	....	.50B	....	.50B	.50	.212	....	121

IN MARCH

3	....	.55B	....	.55B	.55	.189	....	121
4	.45	.50	.45	.50	.50	.183	46	128
5	.30	.30	.30	.30	.30	.175	3	130
6	....	....	....	.30N	.30	.169	....	130
7	....	....	....	.30N	.30	.179	....	130
10	....	.40B	....	.40B	.40	.162	....	130
11	.30	.30	.25	.30@.25	.25	.156	3	133
12	.30	.30	.25	.25	.25	.114	53	186
13	.25	.25	.20	.20	.20	.103	4	190
14	.20	.20	.20	.20	.20	.095	1	190
17	.15	.15	.15	.15	.15	.079	1	191
18	.15	.15	.15	.15	.15	.083	1	192
19	....	.20B	....	.20B	.20	.079	....	191
20	.30	.30	.20	.20	.20	.078	25	216
21	....	.25B	....	.25B	.25	.073	1	217
24	.25	.25	.25	.25	.25	.080	10	217
25	.15	.15	.15	.15	.15	.063	1	218
26	....	....	....	.15N	.15	.070	....	217
27	....	....	....	.15N	.15	.067	....	217
28	Exchange Closed; Good Friday							
31	....	....	....	.15N	.15	.103	....	217

IN APRIL

1	.30	.30	.15A	.15A	.15	.088	1	218
2	....	....	....	.15N	.15	.085	....	218
3	....	.25B	....	.25B	.25	.136	....	218
4	.50	.50	.35	.40A@.35	.40	.213	1	219
7	.75	.75	.75	.75	.75	.223	89	306
8	.60	.65	.25	.25	.25	.223	14	320
9	.35	.35	.25	.25	.25	.145	8	324
10	.30	.30	.30	.30	.30	.179	1	325
11	.40	.40	.25	.25	.25	.133	3	325
14	.50	.50	.35A	.35A	.35	.130	8	333
15	.50	.50	.40A	.50	.40	.147	2	333
16	.50	.80	.50	.80	.70	.210	12	343
17	.70@.80	.80	.40A	.40A	.40	.127	9	352
18	....	....	.35A	.35A	.35	.096	3	355
21	....	....	....	.35N	.35	.106	....	352
22	.30	.30	.20	.20	.20	.066	3	354
23	.15	.20B	.15	.20B	.20	.079	2	354
24	....	.25B	....	.25B	.25	.071	....	354
25	....	....	....	.25N	.25	.083	....	354
28	....	....	....	.25N	.25	.064	....	354
29	.15	.15	.10	.10	.10	.032	15	369
30	.05	.05	.05	.05	.05	.020	5	369

IN MAY

1	....	....	....	.05N	.05	.027	....	369
2	....	....	....	.05N	.05	.025	....	369
5	.02	.02	.02	.02	.02	.015	6	369
6	....	....	....	.02N	.02	.013	....	363
7	....	....	....	.02N	.02	.013	....	363

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

JULY 1986 38 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	....	....	....	.02N	.02	.004	....	363
9	....	....	....	.02N	.02	.005	....	363
12	....	....	....	.02N	.02	.007	....	363
13	....	....	....	.02N	.02	.003	....	363
14	....	....	....	.02N	.02	.002	....	363
15	....	....	....	.02N	.02	.004	....	363
16	....	....	....	.02N	.02	.005	....	363
19	....	....	....	.02N	.02	.001	....	363
20	....	....	....	.02N	.02	.002	....	363
21	....	....	....	.02N	.02	.004	....	363
22	....	....	....	.02N	.02	.003	....	363
23	....	....	....	.02N	.02	.001	....	363
26	Exchange Closed; Memorial Day							
27	....	....	....	.02N	.02	.000	....	363
28	....	....	....	.02N	.02	.000	....	363
29	....	....	....	.02N	.02	.000	....	363
30	....	....	....	.02N	.02	.000	....	363

IN JUNE

2	....	....	....	.02N	.02	.000	....	363
3	....	....	....	.02N	.02	.000	....	363
4	....	....	....	.02N	.02	.000	....	363
5	....	....	....	.02N	.02	.000	....	363
6	....	....	....	.02N	.02	.000	....	363
9	....	....	....	.02N	.02	.000	....	363
10	....	....	....	.02N	.02	.000	....	363
11	CAB	CAB	CAB	CAB	CAB	.000	25	347
12	CAB	CAB	CAB	CAB	CAB	.000	....	339
13	CAB	CAB	CAB	CAB	CAB	.000	....	339
16	CAB	CAB	CAB	CAB	CAB	.000	....	339
17	CAB	CAB	CAB	CAB	CAB	.000	....	339
18	CAB	CAB	CAB	CAB	CAB	.000	....	339
19	CAB	CAB	CAB	CAB	CAB	.000	....	339

JULY 1986 40 PUTS

IN FEBRUARY 1986

3	.55	.55	.55	.55	.55	.187	1	1
4	....	.80B	....	.80B	.80	.207	....	1
5	....	....	.70A	.70A	.70	.207	....	1
6	.70	.70	.70	.70	.70	.181	1	1
7	....	....	....	.70N	.70	.185	....	1
10	....	....	....	.70N	.70	.193	....	1
11	....	....	....	.70N	.70	.216	....	1
12	....	....	....	.70N	.70	.211	....	1
13	.90	.90	.90	.90	.90	.220	5	6
14	.82	.82	.82	.82	.82	.215	1	7
17	Exchange Closed; President's Day							
18	1.00	1.00	1.00	1.00	1.00	.271	2	9
19	1.00	1.00	1.00	1.00	1.00	.243	1	10
20	1.00	1.00	1.00	1.00	1.00	.263	1	11
21	.75	.75	.75	.75	.75	.228	1	12
24	.80	.80	.80	.80	.80	.243	5	17
25	.75	.75	.70	.70	.70	.202	2	19
26	....	....	....	.70N	.70	.216	....	19
27	.70	.90	.70	.90	.90	.284	11	30
28	.85	.90B	.85	.90B	.90	.309	2	30

IN MARCH

3	1.20	1.20	1.10	1.10	1.10	.283	4	32
4	....	....	1.00A	1.00A	1.00	.276	....	32
5	1.00	1.00	.90	.90	.90	.266	3	34
6	.90	.90	.90	.90	.90	.258	2	36
7	....	....	....	.90N	.90	.272	....	36
10	.95	.95	.95	.95	.90	.252	1	36
11	.90	.90	.90	.90	.90	.247	3	40
12	.75	.80	.70A	.70A	.70	.193	3	43
13	.65	.67	.65	.65A	.65	.179	5	48
14	....	....	....	.65N	.65	.168	1	49
17	.55	.55	.40	.40	.40	.147	3	52
18	.40	.40	.40	.40	.40	.154	4	50
19	.60	.60	.57A	.57A	.57	.148	1	49
20	.55	.55	.55	.55	.55	.149	4	53
21	.47	.55	.47	.55	.55	.141	24	77
24	....	....	.45A	.55N	.50	.155	6	83
25	.40	.40	.30	.30	.30	.129	12	90
26	....	....	....	.30N	.30	.142	2	89
27	....	....	....	.30N	.30	.138	....	87
28	Exchange Closed; Good Friday							
31	.50	.50	.50	.50	.50	.201	4	87

LIVE HOG OPTION ON FUTURES — PUTS

JULY 1986 40 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.65	.65	.65	.65	.50	.179	3	90
2	.47	.47	.47	.47	.47	.176	....	90
3	.50	.55B	.50	.55B	.55	.257	4	92
4	.90	1.25	.75	1.25	1.25	.365	13	96
7	1.20	1.20	1.00	1.10	1.10	.385	31	123
8	1.10@ 15	1.15	.90	.90	.90	.385	16	134
9	.95	1.00	.87A	.87A	.87	.279	4	137
10	.75	.90	.75	.90	.90	.328	17	153
11	1.00	1.00	.75	.80	.80	.262	38	179
14	.90	1.00	.90	1.00	.90	.260	4	180
15	.85	.85	.75	.85	.85	.285	13	186
16	1.10	1.30	1.10	1.20	1.20	.372	14	185
17	1.50	1.50	.95	.95	.90	.255	38	203
18	.87	.87	.70	.70	.70	.205	31	227
21	.80	.80	.67	.70B	.70	.224	13	234
22	.75	.75	.50	.50	.50	.156	7	240
23	.60	.80	.50	.80	.80	.179	28	261
24	.55	.65	.45	.50@ .45	.45	.165	11	272
25	.60	.70	.55	.65	.65	.187	19	290
28	.40	.50	.40	.50	.50	.157	2	290
29	....	....	.30A	.30A	.30	.090	....	290
30	.35	.35	.30A	.30A	.30	.062	....	290

IN MAY

1	.30	.30	.30	.30	.30	.080	1	291
2	....	....	....	.30N	.25	.076	....	291
5	.05	.05	.05	.05	.05	.052	2	290
6	....	....	....	.05N	.05	.048	....	288
7	.20	.20	.20	.20	.20	.048	2	290
8	....	....	.10A	.10A	.07	.021	1	286
9	.10	.10	.05	.05	.05	.023	12	287
12	....	....	....	.05N	.05	.033	....	287
13	.05	.05	.05	.05	.05	.017	1	287
14	....	....	....	.05N	.05	.011	....	285
15	.05	.05	.05	.05	.05	.020	....	285
16	....	....	....	.05N	.05	.027	2	288
19	....	....	....	.05N	.02	.011	....	288
20	....	....	....	.02N	.02	.013	....	288
21	....	.05B	....	.05B	.05	.024	....	288
22	....	....	....	.05N	.05	.021	....	288
23	....	....	....	.05N	.05	.008	....	288
26	Exchange Closed; Memorial Day							
27	....	....	....	.05N	.02	.005	....	288
28	.02	.02	.02	.02	.02	.001	2	288
29	....	....	....	.02N	02	.002	....	288
30	....	....	....	.02N	.02	.002	....	288

IN JUNE

2	....	....	....	.02N	.02	.000	....	288
3	....	....	....	.02N	.02	.001	....	288
4	....	....	....	.02N	.02	.001	....	288
5	....	....	....	.02N	.02	.000	....	288
6	....	....	....	.02N	.02	.000	....	288
9	....	....	....	.02N	.02	.000	....	288
10	....	....	....	.02N	02	.000	....	288
11	....	....	....	02N	.02	.000	....	288
12	....	....	....	.02N	.02	.000	....	288
13	....	....	....	.02N	.02	.000	....	288
16	....	....	....	.02N	.02	.000	....	285
17	....	....	....	.02N	.02	.000	....	285
18	....	....	....	.02N	....	.000	....	285
19	CAB	CAB	CAB	CAB	CAB	.000	1	284

JULY 1986 42 PUTS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	....	....	....	1.30N	1.35	.279	....	17
3	....	....	....	1.35N	1.45	.292	....	17
6	....	....	....	1.45N	1.37	.285	....	17
7	....	....	....	1.37N	1.37	.285	....	17
8	....	....	....	1.37N	.90	.314	....	17
9	....	....	....	.90N	1.00	.334	....	17
10	....	1.45B	....	1.45B	1.57	.323	....	17
13	....	....	....	1.57N	1.00	.335	....	17
14	....	....	....	1.00N	1.45	.298	....	17
15	....	....	....	1.45N	1.25	.267	....	17
16	....	....	....	1.25N	1.20	.263	....	17
17	....	1.35B	....	1.35B	1.35	.265	....	17
20	1.25	1.25	1.25	1.25	1.20	.254	2	19
21	....	....	....	1.20N	1.17	.245	....	19
22	....	....	....	1.17N	1.15	.240	....	19
23	1.15	1.15	1.15	1.15	1.00	.232	1	20

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

JULY 1986 42 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	....	1.05B	....	1.05B	1.07	.225	....	20
27	1.00	1.00	1.00	1.00	1.00	.227	1	21
28	....	....	....	1.00N	1.00	.219	....	21
29	....	....	....	1.00N	1.00	.203	....	21
30	....	....	.90A	.90A	.90	.210	....	21
31	....	1.00B	....	1.00B	1.00	.249	....	21

IN FEBRUARY

3	1.00	1.00	1.00	1.00	1.00	.285	1	21
4	1.10	1.30B	1.10	1.15B	1.15	.310	1	22
5	....	....	....	1.15N	1.10	.310	....	22
6	1.10	1.10	1.10	1.10	1.10	.278	20	42
7	1.25	1.25	1.25	1.25	1.25	.283	1	42
10	....	....	....	1.25N	1.25	.295	....	42
11	1.25	1.25	1.25	1.25	1.25	.324	14	56
12	....	....	....	1.25N	1.25	.318	....	56
13	1.25	1.25	1.25	1.25	1.25	.330	4	60
14	1.45	1.45	1.45	1.45	1.45	.324	1	60
17	Exchange Closed; President's Day							
18	1.60@ .80	1.80	1.60	1.80	1.80	.393	4	62
19	1.50	1.50	1.50	1.50	1.50	.361	1	62
20	....	....	....	1.50N	1.65	.384	....	62
21	1.50	1.50	1.50	1.50	1.50	.344	1	62
24	1.50	1.50	1.50	1.50	1.50	.363	2	62
25	1.50	1.50	1.25	1.25	1.25	.313	4	61
26	1.20	1.25	1.20	1.25	1.35	.331	4	63
27	1.65	2.05	1.65	2.00A	2.00	.413	8	59
28	1.50	1.50	1.50	1.50	1.80	.416	1	60

IN MARCH

3	2.00@ .05	2.05	1.80	1.85	1.85	.389	66	102
4	1.85	1.85	1.65A	1.65A	1.65	.381	9	110
5	1.60	1.65	1.50	1.60	1.60	.371	46	146
6	1.45	1.50	1.35A	1.40	1.40	.362	48	180
7	1.47	1.65	1.30	1.65	1.65	.378	62	217
10	1.65	1.65	1.40	1.40	1.40	.358	18	222
11	1.30	1.45B	1.30	1.35	1.35	.355	36	253
12	1.25	1.25	1.00	1.05	1.05	.292	23	270
13	1.05	1.05	.85	1.00	1.00	.276	14	273
14	....	....	....	1.00N	1.00	.264	....	272
17	1.05	1.05	.80	80	.80	.240	10	277
18	....	....	....	.80N	.80	.251	....	276
19	1.00	1.00	.90	1.00	1.00	.245	12	279
20	.90	1.00	.90	.95	.95	.247	23	288
21	.90	.95	.75	.90	.90	.238	16	297
24	.90	1.00	.90	.90	.90	.260	18	299
25	.90	.90	.55	.60B	.60	.226	63	300
26	.90	.90	.60	.60	.60	.246	52	340
27	.60	.75	.60	.60	.60	.244	14	342
28	Exchange Closed; Good Friday							
31	.85	1.25	.85	1.00	1.00	.332	53	382

IN APRIL

1	1.15@ .20	1.35	.82	.82	.82	.306	85	456
2	.75	1.00	.75	.90B@ 1.00	1.00	.304	30	456
3	1.00	1.30B	.85	1.30B	1.50	.410	5	456
4	1.60	2.25	1.60	2.25	2.25	.533	35	438
7	2.00	2.25	1.90	2.10	2.30	.561	77	440
8	1.90	2.00	1.80	1.80	1.80	.561	8	446
9	1.75	1.75	1.65	1.75	1.62	.445	13	448
10	1.50	2.15	1.50	2.15	2.05	.502	27	460
11	1.80	1.80	1.50	1.50	1.50	.426	....	460
14	1.65	1.65	1.60	1.60	1.60	.426	39	497
15	1.50	1.75	1.50	1.75	1.75	.456	6	528
16	1.70	2.30	1.70	2.10	2.10	.552	21	538
17	2.10	2.20B	1.80	1.80	1.60	.419	5	538
18	1.50	1.50	1.25	1.25	1.25	.357	12	540
21	1.45	1.45	1.25	1.45	1.45	.384	50	572
22	1.45	1.45	1.00	1.00	1.00	.294	21	582
23	.90	1.15B	.90	1.15B	1.15	.326	131	614
24	1.15	1.15	1.05	1.10A	1.10	.308	30	632
25	.95	1.20	.95	1.20	1.20	.339	6	634
28	1.00	1.00	.85	.85	.95	.301	12	635
29	.85	.85	.60	.60	.60	.196	26	642
30	.60	.60	.40	60	.40	.147	11	645

IN MAY

1	.70	.70	.50	.60A	.60	.182	7	649
2	.40	.45B	.40	.45B	.50	.176	5	648
5	.52	.52	.30	.30	.30	.134	28	649
6	.40	.40	.40	.40	.40	.126	5	648
7	.40	.40	.40	.40	.40	.128	2	647

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

JULY 1986 42 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	.25	.30	.15	.15	.15	.067	28	631
9	.20	.20	.15	.15	.15	.073	136	614
12	....	.20B	....	.20B	.20	.101	1	614
13	.15	.15	.15	.15	.15	.062	5	610
14	.17	.17	.10	.10	.10	.046	25	523
15	.10	.15	.10	.15	.15	.072	54	526
16	.30	.30	.30	.30	.25	.092	1	526
19	.20	.20	.05	.05	.05	.048	12	537
20	....	....	....	.07B	.10	.054	1	533
21	.12	.15B	.12	.15B	.15	.088	101	583
22	.15	.15	.15	.15	.15	.082	50	533
23	.10	.10	.10	.10	.10	.041	31	533
26	Exchange Closed; Memorial Day							
27	.05	.05	.05	.05	.05	.033	1	534
28	.05	.05	.02	.02	.02	.011	45	529
29	....	....	....	.02N	.02	.019	....	529
30	.02	.05B	.02	.05B	.05	.019	1	493

IN JUNE

2	.02	.05	.02	.02	.02	.009	177	387
3	.02	.02	.02	.02	.02	.012	11	387
4	.05	.05	.05	.05	.05	.015	1	387
5	....	....	....	.05N	.02	.007	....	387
6	....	....	....	.02N	.02	.003	....	387
9	CAB	CAB	CAB	CAB	CAB	.000	1	385
10	CAB	CAB	CAB	CAB	CAB	.000	....	381
11	CAB	CAB	CAB	CAB	CAB	.000	....	381
12	CAB	CAB	CAB	CAB	CAB	.000	....	381
13	CAB	CAB	CAB	CAB	CAB	.000	1	380
16	CAB	CAB	CAB	CAB	CAB	.000	....	379
17	CAB	CAB	CAB	CAB	CAB	.000	....	379
18	CAB	CAB	CAB	CAB	CAB	.000	....	379
19	CAB	CAB	CAB	CAB	CAB	.000	....	379

JULY 1986 44 PUTS

IN JANUARY 1986

7	2.00	2.00	2.00	2.00	2.00	.385	2	2
8	....	....	....	2.00N	1.55	.418	....	2
9	2.27	2.27	2.27	2.27	2.60	.441	1	3
10	....	....	....	2.60N	2.40	.429	....	3
13	....	2.50B	....	2.50B	2.55	.444	....	3
14	2.50	2.50	2.50	2.50	2.20	.402	9	10
15	1.90	1.90	1.90	1.90	1.95	.368	10	15
16	....	....	....	1.95N	1.90	.364	....	15
17	....	....	....	1.90N	1.90	.366	....	15
20	....	....	....	1.90N	1.85	.355	....	15
21	....	....	....	1.85N	1.75	.345	....	15
22	....	....	....	1.75N	1.70	.340	....	15
23	....	....	....	1.70N	1.65	.331	....	15
24	....	....	....	1.65N	1.72	.322	....	15
27	1.50	1.50	1.50	1.50	1.50	.326	4	15
28	1.75	1.75	1.70A	1.70A	1.70	.317	1	15
29	....	....	1.50A	1.50A	1.50	.297	....	15
30	....	....	1.25A	1.25A	1.25	.306	....	15
31	1.30	1.70B	1.30	1.70B	1.70	.353	1	16

IN FEBRUARY

3	1.90	1.90	1.90	1.90	1.90	.396	2	17
4	1.90	2.30	1.85	2.30	2.30	.424	10	23
5	....	....	2.00A	2.00A	1.90	.424	....	23
6	....	....	....	1.90N	1.87	.388	....	23
7	2.00	2.00	2.00	2.00	2.00	.395	1	23
10	....	....	....	2.00N	2.00	.410	1	24
11	....	2.10B	....	2.10B	2.10	.443	....	24
12	....	....	....	2.10N	2.10	.437	....	24
13	....	....	....	2.10N	2.20	.450	....	24
14	....	....	....	2.20N	2.20	.444	....	24
17	Exchange Closed; President's Day							
18	2.80	2.80	2.80	2.80	2.80	.520	....	24
19	....	....	2.50A	2.50A	2.50	.487	25	45
20	....	....	....	2.50N	2.65	.512	....	45
21	....	....	2.50A	2.50A	2.50	.469	....	45
24	....	....	2.45A	2.45A	2.45	.492	....	45
25	2.40	2.40	2.10	2.10	2.10	.438	3	47
26	2.00	2.25	2.00	2.10	2.15	.459	1	49
27	2.75	2.75	2.75	2.75	2.85	.546	3	52
28	2.85	2.85	2.85	2.85	2.85	.525	1	52

LIVE HOG OPTION ON FUTURES — PUTS

JULY 1986 44 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	2.90B	....	2.90B	2.50	.499	....	52
4	2.35	2.35	2.35	2.35	2.45	.491	11	57
5	....	....	....	2.45N	2.35	.480	....	57
6	....	....	....	2.35N	2.25	.472	....	57
7	2.45	2.45	2.45	2.45	2.45	.489	1	57
10	....	....	....	2.45N	2.20	.470	....	57
11	2.25	2.25	2.25	2.25	2.25	.470	1	58
12	2.10	2.10	1.90	1.90A	1.90	.404	2	58
13	1.90	1.90	1.70A	1.80	1.80	.389	13	67
14	1.75	1.75	1.65	1.70	1.70	.377	9	74
17	1.70	1.70	1.50	1.55	1.50	.352	7	81
18	1.65	1.65	1.50	1.60	1.60	.367	7	89
19	1.75@.70	1.85	1.60	1.65	1.65	.361	105	188
20	1.65	1.65	1.50	1.65	1.65	.366	69	250
21	1.60	1.65	1.35	1.65	1.65	.356	60	303
24	1.50	1.65	1.40	1.60	1.60	.385	52	323
25	1.55	1.55	1.30	1.40	1.40	.347	24	342
26	1.30	1.50	1.30	1.50	1.50	.374	23	353
27	1.52	1.55	1.50	1.50	1.50	.375	6	356
28	Exchange Closed; Good Friday							
31	1.85	2.00	1.75	2.00	2.00	.481	16	357

IN APRIL

1	2.00	2.15B	1.65	1.65	1.65	.455	55	337
2	1.60@.40	1.80	1.40	1.70	1.70	.455	13	333
3	1.80	2.30B	1.80	2.30B	2.50	.570	3	334
4	2.50	3.40	2.50	3.30	3.50	.689	29	317
7	3.50	3.50	3.00	3.50	3.75	.718	14	304
8	3.00	3.15	3.00	3.00	2.90	.718	10	298
9	3.00	3.00	2.70	2.70	2.75	.614	7	292
10	....	2.80B	2.70A	2.80B	3.15	.668	....	292
11	2.40	2.40	2.40	2.40	2.70	.596	1	291
14	2.80	2.80	2.60	2.80	2.50	.598	5	292
15	2.40@.25	2.70B	2.25	2.70B	2.95	.627	2	291
16	....	3.55B	....	3.55B	3.70	.715	....	291
17	....	3.65B	3.10	3.10	2.70	.591	2	290
18	2.20	2.25	2.10	2.25	2.17	.527	18	284
21	2.50	2.50	2.20	2.25B	2.30	.559	4	285
22	2.15	2.15	1.85	1.85	1.80	.461	21	305
23	2.00	2.00	1.80	2.00B	2.00	.498	8	313
24	2.00	2.20	1.85	1.85	1.85	.479	9	320
25	1.90	2.05B	1.90	1.90	2.00	.514	3	317
28	2.00	2.00	1.85	1.85B@.90	1.90	.477	3	319
29	1.50	1.50	1.25	1.25	1.25	.348	34	339
30	1.20	1.30	1.00	1.00	1.00	.280	50	387

IN MAY

1	1.22@.05	1.40	1.00	1.00	1.00	.332	35	412
2	1.25	1.25	1.00	1.02B	1.02	.325	6	416
5	1.10	1.10	.80	.80	.80	.269	13	421
6	.75	.85	.75	.80A	.75	.259	13	433
7	.90@1.00	1.00	.75	.80	.80	.265	76	506
8	.70	.70	.40	.40	.40	.162	242	503
9	.40	.50	.40	.50B	.50	.175	56	512
12	.40	.65	.40	.65	.65	.229	3	495
13	.65	.65	.50	.50	.50	.159	12	506
14	.40	.40	.40	.40	.40	.128	3	512
15	.40	.50	.40	.50	.50	.184	9	521
16	.60	.75	.60	.65	.65	.223	37	553
19	.50	.50	.40	.40	.40	.140	5	558
20	.25	.30	.25	.30	.45	.156	4	554
21	.45	.80	.45	.62	.62	.226	125	556
22	.65	.65	.55	.55	.55	.216	56	610
23	.40	.45	.35	.35	.30	.129	19	561
26	Exchange Closed; Memorial Day							
27	.35	.35	.25	.30	.30	.119	28	567
28	.20@.25	.25	.12	.12	.12	.052	54	576
29	.15	.20	.12	.15	.15	.082	35	569
30	.15@.12	.15	.12	.15B	.15	.084	3	569

IN JUNE

2	.12	.12	.07	.10B	.10	.056	76	607
3	.10	.15	.10	.15	.15	.068	6	613
4	.12	.12	.12	.12	.12	.084	1	573
5	....	.15B	....	.12N	.10	.051	....	573
6	....	....	....	.10N	.10	.033	....	573
9	.05	.05	.05	.05	.02	.010	2	573
10	.02	.02	.02	.02	.02	.009	7	573
11	.02	.02	.02	.02	.02	.008	1	572
12	CAB	CAB	CAB	CAB	CAB	.002	1	571
13	.02	.02	.02	.02	.02	.000	1	571
16	....	....	....	.02N	.02	.000	....	571
17	CAB	CAB	CAB	CAB	CAB	.000	....	571

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

JULY 1986 44 PUTS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	CAB	CAB	CAB	CAB	CAB	000	...	571
19	CAB	CAB	CAB	CAB	CAB	000	...	571

JULY 1986 46 PUTS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	....	....	....	3.00N	3.05	480	...	55
3	....	....	....	3.05N	3.20	495	...	55
6	....	....	....	3.20N	3.10	489	....	55
7	....	....	....	3.10N	3.10	489	....	55
8	3.10	3.10	3.10	3.10	2.32	524	2	57
9	....	3.10B	....	3.10B	3.55	547	....	57
10	....	....	....	3.55N	3.45	535	....	57
13	....	....	....	3.45N	3.60	551	....	57
14	....	....	....	3.60N	3.25	509	....	57
15	3.00	3.00	3.00	3.00	2.90	474	2	59
16	....	....	....	2.90N	2.80	470	....	59
17	....	2.85B	....	2.85B	2.85	472	....	59
20	....	....	....	2.85N	2.77	462	....	59
21	....	....	....	2.77N	2.70	451	....	59
22	....	....	2.50A	2.50A	2.50	446	....	59
23	2.30	2.30	2.30	2.30	2.60	437	50	81
24	2.30	2.50	2.30	2.50	2.55	428	3	84
27	2.30	2.30	2.30	2.30	2.50	433	12	94
28	2.60	2.60	2.50A	2.50A	2.50	423	1	94
29	2.25	2.40	2.25	2.30A	2.20	402	2	95
30	2.15	2.15	2.15	2.15	2.15	413	1	95
31	2.25	2.60B	2.25	2.60B	2.60	464	2	95

IN FEBRUARY

3	2.85	2.85	2.85	2.85	2.85	510	10	105
4	....	3.20B	....	3.20B	3.05	540	...	105
5	....	....	....	3.05N	2.90	540	...	105
6	....	....	....	2.90N	2.90	504	....	105
7	2.95	2.95	2.80	2.90	2.80	511	15	107
10	....	....	....	2.80N	2.95	528	...	107
11	....	3.20B	....	3.20B	3.15	562	2	108
12	....	....	....	3.15N	3.15	556	...	108
13	3.15	3.35	3.15	3.35	3.35	.570	6	114
14	....	....	3.30A	3.30A	3.30	565	....	113
17	Exchange Closed: President's Day							
18	3.65	3.85B	3.65	3.75	3.90	639	30	108
19	....	....	3.65A	3.65A	3.65	608	....	108
20	3.70	3.80	3.70	3.80	3.85	633	30	84
21	....	....	3.80A	3.80A	3.50	593	....	84
24	....	....	....	3.50N	3.70	616	...	84
25	2.90	2.90	2.90	2.90	2.97	564	10	88
26	3.10	3.10	3.00	3.10B	3.35	585	4	91
27	....	4.10B	....	4.10B	4.25	668	....	91
28	....	....	4.07A	4.07A	4.20	627	....	91

IN MARCH

3	....	4.25B	....	4.25B	3.80	604	....	91
4	....	3.90B	3.75A	3.75A	3.80	596	....	91
5	....	....	....	3.80N	3.60	586	....	91
6	3.40	3.40	3.40	3.40	3.60	579	4	91
7	....	....	....	3.60N	3.65	596	....	91
10	....	....	....	3.65N	3.40	580	....	91
11	....	....	....	3.40N	3.40	582	....	91
12	....	....	3.20A	3.20A	2.65	.519	....	91
13	2.50	2.70	2.50	2.70	2.70	506	3	93
14	2.60	2.60	2.60	2.60	2.60	495	5	93
17	2.60	2.60	2.25A	2.25A	2.25	473	1	93
18	2.20	2.55	2.20	2.50A	2.50	490	7	98
19	2.60	2.60	2.50	2.50	2.42	486	2	98
20	....	2.50B	....	2.50B	2.47	493	1	98
21	2.25@ .40	2.60	2.25	2.60	2.40	484	55	107
24	2.25	2.50B	2.25	2.50B	2.60	.519	....	98
25	2.25	2.25	2.10	2.15	2.20	480	4	97
26	2.30	2.40	2.30	2.40	2.40	.512	64	111
27	....	....	....	2.40N	2.40	.515	....	111
28	Exchange Closed: Good Friday							
31	3.00	3.00	3.00	3.00	3.10	.626	1	112

IN APRIL

1	....	3.40B	3.00A	3.00A	2.82	.604	....	112
2	2.50	2.75B	2.50	2.75B	2.90	.606	3	111
3	....	3.60B	2.80A	3.60B	4.10	.713	....	111
4	3.85	4.80B	3.85	4.75	5.10	.811	6	116
7	....	....	4.90A	4.90A	5.40	.837	....	110
8	4.50	4.80B	4.30A	4.30A	4.35	.837	2	110
9	4.10	4.40B	4.10	4.10	4.05	.757	4	109

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

JULY 1986 46 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	4.60	4.60	4.60	4.60	4.75	800	1	108
11	....	....	4.00A	4.00A	4.25	743	....	108
14	....	....	....	4.25N	4.05	746	...	108
15	....	....	4.00A	4.00A	4.45	771	...	108
16	4.35	5.10B	4.35	5.10B	5.15	837	4	112
17	5.00	5.30	4.50	4.50	4.00	741	60	145
18	3.60	3.60	3.40A	3.60	3.55	686	1	123
21	3.85	3.85	3.50	3.85	3.85	716	9	126
22	3.30	3.30	3.20A	3.20A	2.95	629	2	126
23	3.00	3.25B	3.00	3.25B	3.30	664	3	126
24	....	....	3.15A	3.30N	3.00	647	....	123
25	....	3.30B	....	3.30B	3.40	680	...	123
28	....	....	2.97A	2.97A	2.95	650	....	123
29	2.20	2.30	2.20	2.30	2.20	521	1	124
30	2.40	2.40	1.75	1.75	1.75	445	27	147

IN MAY

1	2.10	2.10	2.00	2.00	2.00	506	16	162
2	2.00@ .10	2.10	2.00	2.00	2.00	500	10	170
5	2.00	2.00	1.50	1.67	1.67	442	36	203
6	1.50	1.70	1.50	1.60	1.60	433	14	215
7	1.70	1.77	1.55A	1.55A	1.57	442	6	220
8	1.27@ .30	1.30	.90	.90	.90	309	59	258
9	1.00	1.05B	.90	1.00	1.00	330	209	313
12	1.05	1.25	1.05	1.25	1.25	409	6	317
13	1.20	1.20	.85	.90B	.85	314	17	332
14	.85	1.00	.80	.80	.80	.272	9	337
15	1.00	1.02	.90	1.00	1.00	356	9	337
16	1.55@ .40	1.70B	1.40	1.45A	1.30	411	23	346
19	1.20	1.20	.75	.80	.80	302	44	386
20	.80	1.00	.75	.80	.90	329	20	400
21	.95	1.50	.95	1.50	1.40	429	107	329
22	1.30	1.40	1.20A	1.40	1.25	418	23	324
23	1.05@ .00	1.20	.80	.80A	.75	293	16	336
26	Exchange Closed: Memorial Day							
27	.70	.80	.55	.60	.60	291	94	357
28	.60@ .50	.60	.35	.35	.35	164	16	356
29	.40	.50	.35	.40	.40	231	88	413
30	.55	.65	.45	.45	.45	239	39	449

IN JUNE

2	.45	.50	.25	.35B	.35	.192	42	485
3	.40	.40	.35	.40B	.40	.224	5	490
4	.50	.50	.45	.45	.45	.265	42	499
5	.50	.50	.30	.35A	.35	.191	12	507
6	.35	.35	.20	.20	.20	.149	21	506
9	.20@ .15	.20	.10	.10	.10	.077	32	500
10	.07	.10	.07	.10	.10	.081	31	501
11	.12	.15	.12	.15	.10	.083	6	498
12	.05	.05	.05	.05	.05	.038	80	478
13	.02	.02	.02	.02	.02	.005	25	478
16	....	....	....	.02N	.02	.000	...	459
17	CAB	CAB	CAB	CAB	CAB	000	....	454
18	CAB	.02	CAB	CAB	CAB	000	4	454
19	CAB	CAB	CAB	CAB	CAB	000	...	454

JULY 1986 48 PUTS

IN MAY 1986

5	2.60	2.60	2.60	2.60	2.75	.619	4	4
6	....	....	2.60A	2.60A	2.55	.613	....	4
7	....	2.80B	....	2.60B	2.65	.523	....	4
8	1.90	1.90	1.90	1.90	1.90	488	8	12
9	1.90	2.00	1.90	1.95	1.95	.514	12	24
12	2.45	2.45	2.37	2.45	2.45	602	3	26
13	2.00	2.00	1.75	1.75	1.87	.504	3	29
14	1.80	1.80	1.70	1.70	1.50	458	9	39
15	1.60	2.05B	1.60	2.05B	2.07	.555	5	41
16	2.50	2.75B	2.50	2.70	2.30	.614	3	43
19	1.90	1.90	1.55	1.60	1.60	507	10	40
20	1.65	1.75	1.55	1.75B	1.82	.540	13	51
21	1.75	2.75	1.75	2.75	2.35	.644	40	87
22	2.20	2.40B	2.20	2.35B	2.35	634	6	81
23	1.80	1.80	1.70	1.70	1.60	.506	2	83
26	Exchange Closed: Memorial Day							
27	1.50	1.80	1.40A	1.50	1.60	.521	11	87
28	1.00	1.20	.90	.90	.90	.358	12	96
29	1.00	1.15B	.95	1.10	1.25	.456	17	103
30	1.45	1.50B	1.25	1.25	1.25	.471	4	97

LIVE HOG OPTION ON FUTURES — PUTS

JULY 1986 48 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.90	1.00	.80	1.00	1.00	.428	27	115
3	.90	1.20B	.90	1.20B	1.17	.477	12	110
4	1.10	1.35B	1.10	1.25	1.30	.537	3	110
5	1.25	1.30B	1.00A	1.00A	1.00	.442	3	115
6	1.05	1.05	.70	.70	.70	.390	52	144
9	.50	.50	.50	.50	.40	.286	3	146
10	....	.55B	....	.45B	.55	.313	....	146
11	.65	.70	.50	.55	.50	.337	27	154
12	.32	.32	.32	.32	.32	.230	45	144
13	.30	.30	.02	.02	.02	.074	13	146
16	.02	.02	.02	.02	.02	.009	5	149
17	.02	.02	.02	.02	.02	.003	2	151
18	....	....	....	.02N	.02	.000	....	150
19	.02	.02	CAB	.02	.02	.000	....	150
20	CAB	CAB	CAB	CAB	CAB	.000	3	....

JULY 1986 50 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	1.50	1.50	1.50	1.50	1.30	.602	....	....
10	....	1.55B	1.25A	1.35B	1.45	.650	....	....
11	....	1.70B	....	1.45N	1.55	.693	1	1
12	1.15	1.15	1.15	1.15	1.12	.597	1	2
13	.50	.50	.40	.40	.40	.351	3	5
16	.30	.30	.15	.20	.20	.174	8	11
17	.20	.20	.15	.15	.10	.148	9	14
18	.05	.05	.02A	.02A	.02	.009	6	20
19	....	....	....	.02N	.02	.000	....	20
20	.02	.02	.02	.02	.02	.000	2	....

JULY 1986 52 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	4.45	4.45	4.45	4.45	4.75	.823	11	11
12	....	5.45B	....	5.45B	5.57	.880	....	11
13	....	....	4.80A	4.80A	4.50	.826	....	11
14	....	....	....	4.50N	4.00	.800	....	11
15	....	4.85B	....	4.85B	4.95	.863	....	11
16	....	6.05B	....	5.75B	5.50	.895	....	11
19	....	....	5.35A	5.35A	5.55	.848	....	11
20	....	....	....	4.50A	4.90	.868	....	11
21	....	....	....	4.90N	5.75	.919	....	11
22	....	....	5.70A	5.70A	5.57	.916	....	11
23	....	....	....	5.57N	4.50	.857	....	11
26	Exchange Closed: Memorial Day							
27	....	....	....	4.50N	4.60	.881	....	11
28	....	....	3.50A	3.80A	3.30	.786	....	11
29	....	3.75B	....	3.75B	4.05	.856	....	11
30	....	4.50B	....	4.50B	4.07	.869	....	11

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	3.55A	3.55A	3.75	.866	....	11
3	....	3.80B	....	3.80B	4.12	.896	....	11
4	....	....	....	4.12N	4.55	.926	....	11
5	....	5.00B	....	5.00B	4.82	.889	....	11
6	....	....	3.75A	3.75A	3.42	.875	....	11
9	....	....	3.15A	3.15A	2.90	.853	....	11
10	....	....	....	2.90N	3.12	.889	....	11
11	....	3.45B	....	3.12N	3.30	.918	....	11
12	....	....	3.15A	3.15A	2.70	.883	....	11
13	....	....	1.60A	1.60A	1.55	.738	....	11
16	1.10	1.10	1.10	1.10	.95	.662	1	1
17	....	1.15B	.90A	1.15B	1.00	.702	....	1
18	....	....	.50A	.50A	.22	.341	....	1
19	.20	.20	.05	.10	.12	.151	33	23
20	....	....	.02A	.02A	.02	.001	....	....

AUGUST 1986 36 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	1.00	1.00	.90A	.90A	.50	.148	8	8
18	....	....	....	.50N	.35	.125	....	8
21	....	....	....	.35N	.40	.134	....	8
22	....	....	....	.40N	.35	.111	....	8
23	....	....	....	.35N	.40	.135	....	8
24	.80	.80	.70A	.70A	.50	.125	4	12
25	....	....	....	.50N	.40	.133	3	15
28	....	....	....	.40N	.40	.115	....	15
29	....	....	....	.40N	.15	.071	....	15
30	....	.20B	....	.20B	.20	.051	....	15

LIVE HOG OPTION ON FUTURES — PUTS

AUGUST 1986 36 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.20N	22	.061	....	15
2	.40	.40	.40	.40	.30	.054	4	19
5	.35	.35	.35	.35	.20	.045	14	33
6	....	....	....	20N	20	.044	5	38
7	....	....	....	20N	20	.045	....	38
8	....	....	....	20N	.05	.024	....	38
9	....	....	....	05N	.05	.024	....	38
12	....	....	....	05N	.05	.032	....	38
13	....	....	....	05N	.05	.022	....	38
14	....	....	....	05N	.05	.017	....	38
15	....	....	....	05N	.07	.024	....	38
16	....	....	....	07N	.10	.034	....	38
19	....	....	05A	05A	.05	.021	....	38
20	....	....	....	05N	.05	.020	....	38
21	....	....	....	05N	.07	.031	....	38
22	....	....	....	07N	.05	.025	....	38
23	....	....	....	05N	.05	.017	....	38
26	Exchange Closed: Memorial Day							
27	....	....	....	05N	.05	.014	....	38
28	....	....	....	05N	.05	.007	....	38
29	....	....	....	05N	.05	.009	....	38
30	....	....	....	05N	.05	.011	....	38

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	....	05N	.05	.009	....	38
3	....	....	....	05N	.05	.012	....	38
4	....	....	....	05N	.05	.014	....	38
5	....	....	....	05N	.02	.010	....	38
6	....	....	....	.02N	.02	.008	....	38
9	....	....	....	02N	.02	.006	....	38
10	....	....	....	02N	.02	.006	....	38
11	....	....	....	02N	.02	.005	....	38
12	....	....	....	02N	.02	.003	....	38
13	....	....	....	02N	.02	.001	....	38
16	....	....	....	02N	.02	.000	....	38
17	....	....	....	02N	.02	.000	....	38
18	....	....	....	02N	.02	.000	....	38
19	....	....	....	02N	.02	.000	....	38
20	....	....	....	02N	.02	.000	....	38
23	....	....	....	02N	.02	.000	....	38
24	....	....	....	02N	.02	.000	....	38
25	....	....	....	.02N	..	.000	....	38
26	CAB	CAB	CAB	CAB	CAB	.000	....	38
27	CAB	CAB	CAB	CAB	CAB	.000	....	38
30	CAB	CAB	CAB	CAB	CAB	.000	....	38

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000	....	38
2	CAB	CAB	CAB	CAB	CAB	.000	....	38
3	CAB	CAB	CAB	CAB	.02	.000	....	38
4	Exchange Closed: Independence Day							
7	CAB	CAB	CAB	CAB	CAB	.000	....	38
8	CAB	CAB	CAB	CAB	CAB	.000	....	38
9	CAB	CAB	CAB	CAB	CAB	.000	....	38
10	CAB	CAB	CAB	CAB	CAB	.000	....	38
11	CAB	CAB	CAB	CAB	CAB	.000	....	38
14	CAB	CAB	CAB	CAB	CAB	.000	....	38
15	CAB	CAB	CAB	CAB	CAB	.000	....	38
16	CAB	CAB	CAB	CAB	CAB	.000	....	38
17	CAB	CAB	CAB	CAB	CAB	.000	....	38
18	CAB	CAB	CAB	CAB	CAB	.000	....	38
21	CAB	CAB	CAB	CAB	CAB	.000	....	38
22	CAB	CAB	CAB	CAB	CAB	.000	....	38
23	CAB	CAB	CAB	CAB	CAB	.000	....	38
24	CAB	CAB	CAB	CAB	CAB	.000	....	38

AUGUST 1986 38 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	.50	.50	.50	.50	.50	.154	1	....
18	....	....	....	.50N	.50	.154	....	1
19	....	....	....	.50N	.50	.155	....	1
20	....	....	....	.50N	.50	.155	....	1
21	....	....	....	.50N	.50	.150	....	1
24	....	....	....	.50N	.55	.156	....	1
25	....	....	.50A	.50A	.45	.130	....	1
26	....	....	....	45N	.52	.140	....	1
27	....	....	....	.52N	.40	.141	....	1
28	Exchange Closed: Good Friday							
31	....	....	....	.40N	.50	.193	....	1

LIVE HOG OPTION ON FUTURES — PUTS

AUGUST 1986 38 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.50N	.50	.170	....	1
2	....	....	....	.50N	.50	.160	....	1
3	....	....	....	.50N	.50	.227	....	1
4	....	.60B	....	.60B	1.35	.313	....	1
7	....	....	1.25A	1.25A	1.12	.313	....	1
8	....	....	....	1.12N	1.00	.313	....	1
9	.95	.95	.80	.80	1.00	.252	2	3
10	....	....	.95A	.95A	.95	.295	....	3
11	....	....	....	.95N	1.00	.261	....	3
14	....	....	....	1.00N	1.05	.266	....	3
15	....	....	.95A	.95A	1.05	.288	....	3
16	1.20	1.50	1.20	1.50	1.32	.358	11	14
17	....	1.50B	....	1.32N	.95	.262	....	9
18	....	....	....	.95N	.80	.228	....	9
21	1.15	1.15	1.00	1.00	.85	.243	3	12
22	....	....	....	.85N	.75	.209	....	12
23	....	....	....	.75N	.90	.245	....	12
24	1.10	1.10	1.00	1.00	.85	.230	7	19
25	....	....	....	.85N	.90	.242	3	22
28	....	....	....	.90N	.80	.217	....	22
29	.75	.75	.55	.55	.50	.147	4	26
30	.50	.50	.50	.50	.40	.111	2	28

IN MAY

1	.50	.50	.50	.50	.50	.130	....	28
2	....	....	....	.50N	.40	.119	1	29
5	....	....	....	.40N	.30	.104	....	29
6	....	....	....	.30N	.30	.102	....	29
7	....	....	....	.30N	.30	.104	....	29
8	....	....	....	.30N	.15	.063	....	29
9	....	....	....	.15N	.15	.063	....	29
12	....	....	....	.15N	.15	.082	....	29
13	....	.17B	....	.17B	.17	.059	....	29
14	....	....	....	.17N	.15	.049	....	29
15	....	....	....	.15N	.25	.066	....	29
16	....	....	....	.25N	.30	.088	....	29
19	....	....	.20A	.20A	.15	.060	....	29
20	....	....	....	.15N	.15	.059	....	29
21	....	....	....	.15N	.20	.081	....	29
22	....	....	....	.20N	.15	.070	....	29
23	....	....	....	.15N	.15	.051	....	29
26	Exchange Closed; Memorial Day							
27	....	....	....	.15N	.15	.045	....	29
28	....	....	....	.15N	.10	.027	....	29
29	....	....	....	.10N	.10	.033	....	29
30	....	....	....	.10N	.10	.037	....	29

IN JUNE

2	....	....	....	.10N	.10	.031	....	29
3	....	....	....	.10N	.10	.040	....	29
4	.10	.10	.10	.10	.10	.047	50	77
5	....	....	....	.10N	.07	.036	....	77
6	....	....	....	.07N	.07	.031	....	77
9	....	....	.05A	.05A	.02	.024	....	77
10	....	.07B	....	.02N	.02	.024	....	77
11	....	.05B	....	.05B	.05	.023	....	77
12	....	....	....	.05N	.05	.018	....	77
13	....	....	....	.05N	.02	.007	....	77
16	....	....	....	.02N	.02	.003	....	77
17	....	....	....	.02N	.02	.002	....	77
18	....	....	....	.02N	.02	.001	....	77
19	....	....	....	.02N	.02	.000	....	77
20	....	....	....	.02N	.02	.000	....	77
23	....	....	....	.02N	.02	.000	....	77
24	.02	.02	.02	.02	.02	.000	1	78
25	....	....	....	.02N	....	.000	....	77
26	CAB	CAB	CAB	CAB	CAB	.000	....	77
27	CAB	CAB	CAB	CAB	CAB	.000	....	77
30	CAB	CAB	CAB	CAB	CAB	.000	....	77

IN JULY

1	CAB	CAB	CAB	CAB	CAB	.000	....	77
2	CAB	CAB	CAB	CAB	CAB	.000	....	77
3	CAB	CAB	CAB	CAB	CAB	.000	....	77
4	Exchange Closed; Independence Day							
7	CAB	CAB	CAB	CAB	CAB	.000	....	77
8	CAB	CAB	CAB	CAB	CAB	.000	....	77
9	CAB	CAB	CAB	CAB	CAB	.000	....	77
10	CAB	CAB	CAB	CAB	CAB	.000	....	77
11	CAB	CAB	CAB	CAB	CAB	.000	....	77
14	CAB	CAB	CAB	CAB	CAB	.000	....	77
15	CAB	CAB	CAB	CAB	CAB	.000	....	77
16	CAB	CAB	CAB	CAB	CAB	.000	....	77

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

AUGUST 1986 38 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	CAB	CAB	CAB	CAB	CAB	.000	....	77
18	CAB	CAB	CAB	CAB	CAB	.000	....	77
21	CAB	CAB	CAB	CAB	CAB	.000	....	77
22	CAB	CAB	CAB	CAB	CAB	.000	....	77
23	CAB	CAB	CAB	CAB	CAB	.000	....	77
24	CAB	CAB	CAB	CAB	CAB	.000	....	77

AUGUST 1986 40 PUTS

IN JANUARY 1986

21	.85	.85	.85	.85	.85	.235	1	1
22	....	....	....	.85N	1.00	.218	....	1
23	....	....	....	1.00N	.95	.224	....	1
24	....	....	....	.95N	.92	.218	....	1
27	....	....	....	.92N	.95	.231	....	1
28	....	....	....	.95N	.90	.208	....	1
29	....	....	....	.90N	.90	.211	....	1
30	....	....	....	.90N	.70	.196	....	1
31	....	....	....	.70N	.90	.246	....	1

IN FEBRUARY

3	....	....	....	.90N	.90	.256	....	1
4	....	1.00B	....	1.00B	1.00	.275	....	1
5	....	....	....	1.00N	.90	.275	....	1
6	....	....	....	.90N	.90	.251	....	1
7	....	....	....	.90N	.90	.253	....	1
10	....	....	....	.90N	1.00	.265	....	1
11	....	1.10B	....	1.10B	1.20	.287	....	1
12	....	....	....	1.20N	1.20	.283	....	1
13	....	....	....	1.20N	1.20	.287	....	1
14	....	....	....	1.20N	1.30	.309	....	1
17	Exchange Closed; President's Day							
18	....	....	....	1.30N	1.45	.356	....	1
19	....	....	....	1.45N	1.45	.333	....	1
20	....	....	....	1.45N	1.60	.365	....	1
21	....	....	....	1.60N	1.60	.340	....	1
24	1.50	1.50	1.50	1.50	1.50	.335	2	3
25	1.45	1.45	1.45	1.45	1.25	.291	1	3
26	....	....	....	1.25N	1.30	.303	....	3
27	....	1.40B	....	1.40B	1.62	.359	....	3
28	....	....	....	1.62N	2.07	.381	....	3

IN MARCH

3	....	....	2.00A	2.00A	2.20	.369	....	3
4	....	....	1.70A	1.70A	1.70	.366	....	3
5	....	....	1.60A	1.60A	1.55	.362	....	3
6	....	....	....	1.55N	1.35	.338	....	3
7	....	....	....	1.35N	1.42	.346	....	3
10	....	....	....	1.42N	1.60	.336	....	3
11	....	....	1.50A	1.50A	1.50	.335	....	3
12	....	....	....	1.50N	1.20	.289	....	3
13	....	....	....	1.20N	1.15	.276	....	3
14	....	....	....	1.15N	1.05	.265	....	3
17	.90	.90	.90	.90	.85	.238	1	4
18	....	....	....	.85N	.90	.240	....	4
19	....	....	.85A	.85A	.85	.242	....	4
20	....	....	....	.85N	.90	.243	....	4
21	....	....	....	.90N	.90	.238	....	4
24	....	....	....	.90N	1.00	.247	....	4
25	....	....	....	1.00N	.80	.214	....	4
26	....	....	....	.80N	.90	.230	....	4
27	....	....	....	.90N	.80	.233	....	4
28	Exchange Closed; Good Friday							
31	....	.85B	....	.85B	1.00	.305	....	4

IN APRIL

1	....	....	....	1.00N	1.00	.277	....	4
2	.90	.90	.90	.90	.90	.266	1	3
3	1.10	1.10	1.10	1.10	1.20	.352	1	4
4	....	1.35B	....	1.35B	2.20	.454	....	4
7	....	....	2.15A	2.15A	1.97	.460	....	4
8	1.87	1.87	1.72	1.72	1.70	.460	26	29
9	....	....	1.60A	1.60A	1.60	.389	....	29
10	1.60	1.60	1.60	1.60	1.95	.440	1	29
11	1.50	1.50	1.50	1.50	1.65	.400	20	29
14	....	....	....	1.65N	1.85	.407	....	29
15	....	....	1.70A	1.70A	1.80	.432	....	29
16	....	2.15B	....	2.15B	2.30	.509	....	29
17	....	2.80B	2.25A	2.30N	1.70	.400	....	29
18	1.80	1.8J	1.60A	1.60A	1.50	.359	2	31
21	....	....	....	1.50N	1.60	.379	....	31
22	1.60	1.60	1.40	1.40	1.40	.337	2	32

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

AUGUST 1986 40 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	....	....	....	1.40N	1.55	.382	....	32
24	....	....	....	1.55N	1.55	.364	....	32
25	1.60	1.60	1.60	1.60	1.60	.378	1	33
28	....	....	1.50A	1.50A	1.40	.351	....	33
29	1.40	1.40	1.00	1.00	.85	.256	15	47
30	1.00	1.00	.90	.90	.65	.205	10	58
IN MAY								
1	1.00	1.00	.92	.92	1.00	.234	2	60
2	....	....	....	1.00N	.80	.218	2	62
5	.80	.80	.70A	.75	.65	.198	10	70
6	....	....	....	.65N	.65	.196	2	72
7	....	....	....	.65N	.65	.199	....	72
8	.60	.60	.40	.40	.40	.133	7	73
9	....	....	....	.40N	.40	.135	....	73
12	....	....	....	.40N	.60	.167	....	73
13	....	....	....	.60N	.45	.129	....	73
14	....	....	....	.45N	.40	.112	....	73
15	.40	.40	.40	.40	.50	.143	1	74
16	.80	.80	.80	.80	.65	.180	1	75
19	.40	.40	.40	.40	.40	.133	3	75
20	.50	.50	.50	.50	.40	.132	1	76
21	.45	60B	.45	.45	.55	.172	50	126
22	.50@.57	.67	.50	.67	.55	.152	60	95
23	.40	.40	.40	.40	.35	.119	1	95
26	Exchange Closed; Memorial Day							
27	....	....	....	.35N	.30	.110	....	95
28	.25	.25	.25	.25	.20	.072	2	94
29	....	.22B	....	.22B	.15	.085	....	94
30	....	.25B	....	.25B	.25	.095	....	94
IN JUNE								
2	.25	.25	.25	.25	.17	.084	3	97
3	.25	.25	.20	.22	.22	.103	110	208
4	.25	.35B	.25	.35B	.35	.118	40	243
5	....	....	....	.35N	.20	.095	....	234
8	.25	.25	.25	.25	.17	.084	....	234
9	.17	.17	.15A	.15A	.12	.071	4	237
10	.15	.15	.15	.15	.15	.074	2	237
11	.15	.17	.12	.12	.12	.072	175	407
12	.12	.12	.12	.12N	.12	.059	5	412
13	....	....	....	.12N	.05	.029	....	412
16	....	....	....	.05N	.05	.016	....	412
17	....	....	....	.05N	.02	.013	....	412
18	....	.05B	....	.05B	.05	.006	....	412
19	....	....	....	.05N	.02	.004	....	412
20	....	....	....	.02N	.02	.001	....	412
23	....	....	....	.02N	.02	.001	....	412
24	....	....	....	.02N	....	.000	....	412
25	CAB	CAB	CAB	CAB	CAB	.000	....	412
26	CAB	CAB	CAB	CAB	CAB	.000	....	412
27	CAB	CAB	CAB	CAB	CAB	.000	....	412
30	CAB	CAB	CAB	CAB	CAB	.000	....	412
IN JULY								
1	CAB	CAB	CAB	CAB	CAB	.000	....	412
2	CAB	CAB	CAB	CAB	CAB	.000	....	412
3	CAB	CAB	CAB	CAB	CAB	.000	....	412
4	Exchange Closed; Independence Day							
7	CAB	CAB	CAB	CAB	CAB	.000	....	412
8	CAB	CAB	CAB	CAB	CAB	.000	....	412
9	CAB	CAB	CAB	CAB	CAB	.000	....	412
10	CAB	CAB	CAB	CAB	CAB	.000	....	412
11	CAB	CAB	CAB	CAB	CAB	.000	....	412
14	CAB	CAB	CAB	CAB	CAB	.000	....	412
15	CAB	CAB	CAB	CAB	CAB	.000	....	412
16	CAB	CAB	CAB	CAB	CAB	.000	....	412
17	CAB	CAB	CAB	CAB	CAB	.000	....	412
18	CAB	CAB	CAB	CAB	CAB	.000	....	412
21	CAB	CAB	CAB	CAB	CAB	.000	....	412
22	CAB	CAB	CAB	CAB	CAB	.000	....	412
23	CAB	CAB	CAB	CAB	CAB	.000	....	412
24	CAB	CAB	CAB	CAB	CAB	.000	....	412

AUGUST 1986 42 PUTS

IN FEBRUARY 1986

17	Exchange Closed; President's Day							
18	2.65	2.65	2.65	2.65	2.65	.471	1	1
19	....	....	2.55A	2.55A	2.50	.447	....	1
20	....	....	2.45A	2.45A	2.70	.482	....	1
21	....	....	2.45A	2.45A	2.45	.456	....	1
24	....	....	2.40A	2.40A	2.40	.451	....	1

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

AUGUST 1986 42 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	....	....	2.25A	2.25A	2.00	.403	....	1
26	....	....	....	2.00N	2.12	.417	....	1
27	....	2.30B	....	2.30B	2.55	.478	....	1
28	....	....	....	2.55N	3.05	.479	....	1
IN MARCH								
3	....	....	3.00A	3.00A	3.15	.467	....	1
4	....	....	2.55A	2.55A	2.55	.465	....	1
5	....	....	....	2.55N	2.45	.461	....	1
6	....	....	2.35A	2.35A	2.20	.436	....	1
7	....	....	....	2.20N	2.30	.444	....	1
10	....	....	....	2.30N	2.40	.436	....	1
11	....	....	2.30A	2.30A	2.30	.438	....	1
12	....	....	....	2.30N	2.00	.389	....	1
13	....	....	....	2.00N	1.90	.377	....	1
14	....	....	1.80A	1.80A	1.70	.366	....	1
17	....	....	....	1.70N	1.50	.337	....	1
18	1.50	1.50	1.50	1.50	1.60	.341	1	2
19	....	....	....	1.60N	1.60	.345	....	2
20	....	....	....	1.60N	1.65	.347	....	2
21	....	....	....	1.65N	1.62	.343	....	2
24	1.50	1.50	1.50	1.50	1.65	.356	2	3
25	1.40	1.40	1.40	1.40	1.45	.318	1	4
26	....	....	1.25A	1.25A	1.25	.339	....	4
27	....	....	....	1.25N	1.25	.345	....	4
28	Exchange Closed; Good Friday							
31	....	1.50B	....	1.50B	1.70	.432	....	4
IN APRIL								
1	1.60	1.85B	1.40	1.40	1.40	.403	50	52
2	....	....	....	1.40N	1.45	.391	....	52
3	....	2.00B	....	2.00B	2.12	.489	....	52
4	3.00	3.00	3.00	3.00	2.95	.595	1	53
7	....	....	....	2.95N	3.00	.605	....	53
8	2.97	2.97	2.97	2.97	2.90	.605	1	53
9	....	....	2.60A	2.60A	2.60	.534	....	53
10	....	....	....	2.60N	3.00	.585	....	53
11	2.45	2.60	2.45	2.60	2.70	.545	16	52
14	....	....	....	2.70N	2.90	.553	....	52
15	....	....	2.60A	2.60A	2.80	.579	....	52
16	3.00	3.45B	3.00	3.45B	3.55	.652	2	54
17	....	3.80B	....	3.55N	2.75	.545	....	54
18	2.20	2.70	2.20	2.70	2.45	.501	4	54
21	....	2.55B	....	2.55B	2.60	.524	....	55
22	....	....	....	2.60N	2.30	.480	....	55
23	....	2.40B	....	2.40B	2.65	.528	....	55
24	....	....	....	2.65N	2.50	.510	....	55
25	....	....	....	2.50N	2.60	.524	....	55
28	2.50	2.50	2.42A	2.42A	2.30	.498	1	55
29	2.30	2.30	1.80	1.80	1.70	.390	7	61
30	1.80	1.80	1.75	1.75	1.35	.327	5	61
IN MAY								
1	1.60	1.60	1.60	1.60	1.70	.364	3	63
2	1.75	1.75	1.60	1.60	1.45	.345	4	64
5	1.70	1.70	1.15	1.15	1.20	.322	25	75
6	....	....	....	1.20N	1.20	.321	1	76
7	1.30	1.30	1.30	1.30	1.30	.327	1	77
8	1.20	1.20	1.00	1.00	.80	.238	6	81
9	.90	1.00	.80	.85B	.85	.241	75	106
12	1.00	1.00	1.00	1.00	1.15	.289	4	101
13	.85	.85	.80	.80	.85	.235	2	103
14	.75	.75	.75	.75	.85	.211	3	104
15	.90	.90	.80A	.90	.95	.257	2	106
16	1.35	1.35	1.30	1.30	1.30	.310	2	108
19	1.10	1.10	.80A	.80A	.90	.247	6	113
20	....	....	....	.90N	.80	.245	....	113
21	.90	1.25B	.90	1.25B	1.15	.302	1	114
22	1.15@.10	1.25B	1.10	1.10	1.00	.273	14	112
23	.90	.90	.85	.85	.75	.226	12	120
26	Exchange Closed; Memorial Day							
27	.70	.70	.65	.70B	.70	.215	3	121
28	.70	.70	.40	.60A	.50	.155	5	123
29	.65	.65	.60	.60	.55	.178	3	125
30	.65	.65	.65	.65	.60	.195	1	126
IN JUNE								
2	....	....	....	.60N	.45	.179	....	126
3	.70	.70	.70	.70	.55	.210	4	126
4	....	.60B	....	.60B	.65	.235	...	126
5	.90	.90	.60	.60	.50	.197	8	133
6	.55	.50	.55	.60	.42	.181	3	136

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

AUGUST 1986 42 PUTS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	.45	.45	.45	.45	.35	.162	26	151
10	....	....	....	.35N	.37	.170	....	151
11	.50	.50	.50	.50	.40	.169	7	153
12	.30	.35B	.30	.35B	.30	.146	3	158
13	.25	.25	.25	.25	.15	.085	2	160
16	.17	.17	.15	.15	.07	.056	12	171
17	....	....	....	.07N	.05	.048	....	170
18	....	....	....	.05N	.05	.028	....	170
19	....	....	....	.05N	.05	.019	....	170
20	....	....	....	.05N	.02	.010	....	170
23	.07	.07	.07	.07	.07	.008	....	170
24	.05	.05	.02	.02	.02	.003	8	168
25	....	....	....	.02N	....	.001	5	163
26	.02	.02	.02	.02	....	.000	2	163
27	.02	.02	.02	.02	....	.000	2	163
30	CAB	CAB	CAB	CAB	CAB	.000	1	163

IN JULY

1	CAB	CAB	CAB	CAB	CAB	.000	....	163
2	CAB	CAB	CAB	CAB	CAB	.000	....	163
3	CAB	CAB	CAB	CAB	CAB	.000	....	163
4	Exchange Closed: Independence Day							
7	CAB	CAB	CAB	CAB	CAB	.000	....	164
8	CAB	CAB	CAB	CAB	CAB	.000	....	163
9	CAB	CAB	CAB	CAB	CAB	.000	....	163
10	CAB	CAB	CAB	CAB	CAB	.000	....	163
11	CAB	CAB	CAB	CAB	CAB	.000	....	163
14	CAB	CAB	CAB	CAB	CAB	.000	....	163
15	CAB	CAB	CAB	CAB	CAB	.000	....	163
16	CAB	CAB	CAB	CAB	CAB	.000	....	163
17	CAB	CAB	CAB	CAB	CAB	.000	....	163
18	CAB	CAB	CAB	CAB	CAB	.000	....	163
21	CAB	CAB	CAB	CAB	CAB	.000	....	163
22	CAB	CAB	CAB	CAB	CAB	.000	....	163
23	CAB	CAB	CAB	CAB	CAB	.000	....	163
24	CAB	CAB	CAB	CAB	CAB	.000	....	163

AUGUST 1986 44 PUTS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	....	....	....	2.67N	2.70	.429	....	2
3	....	....	....	2.70N	2.85	.443	....	2
6	....	....	....	2.85N	2.80	.436	....	2
7	....	....	....	2.80N	2.72	.429	....	2
8	....	....	....	2.72N	3.10	.478	....	2
9	....	....	....	3.10N	3.30	.490	....	2
10	....	....	3.25A	3.25A	3.25	.489	....	2
13	....	....	....	3.25N	3.35	.506	....	2
14	....	....	....	3.35N	3.25	.490	....	2
15	....	....	....	3.25N	2.90	.450	....	2
16	....	....	....	2.90N	2.87	.451	....	2
17	....	....	....	2.87N	2.95	.461	....	2
20	....	....	....	2.95N	2.75	.441	....	2
21	....	....	....	2.75N	2.57	.427	....	2
22	....	....	....	2.57N	2.40	.405	....	2
23	....	....	....	2.40N	2.50	.413	....	2
24	....	....	2.40A	2.40A	2.40	.406	....	2
27	....	....	2.20A	2.40N	2.25	.424	....	2
28	....	....	....	2.25N	2.20	.394	....	2
29	....	....	....	2.20N	2.20	.399	....	2
30	....	....	....	2.20N	2.00	.380	....	2
31	....	....	....	2.00N	2.45	.446	....	2

IN FEBRUARY

3	....	....	....	2.45N	2.50	.460	....	2
4	....	....	....	2.50N	2.65	.484	....	2
5	....	....	....	2.65N	2.50	.484	....	2
6	....	....	....	2.50N	2.50	.455	....	2
7	....	....	....	2.50N	2.55	.459	....	2
10	....	....	....	2.55N	2.60	.475	....	2
11	....	....	....	2.60N	2.90	.503	....	2
12	....	....	....	2.90N	2.90	.499	....	2
13	....	....	....	2.90N	2.90	.505	....	2
14	....	....	....	2.90N	3.20	.530	....	2
17	Exchange Closed: President's Day							
18	....	3.60B	....	3.60B	3.60	.584	....	2
19	....	....	....	3.60N	3.60	.560	....	2
20	....	....	....	3.60N	4.00	.595	....	2
21	....	...	3.55A	3.55A	3.55	.569	....	2
24	....	....	....	3.55N	3.55	.566	....	2
25	....	....	3.50A	3.50A	3.10	.518	....	2
26	....	....	....	3.10N	3.15	.532	....	2
27	....	....	....	3.15N	3.75	.594	....	2

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

AUGUST 1986 44 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	....	....	....	3.75N	4.22	.574	....	2

IN MARCH

3	....	....	4.00A	4.00A	4.32	.564	....	2
4	....	....	3.65A	3.65A	3.65	.562	....	2
5	....	....	3.60A	3.60A	3.55	.558	....	2
6	....	....	3.50A	3.50A	3.30	.533	....	2
7	....	....	....	3.30N	3.40	.542	....	2
10	....	....	....	3.40N	3.55	.535	....	2
11	....	....	3.40A	3.40A	3.40	.539	....	2
12	....	....	3.00A	3.00A	3.00	.492	....	2
13	....	....	....	3.00N	2.85	.482	....	2
14	....	....	2.80A	2.80A	2.60	.472	....	2
17	....	....	....	2.60N	2.37	.443	....	2
18	2.50	2.55	2.50	2.55	2.50	.449	2	4
19	....	....	....	2.50N	2.50	.455	....	4
20	....	....	....	2.50N	2.50	.459	....	4
21	....	....	....	2.50N	2.50	.455	....	4
24	....	....	2.45A	2.45A	2.60	.471	....	4
25	2.25	2.25	2.25	2.25	2.30	.433	1	5
26	....	....	....	2.30N	2.45	.458	....	5
27	....	....	....	2.45N	2.35	.467	....	5
28	Exchange Closed: Good Friday							
31	....	2.50B	....	2.50B	3.10	.560	....	5

IN APRIL

1	....	....	....	3.10N	2.80	.533	....	5
2	2.25	2.30	2.25	2.30	2.50	.522	5	7
3	....	3.00B	....	3.00B	3.37	.621	....	7
4	....	3.45B	....	3.45B	4.50	.718	....	7
7	....	....	....	4.50N	4.50	.731	....	7
8	....	....	4.45A	4.45A	4.15	.731	....	7
9	....	....	4.00A	4.00A	4.00	.669	....	7
10	....	....	3.90A	4.00N	4.30	.714	....	7
11	....	....	3.90A	3.90A	3.90	.679	....	7
14	....	3.95B	....	3.95B	4.20	.687	....	7
15	....	....	3.90A	3.90A	4.15	.709	....	7
16	....	5.00B	....	5.00B	5.05	.771	....	7
17	....	5.40B	5.00A	5.00A	4.10	.678	....	7
18	....	....	3.90A	3.90A	3.70	.638	....	7
21	3.50	3.80B	3.50	3.55B	3.85	.660	1	8
22	....	....	3.80A	3.80A	3.50	.619	....	8
23	....	3.60B	....	3.60B	3.90	.664	....	8
24	....	....	....	3.90N	3.80	.647	....	8
25	....	....	....	3.80N	3.90	.661	....	8
28	....	....	3.80A	3.80A	3.50	.638	....	8
29	....	....	3.10A	3.10A	2.57	.532	....	8
30	3.00	3.00	2.50	2.50	2.25	.465	5	12

IN MAY

1	2.50	2.50	2.50	2.50	2.65	.506	3	14
2	2.80	2.85	2.75	2.75	2.55	.486	5	15
5	2.50	2.50	2.00	2.00	2.05	.464	2	17
6	2.10	2.10	2.00	2.00	2.05	.464	13	27
7	2.15	2.15	2.15	2.15	2.05	.471	11	37
8	2.00	2.00	1.57	1.57	1.45	.370	5	41
9	1.60	1.60	1.60	1.60	1.50	.375	....	41
12	1.90	1.90	1.75	1.80B	2.00	.433	12	52
13	1.80	1.80	1.50	1.50	1.60	.370	4	53
14	1.60	1.60	1.50	1.50	1.40	.341	6	56
15	1.40	1.55	1.40	1.50	1.60	.399	18	66
16	2.05	2.15	2.05	2.15	2.15	.461	5	68
19	1.85	1.85	1.50	1.50A	1.47	.390	12	73
20	1.50@.60	1.80	1.20	1.75A	1.55	.388	10	76
21	1.90	2.15B	1.75A	2.15B	2.00	.455	6	81
22	2.25	2.25	1.90	1.90	1.85	.422	8	83
23	1.90@.92	1.92	1.30	1.55	1.35	.366	26	96
26	Exchange Closed: Memorial Day							
27	1.50	1.50	1.40A	1.45	1.35	.356	5	97
28	1.20	1.25	1.00	1.10	1.00	.277	17	113
29	1.00	1.27	1.00	1.15A	1.10	.308	38	145
30	1.30	1.47	1.20	1.30A	1.05	.332	8	151

IN JUNE

2	1.00	1.00	1.00	1.00	1.00	.315	16	167
3	1.20	1.35	1.15	1.35	1.20	.356	30	196
4	1.60	1.60	1.30	1.30	1.45	.389	7	203
5	1.50	1.50	1.00	1.00	1.05	.339	20	220
6	1.30	1.30	1.10	1.20	1.05	.320	16	216
9	.90@1.00	1.00	.80	1.00	.80	.299	29	234
10	.90	.95	.90	.95	.90	.313	11	244
11	1.00	1.10	.85	.85	.85	.315	41	257

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

AUGUST 1986 44 PUTS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	.95	.95	.90A	.90A	.85	.285	24	249
13	.80@ .75	.80	.47	.50	.45	.190	80	286
16	.40	.40	.25	.30B	.27	.141	24	305
17	.35	.40	.35	.35A	.27	.127	16	318
18	.35	.35	.25	.25	.22	.084	9	325
19	.17	.25	.17	.25	.17	.063	1	327
20	.15	.25	.15	.15	.07	.037	39	360
23	.25@ .22	.25	.22	.22	.22	.034	43	362
24	.10	.10	.02	.05	.02	.016	11	362
25	.05	.05	.05	.05	.05	.006	6	310
26	.05	.05	.02	.02A	....	.002	31	311
27	CAB	CAB	CAB	CAB	CAB	.001	....	308
30	CAB	CAB	CAB	CAB	CAB	.001	....	308

IN JULY

1	CAB	CAB	CAB	CAB	CAB	.000	....	308
2	CAB	CAB	CAB	CAB	CAB	.000	....	308
3	CAB	CAB	CAB	CAB	CAB	.000	....	308
4	Exchange Closed; Independence Day							
7	CAB	CAB	CAB	CAB	CAB	.000	....	308
8	CAB	CAB	CAB	CAB	CAB	.000	....	308
9	CAB	CAB	CAB	CAB	CAB	.000	....	308
10	CAB	CAB	CAB	CAB	CAB	.000	....	308
11	CAB	CAB	CAB	CAB	CAB	.000	....	308
14	CAB	CAB	CAB	CAB	CAB	.000	....	308
15	CAB	CAB	CAB	CAB	CAB	.000	....	308
16	CAB	CAB	CAB	CAB	CAB	.000	....	308
17	CAB	CAB	CAB	CAB	CAB	.000	....	308
18	CAB	CAB	CAB	CAB	CAB	.000	....	308
21	CAB	CAB	CAB	CAB	CAB	.000	....	308
22	CAB	CAB	CAB	CAB	CAB	.000	....	308
23	CAB	CAB	CAB	CAB	CAB	.000	....	308
24	CAB	CAB	CAB	CAB	CAB	.000	....	308

AUGUST 1986 46 PUTS

IN MAY 1986

14	2.50	2.50	2.40	2.40	2.40	.487	3	3
15	2.60	2.60	2.60	2.60	2.80	.549	2	5
16	....	3.15B	....	3.15B	3.20	.611	....	5
19	....	....	2.50A	2.50A	2.50	.543	....	5
20	2.50	2.85	2.40	2.50B	2.55	.542	6	6
21	2.90	3.00B	2.90	3.00B	3.10	.608	....	6
22	3.40	3.40	2.90A	2.90A	2.85	.576	2	8
23	2.50	2.50	2.50	2.50	2.40	.519	1	9
26	Exchange Closed; Memorial Day							
27	....	....	2.25A	2.40N	2.25	.513	....	9
28	2.15	2.15	1.85A	1.85A	1.75	.425	3	12
29	2.10	2.10	1.90A	1.90A	1.90	.462	14	26
30	2.00	2.20B	2.00	2.20B	1.95	.490	6	30

IN JUNE

2	2.15	2.15	1.75	2.00	1.95	.474	37	63
3	1.92	2.40	1.92	2.35	2.15	.519	22	73
4	2.60	2.60	2.45	2.45	2.60	.555	28	97
5	2.55	2.75	2.40	2.40	1.92	.501	8	105
6	2.20	2.25	2.00	2.05	1.85	.483	22	125
9	1.85	1.85	1.75	1.75	1.77	.464	2	127
10	1.85	1.95	1.70	1.80A	1.70	.484	14	141
11	2.10	2.10	1.80A	1.80A	1.77	.489	4	145
12	1.75	1.75	1.70	1.70	1.60	.458	6	148
13	1.50	1.50	1.10	1.15	1.10	.343	19	165
16	.97	1.00	.65	.85	.70	.281	67	211
17	.75	.85	.75	.75	.72	.262	20	229
18	.65	.85	.55	.55	.55	.192	32	257
19	.60	.60	.45	.50	.35	.154	22	272
20	.50	.50	.35	.35	.35	.102	13	285
23	.50	.50	.35	.50	.32	.099	63	341
24	.20@ .15	.20	.05	.05	.05	.053	155	431
25	.05	.05	.05	.05	.05	.024	3	428
26	.05	.05	.02	.05	.05	.011	103	435
27	.05	.05	.05	.05	.05	.006	9	435
30	....	....	....	.05N	.02	.005	....	436

IN JULY

1	....	....	....	.02N	....	.004	....	436
2	CAB	CAB	CAB	CAB	CAB	.001	....	436
3	CAB	CAB	CAB	CAB	CAB	.000	....	434
4	Exchange Closed; Independence Day							
7	CAB	CAB	CAB	CAB	CAB	.000	....	434
8	CAB	CAB	CAB	CAB	CAB	.001	....	434
9	CAB	CAB	CAB	CAB	CAB	.000	....	434
10	CAB	CAB	CAB	CAB	CAB	.000	....	434

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

AUGUST 1986 46 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	CAB	CAB	CAB	CAB	CAB	.000	....	434
14	CAB	CAB	CAB	CAB	CAB	.000	....	434
15	CAB	CAB	CAB	CAB	CAB	.000	....	434
16	CAB	CAB	CAB	CAB	CAB	.000	....	434
17	CAB	CAB	CAB	CAB	CAB	.000	....	434
18	CAB	CAB	CAB	CAB	CAB	.000	....	434
21	CAB	CAB	CAB	CAB	CAB	.000	....	434
22	CAB	CAB	CAB	CAB	CAB	.000	....	434
23	CAB	CAB	CAB	CAB	CAB	.000	....	434
24	CAB	CAB	CAB	CAB	CAB	.000	....	434

AUGUST 1986 48 PUTS

IN MAY 1986

26	Exchange Closed; Memorial Day							
28	2.95	2.95	2.95	2.95	2.80	.579	1	1
29	3.20	3.40	3.20	3.30	3.10	.615	9	10
30	....	....	....	3.10N	3.20	.642	1	11

IN JUNE

2	....	....	3.00A	3.00A	3.15	.631	....	11
3	....	....	....	3.15N	3.42	.673	....	11
4	3.90	3.90	3.90	3.90	3.90	.706	1	12
5	3.90	3.90	3.90	3.90	3.20	.656	2	14
6	3.00	3.30B	3.00	3.00	3.05	.642	....	14
9	....	....	2.95A	2.95A	2.92	.630	....	14
10	....	....	....	2.92N	2.95	.651	....	14
11	3.20	3.20	3.20	3.20	3.00	.658	1	15
12	....	....	2.90A	2.90A	2.80	.632	2	17
13	2.55	2.55	2.25A	2.25A	2.00	.518	5	19
16	1.77	1.77	1.55	1.70	1.57	.456	7	26
17	1.75	1.75	1.45	1.45@ .50	1.50	.438	15	40
18	1.75	1.75	1.20	1.20	1.20	.350	23	63
19	1.30	1.30	.92	1.10	1.10	.299	82	138
20	.95@ .90	1.00	.77A	.90@ .85	.85	.220	184	283
23	.85	1.00	.70	.85	.82	.218	171	441
24	.40@ .25	.40	.05	.10	.10	.132	55	427
25	.15	.20	.15	.20	.15	.072	10	437
26	.20	.20	.10	.10	.10	.037	77	484
27	.05	.05	.05	.05	.05	.023	6	435
30	....	....	....	.05N	.05	.023	....	431

IN JULY

1	.07	.07	.07	.07	.05	.019	5	431
2	.05	.05	.05	.05	.02	.007	1	429
3	....	....	....	.02N	....	.002	2	431
4	Exchange Closed; Independence Day							
7	CAB	CAB	CAB	CAB	CAB	.002	....	428
8	CAB	CAB	CAB	CAB	CAB	.006	1	427
9	CAB	CAB	CAB	CAB	CAB	.002	....	427
10	CAB	CAB	CAB	CAB	CAB	.006	1	426
11	CAB	CAB	CAB	CAB	CAB	.007	....	426
14	CAB	CAB	CAB	CAB	CAB	.001	....	426
15	CAB	CAB	CAB	CAB	CAB	.000	....	426
16	CAB	CAB	CAB	CAB	CAB	.000	....	426
17	CAB	CAB	CAB	CAB	CAB	.000	....	426
18	CAB	CAB	CAB	CAB	CAB	.000	....	426
21	CAB	CAB	CAB	CAB	CAB	.000	3	423
22	CAB	CAB	CAB	CAB	CAB	.000	....	423
23	CAB	CAB	CAB	CAB	CAB	.000	....	423
24	CAB	CAB	CAB	CAB	CAB	.000	....	423

AUGUST 1986 50 PUTS

IN JUNE 1986

19	2.00	2.00	1.70	1.80B	1.82	.478	11	10
20	1.65	1.80	1.47	1.55	1.45	.383	211	211
23	1.50	1.70	1.45	1.50	1.45	.385	108	313
24	.50@ .40	.50	.25	.35B	.35	.264	81	362
25	.25	.35	.25	.35	.35	.166	31	334
26	.30	.35	.22	.22	.22	.097	111	350
27	.20@ .15	.20	.10	.17B	.20	.066	11	358
30	.25	.35	.25	.25	.25	.070	11	365

IN JULY

1	.30	.30	.10	.10	.10	.060	4	366
2	.20	.20	.10	.10	.10	.028	7	369
3	....	....	.07A	.07A	.05	.012	....	368
4	Exchange Closed; Independence Day							
7	.05	.05	CAB	.02B	....	.014	62	354
8	CAB	CAB	CAB	CAB	CAB	.031	1	353
9	.10	.10	.05A	.05A	.02	.015	3	356

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

AUGUST 1986 50 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	.07	.10	.07	.10	.07	.034	14	369
11	.05	.05	.05	.05	.05	.039	1	369
14	....	....	....	.05N	.02	.014	....	369
15	.05	.05	.02A	.02A	.02	.003	3	369
16	CAB	CAB	CAB	CAB	CAB	.000	2	367
17	CAB	CAB	CAB	CAB	CAB	.000	....	367
18	CAB	CAB	CAB	CAB	CAB	.000	....	367
21	CAB	CAB	CAB	CAB	CAB	.000	1	366
22	CAB	CAB	CAB	CAB	CAB	.000	....	366
23	CAB	CAB	CAB	CAB	CAB	.000	....	366
24	CAB	CAB	CAB	CAB	CAB	.000	....	366

AUGUST 1986 52 PUTS

IN JUNE 1986

20	2.50	2.50	2.50	2.50	2.25	.563	20	20
23	2.55	2.70	2.45A	2.45A	2.45	.570	114	134
24	1.00	1.00	.50	.55	.55	.433	28	153
25	.65	.65	.65	.65	.65	.307	11	158
26	.50	.50	.50	.50	.50	.203	1	154
27	.40	.50	.30	.50	.50	.151	53	183
30	.60	.70	.50A	.50A	.50	.163	2	185

IN JULY

1	.70	.70	.45	.45	.40	.146	24	202
2	.27	.27	.27	.27	.27	.080	2	202
3	.10	.10	.10	.10	.10	.043	8	206
4	Exchange Closed; Independence Day							
7	.05	.05	.02	.05	.05	.052	104	280
8	.15@.12	.15	.12	.12	.20	.100	90	352
9	.25	.30B	.25	.25	.15	.058	12	364
10	.10	.20	.10	.20	.25	.115	12	364
11	.20	.20	.20	.20	.20	.131	5	359
14	.12	.12	.10	.12	.15	.069	63	312
15	....	....	.10A	.10A	.05	.023	....	297
16	....	....	.02A	.02A	.02	.004	....	297
17	.05	.05	.05	.05	.05	.011	5	302
18	CAB	CAB	CAB	CAB	CAB	.005	1	301
21	CAB	CAB	CAB	CAB	CAB	.000	....	301
22	CAB	CAB	CAB	CAB	CAB	.000	....	301
23	CAB	CAB	CAB	CAB	CAB	.000	....	301
24	CAB	CAB	CAB	CAB	CAB	.000	....	301

AUGUST 1986 54 PUTS

IN JUNE 1986

23	3.60	3.60	3.60	3.60	3.60	.735	11	11
24	1.25	1.50	1.00	1.30	1.30	.610	33	41
25	1.25@.30	1.30	1.05	1.05	1.12	.478	92	127
26	1.15	1.20	.90	.90	.90	.352	96	190
27	.90	.95	.50	.95	1.05	.281	50	220
30	1.20	1.50	1.05	1.05	1.15	.304	33	218

IN JULY

1	1.30	1.35	.90	.90	.90	.283	31	235
2	.95	.95	.40	.45B	.60	.178	24	245
3	.35	.50	.27	.27	.27	.112	15	248
4	Exchange Closed; Independence Day							
7	.25	.25	.10	.20	.22	.140	11	255
8	.40	.50	.25	.50	.50	.235	13	251
9	.80	.80	.45A	.45A	.45	.161	8	254
10	.75	.75	.55A	.60	.70	.274	23	274
11	.65	.75	.40	.72A	.72	.306	8	274
14	.55	.55	.40	.40	.60	.214	10	273
15	.30	.30	.12	.12	.15	.102	20	269
16	.10	.10	.10	.10	.07	.032	3	265
17	....	....	....	.07N	.10	.067	....	265
18	.05	.05	.05	.05	.05	.042	50	315
21	.05	.10	.02	.02	.02	.012	26	315
22	....	....	....	.02N	.02	.008	....	304
23	....	....	....	.02N	.02	.000	....	304
24	CAB	CAB	CAB	CAB	CAB	.000	....	304

AUGUST 1986 56 PUTS

IN JUNE 1986

24	2.10	2.10	2.00	2.00	2.50	.760	15	15
25	2.10	2.25	2.00	2.00A	2.17	.648	45	52
26	2.20	2.20	1.80	1.80	1.80	.521	30	45
27	1.25	1.90	1.20	1.80	1.85	.443	202	231
30	2.30	2.35	2.00A	2.00A	2.00	.477	15	210

LIVE HOG OPTION ON FUTURES — PUTS

AUGUST 1986 56 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.00	2.10B	1.70	1.70	1.75	.455	9	213
2	1.75	1.75	.95	1.10B	1.15	.325	34	215
3	1.00	1.00	.70	.75	.80	.230	144	346
4	Exchange Closed; Independence Day							
7	.55	.55	.30	.40	.65	.290	29	347
8	1.05	1.20	1.05	1.20	1.27	.426	120	351
9	1.50	1.55	1.05	1.05	1.05	.333	71	357
10	1.50	1.50	1.15	1.50	1.50	.490	32	360
11	1.40	1.50	1.10	1.30	1.70	.534	10	359
14	1.15	1.25	1.10A	1.10A	1.10	.447	8	354
15	.45	.55	.45	.50	.60	.280	109	328
16	.50	.50	.30A	.30A	.25	.131	4	332
17	.50	.50	.15A	.35A	.40	.230	2	334
18	.25	.35	.25	.25	.30	.179	34	357
21	.15	.20	.15	.15	.15	.120	7	355
22	.05	.30	.05	.12	.12	.128	10	352
23	.07	.07	.02	.02	.02	.016	120	399
24	....	....	....	.02N	.02	.000	....	399

AUGUST 1986 58 PUTS

IN JULY 1986

3	1.47	1.50	1.45	1.45	1.45	.391	16	16
4	Exchange Closed; Independence Day							
7	.60	1.20	.60	1.20	1.70	.481	15	26
8	1.85	2.05B	1.85	2.05B	2.40	.630	27	43
9	2.55	2.55	2.50A	2.50A	1.57	.542	1	43
10	2.15	2.75	2.10A	2.60B	2.65	.702	33	48
11	2.65	2.95	2.30	2.65A	3.00	.743	7	42
14	2.50	3.10B	2.50	2.50	2.10	.692	2	40
15	1.60	1.75	1.40A	1.40A	1.40	.531	102	119
16	1.25	1.25	.60	.60	.70	.336	105	61
17	.45	1.10	.40	1.00A	1.00	.497	4	62
18	.70	1.00	.70	.80A	.92	.445	47	82
21	1.00	1.00	.80	.80	.67	.442	10	84
22	.20	1.00B	.20	.60B	.72	.523	3	83
23	.25	.25	.10	.20B	.30	.251	26	77
24	.15	.20	.15	.15A	.10	.107	106	178
25	.05	.05	CAB	CAB	CAB	.052	82	....

AUGUST 1986 60 PUTS

IN JULY 1986

4	Exchange Closed; Independence Day							
7	1.70	1.70	1.70	1.70	2.85	.670	....	....
8	3.25	3.25	3.25	3.25	3.87	.797	20	9
9	....	4.10B	....	4.10B	3.02	.734	....	9
10	....	4.05B	....	4.05B	4.25	.856	....	9
11	....	....	....	4.25N	4.65	.885	....	9
14	....	4.90B	4.20A	4.20A	3.85	.868	....	9
15	....	....	3.10A	3.10A	2.75	.763	....	9
16	1.85	1.85	1.70	1.85	1.70	.598	102	106
17	1.25	2.25	1.17A	2.25	2.22	.758	28	133
18	2.30@.40	2.40	1.90A	1.90A	2.10	.730	38	106
21	....	2.15B	....	2.15B	1.95	.803	....	106
22	....	2.10B	1.85A	2.10B	2.22	.886	....	105
23	....	....	1.20A	1.55A	1.32	.770	....	105
24	1.30	1.30	1.30	1.30	.97	.775	100	96
25	....	1.05B	.80A	.80A	.42	.651	1	9
28	....	....	....	....	....	217	....	....

OCTOBER 1986 34 PUTS

IN MAY 1986

22	.40	.40	.40	.40	.40	.115	12	12
23	.35	.35	.35	.35	.35	.101	4	16
26	Exchange Closed; Memorial Day							
27	....	....	....	.35N	.30	.094	....	16
28	.30	.30	.25A	.30	.20	.071	2	18
29	....	....	....	.20N	.20	.077	....	18
30	....	....	....	.20N	.20	.078	....	18

IN JUNE

2	....	....	....	.20N	.20	.068	....	18
3	....	....	....	.20N	.20	.076	....	18
4	....	....	....	.20N	.20	.086	....	18
5	....	....	....	.20N	.15	.081	....	18
6	....	....	....	.15N	.15	.081	....	18
9	....	....	....	.15N	.15	.071	....	18
10	.15	.15	.15	.15	.15	.072	1	19
11	....	....	....	.15N	.15	.072	....	19
12	....	....	....	.15N	.10	.065	....	19
13	....	....	....	.10N	.05	.048	....	19
16	....	.10B	....	.10B	.05	.038	....	19

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS
OCTOBER 1986 34 PUTS
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	....	....	....	.05N	.05	.037	....	19
18	....	....	....	.05N	.02	.028	....	19
19	....	....	....	.02N	.02	.021	....	19
20	....	....	....	.02N	.02	.016	....	19
23	....	....	....	.02N	.02	.018	....	19
24	....	....	....	.02N	.02	.011	....	19
25	....	....	....	.02N	.02	.006	....	19
26	....	....	....	.02N	.02	.003	....	19
27	....	....	....	.02N	.02	.002	....	19
30	....	....	....	.02N	.02	.002	....	19
				IN JULY				
1	....	....	....	.02N	.02	.002	....	19
2	....	....	....	.02N	.02	.001	....	19
3	....	....	....	.02N	.02	.000	....	19
4	Exchange Closed; Independence Day							
7	....	....	....	.02N	.02	.000	....	19
8	....	....	....	.02N	.02	.001	....	19
9	....	....	....	.02N	.02	.000	....	19
10	....	....	....	.02N	.02	.001	....	19
11	....	....	....	.02N	.02	.000	....	19
14	....	....	....	.02N	.02	.000	....	19
15	....	....	....	.02N	.02	.000	....	19
16	....	....	....	.02N	.02	.000	....	19
17	....	....	....	.02N	.02	.000	....	19
18	....	....	....	.02N	.02	.000	....	19
21	....	....	....	.02N	.02	.000	....	19
22	....	....	....	.02N	.02	.000	....	19
23	....	....	....	.02N	.02	.000	....	19
24	....	....	....	.02N	.02	.000	....	19
25	....	....	....	.02N	....	.000	....	19
28	CAB	CAB	CAB	CAB	.02	.000	....	19
29	....	....	....	.02N	.02	.000	....	19
30	....	....	....	.02N	.02	.000	....	19
31	....	....	....	.02N	.02	.000	....	19
				IN AUGUST				
1	....	....	....	.02N	.02	.000	....	19
4	....	....	....	.02N	.02	.000	....	19
5	....	....	....	.02N	.02	.000	....	19
6	....	....	....	.02N	.02	.000	....	19
7	....	....	....	.02N	.02	.000	....	19
8	....	....	....	.02N	.02	.000	....	19
11	....	....	....	.02N	.02	.000	....	19
12	....	....	....	.02N	.02	.000	....	19
13	....	....	....	.02N	.02	.000	....	19
14	....	....	....	.02N	.02	.000	....	19
15	....	....	....	.02N	.02	.000	....	19
18	....	....	....	.02N	.02	.000	....	19
19	....	....	....	.02N	.02	.000	....	19
20	....	....	....	.02N	.02	.000	....	19
21	....	....	....	.02N	.02	.000	....	19
22	....	....	....	.02N	.02	.000	....	19
25	....	....	....	.02N	.02	.000	....	19
26	....	....	....	.02N	.02	.000	....	19
27	....	....	....	.02N	.02	.000	....	19
28	....	....	....	.02N	.02	.000	....	19
29	....	....	....	.02N	.02	.000	....	19
				IN SEPTEMBER				
1	Exchange Closed; Labor Day							
2	....	....	....	.02N	.02	.000	....	19
3	....	....	....	.02N	.02	.000	....	19
4	....	....	....	.02N	.02	.000	....	19
5	....	....	....	.02N	.02	.000	....	19
8	....	....	....	.02N	.02	.000	....	19
9	....	....	....	.02N	.02	.000	....	19
10	....	....	....	.02N	.02	.000	....	19
11	....	....	....	.02N	.02	.000	....	19
12	....	....	....	.02N	.02	.000	....	19
15	....	....	....	.02N	.02	.000	....	19
16	....	....	....	.02N	.02	.000	....	19
17	....	....	....	.02N	.02	.000	....	19
18	....	....	....	.02N	.02	.000	....	19
19	....	....	....	.02N	.02	.000	....	....

OCTOBER 1986 38 PUTS
IN MAY 1986

26	Exchange Closed; Memorial Day							
27	1.05	1.05	1.05	1.05	1.20	.274	5	5
28	....	....	1.05A	1.05A	.85	.229	....	5
29	....	....	....	.85N	.85	.240	....	5

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS
OCTOBER 1986 38 PUTS
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	....	....	....	.85N	.80	.243	....	5
				IN JUNE				
2	.75	.75	.75	.75	.70	.223	2	7
3	....	....	....	.70N	.75	.241	....	7
4	....	.80B	....	.80B	.85	.262	....	7
5	....	....	....	.85N	.80	.249	....	7
6	....	....	....	.80N	.80	.251	....	7
9	.70	.70	.70	.70	.70	.232	1	8
10	....	....	....	.70N	.70	.237	....	8
11	.70	.70	.70	.70	.70	.240	3	11
12	....	....	....	.70N	.65	.227	....	10
13	.60	.60	.60	.60	.50	.188	2	12
16	.50	.50	.40	.40	.40	.163	3	15
17	....	....	....	.40N	.40	.163	....	15
18	....	....	....	.40N	.30	.134	....	15
19	....	....	....	.30N	.30	.112	....	15
20	.25	.25	.25	.25	.25	.092	5	20
23	.65	.65	.65	.65	.50	.100	10	30
24	....	....	....	.50N	.20	.068	....	29
25	....	....	.05A	.05A	.02	.043	....	29
26	.05	.05	.05	.05	.05	.028	27	56
27	....	....	....	.05N	.02	.017	....	56
30	....	....	....	.02N	.02	.023	....	56
				IN JULY				
1	....	....	....	.02N	.02	.019	....	56
2	....	....	....	.02N	.02	.011	....	56
3	....	....	....	.02N	.02	.007	....	56
4	Exchange Closed; Independence Day							
7	....	....	....	.02N	.02	.009	....	56
8	....	....	....	.02N	.02	.012	....	56
9	....	....	....	.02N	.02	.008	....	56
10	....	....	....	.02N	.02	.011	....	56
11	....	....	....	.02N	.02	.011	....	56
14	....	....	....	.02N	.02	.006	....	56
15	....	....	....	.02N	.02	.004	....	56
16	....	....	....	.02N	.02	.002	....	56
17	....	....	....	.02N	.02	.004	....	56
18	....	....	....	.02N	.02	.004	....	56
21	....	....	....	.02N	.02	.003	....	56
22	....	....	....	.02N	.02	.003	....	56
23	....	....	....	.02N	.02	.002	....	56
24	....	....	....	.02N	.02	.002	....	56
25	....	....	....	.02N	.02	.001	....	56
28	....	....	....	.02N	.02	.000	....	56
29	....	....	....	.02N	.02	.000	....	56
30	....	....	....	.02N	.02	.000	....	56
31	....	....	....	.02N	.02	.000	....	56
				IN AUGUST				
1	....	....	....	.02N	.02	.000	....	56
4	....	....	....	.02N	.02	.000	....	56
5	....	....	....	.02N	.02	.000	....	56
6	....	....	....	.02N	.02	.000	....	56
7	....	....	....	.02N	.02	.000	....	56
8	....	....	....	.02N	.02	.000	....	56
11	....	....	....	.02N	.02	.000	....	56
12	....	....	....	.02N	.02	.000	....	56
13	....	....	....	.02N	.02	.000	....	56
14	....	....	....	.02N	.02	.000	....	56
15	....	....	....	.02N	.02	.000	....	56
18	....	....	....	.02N	.02	.000	....	56
19	....	....	....	.02N	.02	.000	....	56
20	....	....	....	.02N	.02	.000	....	56
21	....	....	....	.02N	.02	.000	....	56
22	....	....	....	.02N	.02	.000	....	56
25	....	....	....	.02N	.02	.000	....	56
26	....	....	....	.02N	.02	.000	....	56
27	....	....	....	.02N	.02	.000	....	56
28	....	....	....	.02N	.02	.000	....	56
29	....	....	....	.02N	.02	.000	....	56
				IN SEPTEMBER				
1	Exchange Closed; Labor Day							
2	.02	.02	.02	.02	.02	.000	5	61
3	....	....	....	.02N	.02	.000	....	61
4	....	....	....	.02N	.02	.000	....	61
5	....	....	....	.02N	.02	.000	....	61
8	....	....	....	.02N	.02	.000	....	61
9	....	....	....	.02N	.02	.000	....	61
10	....	....	....	.02N	.02	.000	....	61

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

OCTOBER 1986 38 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	....	....	....	.02N	.02	.000	....	61
12	....	....	....	.02N	.02	.000	....	61
15	....	....	....	.02N	.02	.000	....	61
16	....	....	....	.02N	.02	.000	....	56
17	....	....	....	.02N	.02	.000	....	56
18	....	....	....	.02N	.02	.000	....	56
19	....	....	....	.02N	.02	.000	....	....

OCTOBER 1986 40 PUTS

IN APRIL 1986

18	3.55	3.55	3.55	3.55	3.65	.572	1	1
21	....	....	3.50A	3.50A	3.95	.604	....	1
22	....	....	3.25A	3.25A	3.50	.565	....	1
23	....	....	....	3.50N	4.00	.591	....	1
24	....	....	....	4.00N	3.95	.582	....	1
25	4.20	4.20	4.20	4.20	4.12	.591	2	3
28	....	....	....	4.12N	4.12	.586	....	3
29	....	....	3.60A	3.60A	3.40	.493	....	3
30	....	....	3.00A	3.00A	2.85	.438	....	3

IN MAY

1	....	....	....	2.85N	2.62	.458	....	3
2	....	....	....	2.62N	2.77	.474	....	3
5	....	....	....	2.77N	2.70	.462	....	3
6	....	....	....	2.70N	2.70	.464	....	3
7	....	....	....	2.70N	2.70	.463	....	3
8	1.90	1.90	1.60A	1.60A	1.45	.379	6	9
9	....	1.80B	....	1.80B	1.80	.359	....	9
12	....	....	....	1.80N	1.80	.392	....	9
13	....	....	....	1.80N	1.80	.364	....	9
14	....	....	....	1.80N	1.80	.351	....	9
15	....	....	....	1.80N	2.00	.371	....	9
16	2.25	2.25	2.25	2.25	2.35	.429	3	10
19	2.00	2.00	2.00	2.00	2.10	.409	3	13
20	....	....	....	2.10N	2.00	.397	....	13
21	2.00	2.50B	2.00	2.50B	2.15	.445	3	13
22	....	2.20B	....	2.20B	2.10	.435	....	13
23	....	....	....	2.10N	1.90	.406	....	13
26	Exchange Closed; Memorial Day							
27	....	....	....	1.90N	1.95	.394	....	13
28	1.95	1.95	1.60	1.60	1.50	.341	2	15
29	....	....	....	1.50N	1.50	.354	....	14
30	1.50	1.55	1.50	1.55	1.50	.358	1	15

IN JUNE

2	1.40	1.40	1.40	1.40	1.25	.336	2	17
3	....	....	....	1.25N	1.35	.356	....	17
4	....	1.40B	....	1.40B	1.50	.381	....	18
5	1.60	1.60	1.60	1.60	1.50	.364	2	19
6	1.60	1.60	1.60	1.60	1.60	.368	9	28
9	1.50@.40	1.50	1.40	1.40	1.40	.347	6	34
10	....	....	....	1.40N	1.40	.355	....	34
11	....	....	....	1.40N	1.40	.360	....	34
12	1.30	1.30	1.25	1.25	1.30	.346	8	38
13	1.20	1.40	1.05	1.05	1.00	.298	10	48
16	1.00	1.00	.80	.80	.80	.268	12	60
17	.85	.90	.75	.75	.75	.269	65	124
18	.80	.80	.65	.65	.70	.230	18	138
19	.85	.85	.60	.65	.65	.198	16	151
20	.65	.70	.55	.55	.50	.170	12	161
23	.65	.75	.65	.75	.60	.181	3	164
24	.30	.45	.15	.15	.20	.130	23	172
25	.15	.15	.15	.15	.15	.089	1	168
26	.25	.25	.20	.20	.20	.061	76	213
27	.10	.15B	.10	.15B	.15	.040	300	513
30	.25	.35	.25	.35	.30	.050	54	512

IN JULY

1	.25	.25	.25	.25	.25	.043	31	527
2	....	....	....	.25N	.20	.027	....	527
3	....	....	....	.20N	.02	.019	....	527
4	Exchange Closed; Independence Day							
7	.05	.05	.05	.05	.05	.022	3	527
8	....	....	.02A	.02A	.02	.030	....	524
9	....	....	....	.02N	.02	.021	....	524
10	....	....	....	.02N	.02	.028	....	524
11	.02	.02	.02	.02	.02	.027	1	525
14	CAB	CAB	CAB	CAB	CAB	.018	....	525
15	CAB	CAB	CAB	CAB	CAB	.012	....	525
16	CAB	CAB	CAB	CAB	CAB	.007	....	524
17	CAB	CAB	CAB	CAB	CAB	.013	1	525

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

OCTOBER 1986 40 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	CAB	CAB	CAB	CAB	CAB	.013	....	524
21	CAB	CAB	CAB	CAB	CAB	.009	....	524
22	CAB	CAB	CAB	CAB	CAB	.010	....	524
23	CAB	CAB	CAB	CAB	CAB	.008	....	524
24	CAB	CAB	CAB	CAB	CAB	.007	....	524
25	CAB	CAB	CAB	CAB	CAB	.005	....	524
28	CAB	CAB	CAB	CAB	CAB	.001	....	524
29	CAB	CAB	CAB	CAB	CAB	.002	....	524
30	CAB	CAB	CAB	CAB	CAB	.003	....	544
31	CAB	CAB	CAB	CAB	CAB	.002	....	544

IN AUGUST

1	CAB	CAB	CAB	CAB	CAB	.001	....	524
4	CAB	CAB	CAB	CAB	CAB	.001	....	524
5	CAB	CAB	CAB	CAB	CAB	.002	....	524
6	CAB	CAB	CAB	CAB	CAB	.004	....	524
7	CAB	CAB	CAB	CAB	CAB	.002	....	524
8	CAB	CAB	CAB	CAB	CAB	.001	....	524
11	CAB	CAB	CAB	CAB	CAB	.001	....	524
12	CAB	CAB	CAB	CAB	CAB	.000	....	524
13	CAB	CAB	CAB	CAB	CAB	.000	....	524
14	CAB	CAB	CAB	CAB	CAB	.000	....	524
15	CAB	CAB	CAB	CAB	CAB	.000	....	524
18	CAB	CAB	CAB	CAB	CAB	.000	....	524
19	CAB	CAB	CAB	CAB	CAB	.000	....	524
20	CAB	CAB	CAB	CAB	CAB	.000	....	524
21	CAB	CAB	CAB	CAB	CAB	.000	....	524
22	CAB	CAB	CAB	CAB	CAB	.000	....	524
25	.02	.02	.02	.02	.02	.000	50	524
26	....	....	....	.02N	.02	.000	....	524
27	....	....	....	.02N	.02	.000	....	524
28	....	....	....	.02N	.02	.000	....	524
29	....	....	....	.02N	.02	.000	....	524

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	.02	.02	.02	.02	.02	.000	5	529
3	....	....	....	.02N	.02	.000	....	529
4	....	....	....	.02N	.02	.000	....	529
5	....	....	....	.02N	.02	.000	....	529
8	....	....	....	.02N	.02	.000	....	529
9	....	....	....	.02N	.02	.000	....	529
10	....	....	....	.02N	.02	.000	....	529
11	....	....	....	.02N	.02	.000	....	529
12	....	....	....	.02N	.02	.000	....	529
15	....	....	....	.02N	.02	.000	....	529
16	....	....	....	.02N	.02	.000	....	524
17	....	....	....	.02N	.02	.000	....	524
18	....	....	....	.02N	.02	.000	....	524
19	CAB	CAB	CAB	CAB	.02	.000	....	....

OCTOBER 1986 42 PUTS

IN MAY 1986

9	2.80	3.10	2.80	3.10	3.10	.478	1	1
12	....	....	....	3.10N	3.10	.513	2	3
13	....	....	....	3.10N	2.90	.484	....	3
14	....	....	....	2.90N	2.75	.471	....	3
15	....	....	....	2.75N	2.90	.492	....	3
16	....	....	....	2.90N	3.45	.553	....	3
19	....	....	3.10A	3.10A	3.05	.533	....	3
20	....	....	....	3.05N	2.95	.521	....	3
21	....	3.50B	....	3.50B	3.25	.569	....	3
22	....	....	3.15A	3.15A	3.20	.559	....	3
23	....	....	....	3.20N	2.90	.530	....	3
26	Exchange Closed; Memorial Day							
27	3.00	3.00	3.00	3.00	2.95	.518	1	4
28	....	....	2.70A	2.70A	2.45	.463	....	4
29	....	....	....	2.45N	2.55	.476	....	4
30	....	....	2.45A	2.45A	2.55	.481	....	4

IN JUNE

2	2.20	2.20	2.20	2.20	2.20	.458	3	7
3	2.25	2.25	2.20	2.20	2.35	.480	7	11
4	2.55	2.55	2.55	2.55	2.55	.507	5	16
5	2.60	2.60	2.60	2.60	2.40	.487	2	18
6	2.60	2.60	2.50	2.50	2.50	.492	2	20
9	2.35	2.35	2.30	2.30	2.30	.473	6	26
10	2.40	2.40	2.40	2.40	2.35	.483	....	26
11	2.35	2.35	2.35	2.35	2.40	.490	2	27
12	2.25	2.25	2.00	2.20	2.30	.475	4	31
13	2.10	2.10	1.95A	1.95A	1.80	.424	3	34

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS
OCTOBER 1986 42 PUTS
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	1.70	1.70	1.50	1.50	1.50	.393	5	39
17	1.50	1.50	1.50	1.50	1.50	.396	1	40
18	1.65	1.65	1.20	1.20	1.30	.349	14	53
19	1.45	1.45	1.20	1.22A	1.15	.310	20	73
20	1.25	1.25	1.00	1.10A	1.00	.273	17	89
23	1.20	1.40	1.10	1.40	1.25	.288	20	109
24	.40	.40	.27	.27	.30	.217	14	106
25	....	....	....	.30N	.20	.157	....	108
26	.35	.40B	.30	.35	.35	.113	7	108
27	.35	.35	.27	.27	.35	.079	100	208
30	....	....	....	.35N	.45	.096	....	208

IN JULY

1	....	....	40A	.40A	.40	.085	....	208
2	....	....	....	.40N	.30	.057	....	208
3	....	....	....	.30N	.15	.042	....	208
4	Exchange Closed: Independence Day							
7	.10	.10	.10	.10	.10	.049	100	308
8	....	.12B	.05A	.12B	.12	.064	....	308
9	....	.15B	....	.15B	.15	.046	....	308
10	....	....	....	.15N	.20	.060	....	308
11	.02	.05B	02	05B	.05	.059	1	307
14	.30	.30	.25A	.25A	.15	.041	1	308
15	.15	.15	.15	.15	.15	.028	1	307
16	....	....	....	.15N	.10	.020	....	306
17	.05	.10B	.05	.10B	.10	.032	100	368
18	....	....	....	.10N	.10	.031	....	368
21	....	....	....	.10N	.05	.023	....	368
22	....	....	....	.05N	.05	.026	....	368
23	....	....	.02A	.02A	.02	.021	....	368
24	....	....	....	.02N	.02	.019	....	368
25	....	....	....	.02N	.02	.014	....	368
28	....	....	....	.02N	.02	.006	....	368
29	....	....	....	.02N	.02	.007	....	368
30	....	....	....	.02N	.02	.011	....	368
31	....	....	....	.02N	.02	.009	....	368

IN AUGUST

1	....	....	....	.02N	.02	.006	....	368
4	....	....	....	.02N	.02	.005	....	368
5	....	....	....	.02N	.02	.010	....	368
6	....	....	....	.02N	.02	.014	....	368
7	....	....	....	.02N	.02	.008	....	368
8	....	....	....	.02N	.02	.005	....	368
11	....	....	....	.02N	.02	.007	....	368
12	....	....	....	.02N	.02	.003	....	368
13	....	....	....	.02N	.02	.002	....	368
14	....	....	....	.02N	.02	.002	....	368
15	....	....	....	.02N	.02	.001	....	368
18	....	....	....	.02N	.02	.000	....	368
19	....	....	....	.02N	.02	.000	....	368
20	....	....	....	.02N	.02	.000	....	368
21	.02	.02	.02	.02	.02	.000	200	368
22	....	....	....	.02N	.02	.000	....	368
25	....	....	....	.02N	.02	.000	....	368
26	....	....	....	.02N	.02	.000	....	368
27	....	....	....	.02N	.02	.000	....	368
28	CAB	CAB	CAB	CAB	CAB	.000	30	338
29	CAB	CAB	CAB	CAB	CAB	.000	....	338

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	.02	.02	.02	.02	.02	.000	3	341
3	....	....	....	.02N	.02	.000	32	373
4	....	....	....	.02N	.02	.000	....	309
5	....	....	....	.02N	.02	.000	....	309
8	....	....	....	.02N	.02	.000	....	309
9	....	....	....	.02N	.02	.000	....	309
10	....	....	....	.02N	.02	.000	....	309
11	....	....	....	.02N	.02	.000	....	309
12	....	....	....	.02N	.02	.000	....	309
15	....	....	....	.02N	.02	.000	....	309
16	....	....	....	.02N	.02	.000	....	306
17	....	....	....	.02N	.02	.000	....	306
18	....	....	....	.02N	.02	.000	....	306

OCTOBER 1986 44 PUTS
IN MAY 1986

30	3.50	3.50	3.50	3.50	3.60	.600	1	1

LIVE HOG OPTION ON FUTURES — PUTS
OCTOBER 1986 44 PUTS
IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	3.20A	3.20A	3.30	.579	....	1
3	....	....	....	3.30N	3.50	.600	....	1
4	....	....	....	3.50N	3.75	.626	....	1
5	3.90	3.90	3.90	3.90	3.70	.605	3	4
6	....	....	....	3.70N	3.70	.612	2	6
9	....	....	....	3.70N	3.45	.595	....	6
10	3.50	3.50	3.50	3.50	3.55	.606	1	7
11	3.65	3.65	3.65	3.65	3.65	.614	1	8
12	....	....	3.45A	3.45A	3.50	.601	....	8
13	....	....	3.10A	3.10A	2.90	.552	....	8
16	2.70	2.70	2.50	2.50	2.50	.523	2	10
17	....	....	....	2.50N	2.50	.527	....	10
18	2.70	2.70	2.20	2.20	2.20	.478	8	18
19	2.20	2.20	2.00	2.05	2.00	.436	8	26
20	2.00	2.10	1.70	2.00	1.90	.394	30	53
23	1.95@.90	2.00	1.85	1.85	2.00	.411	80	123
24	1.50	1.50	.50	.50	.50	.325	26	128
25	.70	.70	.50	.65	.60	.249	21	113
26	.65	.65	.65	.65	.65	.188	....	108
27	.85	.90	.65	.75	.75	.138	67	120
30	.75	1.00	.75	.90	.90	.164	28	146

IN JULY

1	1.00	1.00	.90	.90	.80	.147	19	164
2	.70	.70	.70	.70	.60	.105	2	166
3	....	....	....	.60N	.40	.080	....	166
4	Exchange Closed: Independence Day							
7	.30	.30	.25	.25	.25	.093	125	268
8	....	.42B	....	.42B	.45	.117	....	265
9	....	....	....	.45N	.42	.089	....	265
10	.47	.47	.47	.47	.47	.111	1	266
11	.50	.50	.45A	.45A	.55	.110	2	268
14	....	....	....	.55N	.32	.082	....	268
15	....	....	....	.32N	.25	.059	....	268
16	....	....	.17A	.17A	.17	.043	....	268
17	.17	.17	.17	.17	.25	.066	100	345
18	.20	.20	.20	.20	.20	.064	70	353
21	....	....	....	.20N	.15	.051	30	383
22	....	....	....	.15N	.15	.056	....	383
23	....	....	....	.15N	.12	.047	....	383
24	....	....	....	.12N	.10	.043	....	383
25	....	....	....	.10N	.07	.034	....	383
28	.05	.05	.05	.05	.05	.017	10	375
29	....	....	....	.05N	.05	.020	....	373
30	....	....	....	.05N	.05	.030	....	380
31	....	....	....	.05N	.02	.026	....	380

IN AUGUST

1	....	....	....	.02N	.02	.018	....	373
4	....	....	....	.02N	.02	.017	....	373
5	....	....	....	.02N	.02	.030	....	373
6	....	....	....	.02N	.02	.040	....	373
7	....	....	....	.02N	.02	.026	....	373
8	....	....	....	.02N	.02	.017	....	373
11	....	....	....	.02N	.02	.024	....	373
12	....	....	....	.02N	.02	.011	....	373
13	....	....	....	.02N	.02	.009	....	373
14	.05	.05	.05	.05	.05	.010	1	373
15	....	....	....	.05N	.05	.007	....	373
18	....	....	....	.05N	.02	.004	....	373
19	....	....	....	.02N	.02	.005	....	373
20	....	....	....	.02N	.02	.002	....	373
21	.02	.02	.02	.02	.02	.000	100	373
22	....	....	....	.02N	.02	.000	....	373
25	....	....	....	.02N	.02	.000	....	373
26	....	....	....	.02N	.02	.000	....	373
27	....	....	....	.02N	.02	.000	....	373
28	....	....	....	.02N	.02	.000	....	373
29	....	....	....	.02N	.02	.000	....	373

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	....	....	....	.02N	.02	.000	....	373
3	....	....	....	.02N	.02	.000	....	373
4	....	....	....	.02N	.02	.000	....	373
5	....	....	....	.02N	.02	.000	....	373
8	....	....	....	.02N	.02	.000	....	373
9	....	....	....	.02N	.02	.000	....	373
10	....	....	....	.02N	.02	.000	....	373
11	CAB	CAB	CAB	CAB	CAB	.000	97	276
12	CAB	CAB	CAB	CAB	CAB	.000	....	276
15	CAB	CAB	CAB	CAB	CAB	.000	....	276
16	CAB	CAB	CAB	CAB	CAB	.000	....	276

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

OCTOBER 1986 44 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	CAB	CAB	CAB	CAB	CAB	.000	....	276
18	CAB	CAB	CAB	CAB	CAB	.000	....	276

OCTOBER 1986 46 PUTS

IN MAY 1986

26	Exchange Closed; Memorial Day							
28	5.50	5.50	5.50	5.50	4.90	.690	2	2
29	....	....	....	4.90N	5.00	.702	....	2
30	....	....	....	5.00N	5.00	.706	....	2

IN JUNE

2	....	....	....	5.00N	4.70	.688	....	2
3	....	....	....	4.70N	4.95	.706	....	2
4	....	....	....	4.95N	5.25	.729	....	2
5	....	....	....	5.25N	5.10	.710	....	2
6	....	....	....	5.10N	5.15	.717	....	2
9	....	....	....	5.15N	4.85	.703	....	2
10	....	....	....	4.85N	5.00	.715	....	2
11	....	....	....	5.00N	5.00	.723	....	2
12	4.85	4.85	4.85	4.85	4.85	.713	1	3
13	....	....	4.55A	4.55A	4.20	.670	....	3
16	4.02	4.02	4.02	4.02	3.90	.646	1	4
17	....	....	3.85A	3.85A	3.90	.651	....	4
18	....	....	3.50A	3.50A	3.40	.605	....	4
19	3.40	3.40	3.10	3.10	3.10	.564	5	9
20	3.00	3.05	3.00	3.00	2.90	.521	4	13
23	2.90	3.00	2.90	3.00	3.00	.538	3	16
24	1.30	1.30	1.00	1.00	1.00	.444	28	40
25	1.50	1.50	1.00	1.25	1.25	.358	10	50
26	1.20	1.20	.95	.95	1.00	.282	6	48
27	1.50	1.60	1.20	1.50A	1.30	.218	48	84
30	1.30	1.75	1.30	1.45	1.35	.252	42	115

IN JULY

1	1.50	1.55	1.35	1.35	1.40	.229	48	161
2	1.35	1.35	1.05	1.05	1.00	.172	73	236
3	.95	1.00	.90	.90	.90	.137	15	251
4	Exchange Closed; Independence Day							
7	.55	.55	.50A	.50A	.50	.157	8	251
8	.95	.95	.75	.85B	.87	.191	8	249
9	.70	.70	.70	.70	.85	.153	10	253
10	.95	1.00	.70	.70	.85	.185	11	260
11	.60	.70	.60	.65B	.90	.184	8	261
14	.55	.80	.55	.65A	.65	.143	2	262
15	.50	.50	.40A	.40A	.40	.109	3	265
16	.35@.30	.35	.27	.27	.27	.083	52	312
17	.30	.37	.30	.32A	.40	.120	201	450
18	.40	.40	.40	.40	.37	.116	10	452
21	.45	.45	.42	.42	.42	.097	9	454
22	....	....	.30A	.30A	.25	.107	....	453
23	....	....	....	.25N	.22	.092	....	453
24	....	....	....	.22N	.20	.086	....	453
25	.35	.35	.35	.35	.35	.071	....	453
28	.15	.15	.05A	.07	.05	.041	131	460
29	.07	.10	.07	.10	.10	.047	32	464
30	.07	.10	.07	.10	.10	.066	5	533
31	.10	.10	.07	.07	.07	.059	58	556

IN AUGUST

1	....	....	....	.07N	.07	.045	....	486
4	....	....	....	.07N	.07	.044	....	486
5	.05	.07	.05	.07	.07	.071	13	480
6	.07	.10	.05	.10	.10	.092	98	523
7	.07	.07	.07	.07	.07	.064	6	523
8	....	....	....	.07N	.05	.046	....	523
11	....	....	....	.05N	.05	.062	....	523
12	.05	.05	.05	.05	.05	.034	3	520
13	....	....	....	.05N	.05	.029	....	520
14	....	....	....	.05N	.05	.031	....	520
15	....	....	....	.05N	.07	.025	....	520
16	....	....	....	.07N	.07	.018	....	520
19	....	....	....	.07N	.07	.019	....	520
20	....	....	.02A	.02A	.02	.009	....	520
21	....	....	....	.02N	.02	.005	....	520
22	.02	.02	.02	.02	.02	.005	250	561
25	....	....	....	.02N	.02	.004	....	561
26	....	....	....	.02N	.02	.001	....	411
27	....	....	....	.02N	.02	.000	....	411
28	....	....	....	.02N	.02	.000	....	411
29	....	....	....	.02N	.02	.000	....	411

LIVE HOG OPTION ON FUTURES — PUTS

OCTOBER 1986 45 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	....	....	.02N	.02	.000	....	411
3	....	....	....	.02N	.02	.000	....	411
4	....	....	....	.02N	.02	.000	....	411
5	....	....	....	.02N	.02	.000	....	411
8	....	....	....	.02N	.02	.000	....	411
9	....	....	....	.02N	.02	.000	....	411
10	CAB	CAB	CAB	CAB	CAB	.000	....	411
11	CAB	CAB	CAB	CAB	CAB	.000	....	411
12	CAB	CAB	CAB	CAB	CAB	.000	....	411
15	CAB	CAB	CAB	CAB	CAB	.000	....	411
16	CAB	CAB	CAB	CAB	CAB	.000	....	411
17	CAB	CAB	CAB	CAB	CAB	.000	....	411
18	CAB	CAB	CAB	CAB	CAB	.000	....	411

OCTOBER 1986 48 PUTS

IN JUNE 1986

24	2.00	2.60	1.75	2.15A	2.00	.563	18	18
25	1.50	1.75	1.25	1.70A	1.50	.474	10	23
26	1.75	1.80	1.60	1.70	1.70	.390	7	27
27	2.20	2.25	1.55	2.10	2.00	.314	46	56
30	2.10	2.50	2.10	2.10	2.10	.354	37	87

IN JULY

1	2.40	2.40	2.00	2.05	2.00	.328	14	98
2	1.95	1.95	1.50	1.60	1.60	.258	18	116
3	1.45	1.45	1.15	1.30	1.30	.213	36	148
4	Exchange Closed; Independence Day							
7	1.15	1.15	.95	.95	1.02	.241	26	173
8	1.50	1.50	1.35	1.50	1.50	.284	18	177
9	1.70	1.70	1.25A	1.25A	1.35	.237	26	197
10	1.00	1.40	1.00	1.30	1.35	.279	20	208
11	1.40	1.40	1.15	1.25	1.40	.277	13	214
14	1.50	1.50	1.20	1.20	1.20	.226	10	220
15	.90	.90	.75A	.80	.80	.179	13	233
16	.80	.80	.65	.80	.62	.143	17	249
17	.60	.70B	.60	.70B	.90	.194	1	251
18	.90	.90	.90	.90	.85	.190	2	253
21	.80	.80	.75A	.75A	.70	.165	4	255
22	.65	.65	.50	.60B	.65	.179	58	260
23	.60	.60	.50	.50	.60	.159	2	262
24	.45	.45	.45	.45	.45	.151	3	260
25	.45	.45	.30	.35B	.55	.129	6	263
28	.25	.25	.17A	.17A	.17	.082	10	262
29	.17	.17	.17	.17	.17	.093	61	319
30	....	.25B	....	.25B	.25	.126	....	342
31	.50	.50	.25	.25	.20	.117	5	342

IN AUGUST

1	.30	.30	.22A	.22A	.20	.093	4	273
4	....	....	....	.20N	.20	.095	....	273
5	.22	.22	.22	.22	.22	.141	29	278
6	.35	.50	.35	.50	.50	.177	53	314
7	.30	.30	.25A	.25A	.25	.132	10	314
8	.25	.25	.22	.22	.30	.101	51	363
11	....	....	....	.30N	.40	.133	....	363
12	.22	.22	.20	.20	.20	.083	5	363
13	....	....	....	.20N	.20	.073	....	363
14	....	....	....	.20N	.20	.078	....	363
15	....	....	.15A	.15A	.15	.066	....	363
18	.15	.15	.15	.15	.12	.053	8	359
19	.05	.15	.05	.15	.15	.056	1	359
20	.05	.05	.05	.05	.05	.033	20	351
21	....	....	....	.05N	.02	.019	....	351
22	....	....	....	.02N	.05	.020	....	351
25	.05	.05	.05	.05	.05	.020	1	345
26	....	....	.02A	.02A	.02	.007	....	345
27	....	....	....	.02N	.02	.004	....	345
28	....	....	....	.02N	.02	.003	....	345
29	....	....	....	.02N	.02	.002	....	345

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	....	....	....	.02N	.02	.000	....	345
3	....	....	....	.02N	.02	.000	....	345
4	.02	.02	.02	.02	.02	.000	2	344
5	.02	.02	.02	.02N	.02	.000	8	344
8	....	....	....	.02N	.02	.000	....	344
9	....	....	....	.02N	.02	.000	....	344
10	CAB	CAB	CAB	CAB	CAB	.000	....	344
11	.02	.02	.02	.02	.02	.000	10	344
12	....	....	....	.02N	....	.000	....	343

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

OCTOBER 1986 48 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	CAB	CAB	CAB	CAB	CAB	.000	....	343
16	CAB	CAB	CAB	CAB	CAB	.000	....	343
17	CAB	CAB	CAB	CAB	CAB	.000	....	343
18	CAB	CAB	CAB	CAB	CAB	.000	....	345

OCTOBER 1986 50 PUTS

IN JUNE 1986

24	2.50	2.50	2.50	2.50	2.50	.673	4	4
25	....	....	....	2.50N	2.50	.588	....	4
26	2.50	3.10	2.25A	2.50	2.75	.501	5	7
27	3.00	3.00	2.50	2.50	2.80	.419	17	21
30	3.00	3.50	3.00	3.15	3.15	.464	22	34

IN JULY

1	3.40	3.50	3.10	3.10	2.90	.435	4	37
2	2.90	2.90	2.20	2.35	2.35	.357	16	48
3	1.80	1.95	1.60	1.80	1.80	.305	20	65
4	Exchange Closed: Independence Day							
7	1.75	1.75	1.45	1.45	1.77	.340	17	75
8	2.00	2.30B	1.80	2.30B	2.40	.390	30	87
9	2.60	2.60	2.05A	2.05A	2.05	.337	31	115
10	2.10@.00	2.25B	2.00	2.25B	2.20	.386	8	121
11	2.25@.20	2.30	2.00	2.30	2.30	.384	13	129
14	2.05	2.05	1.70	1.75	1.80	.326	12	142
15	1.50	1.50	1.40	1.40	1.45	.268	22	163
16	1.35	1.35	1.10	1.15B	1.17	.222	12	174
17	1.05	1.25	1.05	1.25	1.45	.287	3	174
18	1.45	1.55	1.35	1.45	1.45	.282	37	201
21	1.50	1.50	1.10	1.15	1.20	.254	13	213
22	1.25	1.40	1.05	1.17	1.17	.272	86	263
23	1.15	1.20	.90A	1.10	1.10	.247	27	275
24	1.05@.00	1.05	.85	.90	1.05	.238	16	284
25	1.05	1.05	.80	.85	.85	.210	4	293
28	.55	.55	.40A	.40A	.40	.146	74	366
29	.40	.45	.40	.45	.45	.164	15	317
30	.50	.60	.42	.60	.60	.213	28	345
31	.65	.75	.65	.65A	.65	.201	46	368

IN AUGUST

1	.50	.50	.50	.50	.50	.168	2	339
4	.50	.50	.50	.50	.55	.174	12	343
5	.70	.70	.52	.65B	.70	.243	60	355
6	1.00	1.10	.80	.95	.95	.294	14	366
7	.80	.80	.62	.70	.70	.233	24	384
8	.62	.65	.60	.65	.65	.189	22	402
11	.60	.75B	.57	.75B	.85	.240	9	405
12	.75	.75	.55A	.55A	.50	.165	1	395
13	.50	.50	.50	.50	.45	.151	2	398
14	.40	.40	.40	.40	.45	.160	12	398
15	.40	.42	.40	.42	.45	.142	3	401
18	.50	.50	.32	.35	.32	.123	34	431
19	.25	.35B	.20	.35B	.35	.131	19	438
20	.30	.30	.20	.20	.20	.086	11	443
21	.15	.15	.12A	.12A	.12	.058	10	453
22	.07	.07	.07	.07	.12	.062	4	453
25	.12	.15	.10A	.15	.15	.067	5	453
26	.15	.15	.02	.02	.02	.030	23	459
27	.02	.02	.02	.02	.02	.019	4	456
28	....	....	....	.02N	.02	.019	....	456
29	....	....	....	.02N	.02	.013	....	456

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	.02	.02	.02	.02	.02	.005	2	457
3	.02	.02	.02	.02	.02	.001	3	457
4	....	....	....	.02N	.02	.001	....	457
5	.02	.02	.02	.02	.02	.002	22	457
8	....	....	....	.02N	.02	.000	....	455
9	....	....	....	.02N	.02	.000	....	455
10	....	....	....	.02N	.02	.000	....	455
11	.02	.02	.02	.02	.02	.000	2	455
12	....	....	....	.02N	.02	.000	....	455
15	....	....	....	.02N	.02	.000	....	455
16	....	....	....	.02N	.02	.000	....	452
17	....	....	....	.02N	.02	.000	....	452
18	....	....	....	.02N	.02	.000	....	454

LIVE HOG OPTION ON FUTURES — PUTS

OCTOBER 1986 52 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	4.00	4.00	4.00	4.00	4.00	.527	2	2
30	4.00	4.10B	4.00	4.10B	4.10	.572	4	6

IN JULY

1	....	....	....	4.10N	3.90	.543	....	6
2	....	....	3.30A	3.30A	3.30	.463	....	6
3	3.00	3.00	2.60	2.75	2.85	.407	12	18
4	Exchange Closed: Independence Day							
7	2.50	2.50	2.20	2.20	2.70	.447	10	28
8	3.40	3.40	3.30	3.30	3.40	.500	24	52
9	3.65	3.65	3.00	3.00	2.95	.446	25	77
10	3.00	3.30	2.95	2.95	3.20	.499	15	81
11	3.00	3.00	3.00	3.00	3.32	.496	3	84
14	3.10	3.10	2.70A	2.70A	2.70	.435	3	87
15	2.25	2.30	2.00	2.00	2.25	.371	6	93
16	1.95	1.95	1.50	1.75	1.80	.317	18	106
17	1.75	2.20	1.75	2.20	2.20	.393	3	109
18	2.15	2.40	2.15	2.40	2.25	.387	17	116
21	2.25	2.35	2.10	2.10A	1.90	.358	12	128
22	1.75	2.00B	1.65	1.75	1.95	.380	52	153
23	1.80	1.80	1.60	1.60	1.80	.351	2	154
24	1.70	1.70	1.50	1.50	1.67	.342	36	189
25	1.70	1.70	1.25	1.40	1.45	.310	9	194
28	1.15	1.15	.75	.75	.75	.233	45	237
29	.75	.85	.75	.82	.85	.258	18	243
30	1.00	1.10	.85	1.10	1.10	.322	25	270
31	1.25	1.40	1.20	1.25	1.25	.309	24	270

IN AUGUST

1	....	....	1.15A	1.15A	1.10	.268	....	257
4	.95	.95	.85	.85	1.00	.280	7	263
5	1.15	1.35B	1.00	1.35B	1.37	.369	45	285
6	1.60	1.80	1.30	1.70	1.75	.432	46	321
7	1.60	1.60	1.30	1.40A	1.40	.361	95	388
8	1.40	1.45	1.30	1.45	1.25	.307	149	484
11	1.25	1.45	1.25	1.45	1.45	.376	29	501
12	1.45	1.45	1.00	1.00	1.00	.281	60	547
13	1.00@.95	1.05	.95	1.00	.92	.265	39	564
14	.85	.85	.70	.85	.90	.279	57	584
15	.85	.85	.75	.80	.87	.255	14	587
18	.85	90B	.70	.70	.75	.234	13	591
19	.75	.75	.65	.65	.75	.250	13	609
20	.75	.75	.40	.40	.45	.183	21	618
21	.45	.45	.25	.25	.35	.135	32	645
22	....	....	.25A	.25A	.30	.147	1	644
25	.40	.40	.22	.22	.35	.164	31	655
26	.22	.22	.07	.07	.12	.089	50	656
27	.15	.15	.07	.07	.07	.066	5	654
28	.05	.07B	.05	.07B	.10	.069	8	656
29	.10	.10	.05	.05	.05	.052	3	659

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	.02	.02	.02	.02	.02	.029	29	664
3	....	....	....	.02N	.02	.010	....	664
4	.02	.02	.02	.02	.02	.013	3	664
5	.02	.02	.02	.02	.02	.020	31	664
8	CAB	CAB	CAB	CAB	CAB	.007	2	666
9	CAB	CAB	CAB	CAB	CAB	.006	....	665
10	CAB	CAB	CAB	CAB	CAB	.011	....	659
11	.02	.02	.02	.02	.02	.007	2	658
12	.02	.02	.02	.02	.02	.008	4	656
15	.02	.02	CAB	CAB	CAB	.000	2	655
16	CAB	CAB	CAB	CAB	CAB	.000	....	649
17	CAB	CAB	CAB	CAB	CAB	.000	....	649
18	CAB	CAB	CAB	CAB	CAB	.000	....	649

OCTOBER 1986 54 PUTS

IN JULY 1986

11	4.50	4.50	4.00	4.00	4.52	.604	....	....
14	....	....	4.50A	4.50A	3.87	.545	2	2
15	3.25	3.25	3.05A	3.05A	3.22	.479	5	7
16	3.00	3.00	2.60	2.90	2.60	.422	14	18
17	2.85	3.30	2.50	3.30	3.50	.503	32	46
18	3.45	3.45	3.25	3.25	3.25	.497	2	46
21	3.25	3.25	3.00	3.00	2.80	.469	3	46
22	2.70	3.30	2.70	3.00A	3.00	.493	13	54
23	2.80	2.80	2.25	2.80	2.70	.464	7	56
24	2.70	2.70	2.37	2.40	2.60	.455	3	59
25	2.25	2.25	2.00	2.15	2.15	.423	29	80
28	1.80@.75	1.80	1.20	1.35	1.45	.337	58	127

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

OCTOBER 1986 54 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	1.50	1.60	1.45	1.55	1.70	.369	17	127
30	1.75	1.95	1.70	1.95	2.10	.443	46	162
31	2.25@.20	2.30	1.80	2.00	2.07	.432	35	178

IN AUGUST

1	2.25	2.25	1.80A	1.80A	1.75	.387	67	207
4	1.70	1.85	1.70	1.75	1.75	.405	44	242
5	2.10	2.40	1.97	2.40	2.45	.505	17	251
6	2.40	3.00	2.35	2.65	2.80	.573	50	256
7	2.50	2.50	2.30A	2.30A	2.47	.501	8	258
8	2.25	2.25	1.85	1.95@.85	2.05	.444	38	283
11	1.90@.95	2.35	1.90	2.35	2.50	.524	12	290
12	2.05	2.05	1.75	1.85	1.80	.421	11	297
13	1.75@.65	1.80	1.30	1.60B	1.70	.404	34	316
14	1.60	1.65B	1.35	1.60	1.65	.424	27	323
15	1.50	1.70	1.30	1.30	1.57	.397	61	323
18	1.80@.70	1.80	1.20	1.20	1.40	.380	41	354
19	1.40	1.40	1.02	1.20	1.20	.404	83	413
20	1.25	1.25	.80	.85	.87	.321	82	446
21	.75	.75	.35	.35	.50	.258	46	467
22	.45	.55	.40	.55	.55	.281	44	503
25	.55	.65	.55	.60	.65	.318	20	521
26	.50	.50	.25	.30B	.35	.205	46	531
27	.27	.27	.20	.25	.25	.167	21	525
28	.25	.25	.20	.20	.25	.177	28	518
29	.22	.22	.15	.15	.22	.146	91	483

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	.15@.20	.20	.10	.10	.15	.108	68	486
3	.10	.10	.07	.07	.07	.050	6	476
4	.10	.10	.05	.05	.05	.066	33	481
5	.07	.07	.05A	.05A	.05	.095	23	480
8	.05	.05	.05	.05	.05	.054	8	485
9	.02	.05	.02	.05	.05	.053	13	483
10	.05	.05	.05	.05	.07	.087	25	471
11	.07	.07	.05	.05	.07	.073	41	471
12	.02	.02	.02	.02	.02	.089	2	470
15	.07	.07	.02	.02	.02	.032	11	471
16	...	...	...	.02N	.02	.027	1	466
17	.02	.02	CAB	CAB	CAB	.001	13	467
18	CAB	CAB	CAB	CAB	CAB	.000	2	466
19	CAB	CAB	CAB	CAB	CAB	.000	2	...

OCTOBER 1986 56 PUTS

IN JULY 1986

16	3.75	3.75	3.45A	3.45A	3.60	.528	1	1
17	...	...	...	3.60N	4.72	.608	...	1
18	...	...	4.50A	4.50A	4.45	.603	2	3
21	...	...	...	4.45N	3.92	.579	...	3
22	...	...	3.80A	3.80A	4.20	.603	...	3
23	3.65	3.65	3.65	3.65	3.87	.575	1	4
24	...	...	3.80A	3.80A	3.65	.568	...	4
25	2.90	2.90	2.90	2.90	3.15	.537	10	11
28	2.90	2.90	2.05	2.05	2.40	.452	28	36
29	2.40	2.50	2.40	2.50	2.65	.488	10	35
30	2.35	3.00B	2.35	3.00B	3.22	.566	3	39
31	3.22@.17	3.30B	3.17	3.17	2.95	.557	2	41

IN AUGUST

1	...	3.00B	2.80A	2.80A	2.77	.513	...	38
4	2.30	2.75	2.30	2.70	2.85	.536	5	41
5	2.97	3.50B	2.97	3.50B	3.72	.636	2	41
6	3.40	4.35	3.40	4.35	4.30	.701	4	45
7	3.25	3.25	3.25	3.25	3.67	.637	2	45
8	2.90	2.90	2.90	2.90	3.15	.582	1	46
11	3.30	3.30	3.30	3.30	3.70	.663	1	47
12	3.25	3.25	2.90A	2.90A	2.90	.566	...	46
13	2.60	2.90B	2.60	2.60	2.57	.552	17	62
14	2.45@.40	2.65B	2.20	2.65B	2.80	.574	29	91
15	2.50	2.50	2.45A	2.45A	2.60	.549	3	91
18	2.60	2.60	2.25	2.30	2.40	.539	13	102
19	2.30	2.40	2.17	2.35A	2.40	.568	9	111
20	2.10	2.10	1.60	1.77A	1.77	.484	39	147
21	1.50	1.50	1.00	1.00	1.30	.416	25	165
22	1.10	1.30	1.10	1.25	1.40	.448	65	204
25	1.40	1.55	1.30	1.55	1.55	.503	37	229
26	1.15	1.15	.90	.90	.97	.373	28	232
27	.80	.80	.65	.65	.65	.326	7	237
28	.60	.75	.60	.65	.72	.349	42	270

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

OCTOBER 1986 56 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	.70	.70	.50	.60	.70	.310	26	287

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	.50	.50	.40	.40	.50	.271	54	274
3	.45	.45	.20	.20	.25	.160	108	227
4	.20	.35	.15	.30	.40	.203	10	229
5	.35	.40	.35	.35	.40	.274	15	225
8	.40	.40	.20	.25	.32	.211	21	219
9	.20	.25	.17A	.25	.25	.223	11	223
10	.25	.35	.25	.30	.40	.323	3	221
11	.35@.37	.50	.35	.35	.45	.310	12	225
12	.40	.50	.40	.50	.60	.371	13	214
15	.47@.50	.55	.35A	.45	.35	.307	25	210
16	.50	.50	.20	.20	.22	.355	8	209
17	.17	.17	.10	.10	.15	.148	20	195
18	.10	.12	.10	.10	.12	.288	22	204
19	.05	.07	CAB	CAB	CAB	.300	16	...

OCTOBER 1986 58 PUTS

IN AUGUST 1986

22	2.10	2.20B	2.10	2.10	2.40	.620	5	5
25	2.55	2.75	2.55	2.75	3.00	.682	25	30
26	2.00	2.00	2.00	2.00	1.87	.563	7	25
27	1.40	1.70	1.40	1.55	1.55	.520	63	88
28	1.50	1.75	1.50	1.70A	1.65	.552	20	91
29	1.85	1.85	1.20	1.35	1.52	.515	15	99

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	1.25	1.25	1.00	1.05	1.10	.497	12	108
3	.90	.95	.55	.72	.75	.357	23	120
4	.90	.90	.75	.75	.95	.429	16	134
5	1.00	1.25	1.00	1.20A	1.25	.533	19	141
8	.70	1.00B	.70	1.00B	1.00	.490	7	143
9	.80	.90	.80	.80	1.05	.523	5	145
10	1.25	1.35	1.15	1.30	1.40	.658	30	163
11	1.50	1.70	1.00	1.20	1.52	.664	35	149
12	1.50	1.50	1.50	1.50	1.67	.743	10	149
15	1.85	1.85	1.40	1.40	1.55	.785	27	147
16	1.60	1.70B	1.45A	1.45A	1.45	.869	1	146
17	1.40	1.40	.90	.90	1.12	.782	9	138
18	1.10	1.40	1.05A	1.40	1.62	.977	8	140
19	1.65	1.65	1.50A	1.60	1.60	.978	9	132
22	...	...	...	...	...	.997	...	...

OCTOBER 1986 60 PUTS

IN SEPTEMBER 1986

1	Exchange Closed: Labor Day							
3	1.50	1.50	1.50	1.50	1.70	.595	11	11
4	1.90	2.05	1.90	2.00	2.12	.674	29	40
5	2.25	2.25	2.25	2.25	2.50	.771	6	46
8	...	2.55B	2.30A	2.50N	2.35	.766	...	46
9	2.30	2.40B	2.30	2.35	2.45	.802	8	49
10	2.95	2.95	2.95	2.95	3.12	.893	2	50
11	3.40	3.45	3.40	3.45	3.07	.905	3	53
12	3.00	3.30B	3.00	3.30B	3.45	.945	1	52
15	3.90	3.90	3.90	3.90	3.30	.979	1	51
16	3.30	3.70B	3.30	3.30	3.55	.994	3	48
17	3.00	3.00	3.00	3.00	2.87	.994	3	45
18	...	3.40B	2.85A	3.40B	3.57	.999	...	27
19	...	3.70B	...	3.70B	3.70	.999	...	27
22	...	...	...	...	...	.999	...	...

DECEMBER 1986 40 PUTS

IN APRIL 1986

18	3.25	3.25	3.25	3.25	3.25	.470	1	1
21	...	...	...	3.25N	3.50	.494	...	1
22	...	...	...	3.50N	3.70	.478	...	1
23	...	...	...	3.70N	3.85	.485	...	1
24	...	...	...	3.85N	3.70	.480	...	1
25	3.90	3.90	3.90	3.90	3.95	.498	2	3
28	...	...	...	3.95N	4.10	.505	...	3
29	...	...	3.80A	3.80A	3.57	.429	...	3
30	...	...	...	3.57N	2.75	.389	...	3

LIVE HOG OPTION ON FUTURES — PUTS
DECEMBER 1986 40 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				2.75N	2.85	.400		3
2				2.85N	3.05	.419		3
5			3.00A	3.00A	2.85	.405		3
6				2.85N	2.85	.407		3
7				2.85N	2.85	.407		3
8			1.40A	1.40A	1.35	.338		3
9	1.50	1.50	1.50	1.50	1.40	.326	4	7
12				1.40N	2.15	.361		7
13				2.15N	2.10	.339		7
14				2.10N	2.10	.329		7
15			1.60A	1.60A	2.25	.349		7
16	2.00	2.00	1.50	1.25A to .50	1.50	.382	2	9
19				1.50N	1.55	.351	1	9
20				1.55N	1.70	.366		8
21		2.20B		2.20B	2.20	.411		8
22				2.20N	2.10	.401		8
23				2.10N	1.90	.366		8
26	Exchange Closed: Memorial Day							
27		2.00B		2.00B	1.90	.370		8
28			1.80A	1.80A	1.70	.336		8
29				1.70N	1.75	.345		8
30				1.75N	2.20	.354		8

IN JUNE

2				2.20N	2.05	.345		8
3				2.05N	2.17	.358		8
4				2.17N	2.35	.378		8
5			2.10A	2.10A	2.10	.367		8
6				2.10N	2.10	.366		8
9		2.15B		2.15B	2.10	.354		8
10				2.10N	2.10	.353		8
11				2.10N	2.05	.352		8
12			1.65A	1.65A	1.95	.341		8
13			1.45A	1.45A	1.05	.297		8
16	1.05	1.15	1.05	1.15	1.00	.274	2	10
17				1.00N	1.00	.284		10
18	1.00	1.00	1.00	1.00	.90	.245	2	12
19	1.00	1.00	1.00	1.00	.80	.228	4	16
20				80N	80	.202		16
23				80N	80	.205		16
24				80N	50	.163		16
25				50N	50	.126		16
26	.50	.50	.50	.50	.50	.098	133	148
27				.50N	.50	.078	51	200
30	.60	.60	.60	.60	.60	.097	6	206

IN JULY

1				60N	.60	.097	1	207
2				60N	.50	.076		207
3			40A	40A	40	.065		207
4	Exchange Closed: Independence Day							
7	.30	.30	.30	.30	40	.075	13	207
8				40N	40	.089		207
9				40N	30	.072		207
10		45B		45B	50	.090		207
11	40la .30	40	30	40	40	.092	5	203
14				40N	30	.075		207
15				30N	20	.057		221
16				20N	15	.048		203
17	.17	.17	.17	17	17	.066	50	232
18		20B		20B	20	.064		232
21				20N	20	.060		232
22				20N	20	.060		232
23				20N	15	.055		232
24				15N	12	.051		232
25				12N	10	.047		232
28				10N	10	.033		232
29			.02A	02A	02	.038		232
30				02N	02	.049		232
31				02N	02	.044		232

IN AUGUST

1	.05	.05	.05	.05	.05	.039		232
4				.05N	.05	.039	51	283
5				05N	05	.054		232
6				05N	05	.049		232
7				05N	02	.040		232
8				02N	02	.036		232
11				02N	02	.047		232
12				02N	02	.033		232
13				02N	02	.032		232
14				02N	02	.034		232
15				02N	02	.031		232

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS
DECEMBER 1986 40 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	.02	.02	.02	.02	.02	.026	10	239
19				02N	02	.025		240
20				02N	02	.018		240
21				02N	02	.014		240
22				02N	02	.016		240
25				02N	02	.015		245
26				02N	02	.009		245
27				02N	02	.006		245
28				02N	02	.006		245
29				02N	02	.004		245

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2				02N	02	.003		245
3				02N	02	.001		245
4				02N	02	.001		245
5				02N	02	.001		245
8				02N	02	.001		245
9				02N	02	.001		245
10				02N	02	.001		240
11				02N	02	.000		240
12				02N	02	.001		240
15				02N	02	.000		240
16				02N	02	.001		240
17				02N	02	.000		240
18				02N	02	.001		240
19				02N	02	.001		240
22				02N	02	.002		240
23				02N	02	.003		240
24				02N	02	.006		240
25				02N	02	.006		240
26				02N	02	.004		240
29				02N	02	.003		240
30				02N	02	.003		240

IN OCTOBER

1				02N	02	.002		240
2				02N	02	.004		240
3	.05	.05	.05	.05	.05	.010	4	240
6	.05	.05	.05	.05	.05	.005	1	239
7				05N	.05	.001		239
8				05N	.05	.002		239
9				05N	02	.001		239
10	.02	.02	.02	.02	02	.001	4	239
13				02N	02	.000		239
14				02N	02	.000		239
15				02N	02	.000		239
16				02N	02	.000		239
17				02N	02	.000		239
20				02N	02	.000		239
21				02N	02	.000		239
22				02N	02	.000		239
23				02N	02	.000		239
24				02N	02	.000		239
27				02N	02	.000		239
28				02N	02	.000		239
29				02N	02	.000		239
30				02N	02	.000		239
31	CAB	CAB	CAB	CAB	CAB	.000		239

IN NOVEMBER

3	CAB	CAB	CAB	CAB	CAB	.000		239
4	CAB	CAB	CAB	CAB	CAB	.000		239
5	CAB	CAB	CAB	CAB	CAB	.000		239
6	CAB	CAB	CAB	CAB	CAB	.000		239
7	CAB	CAB	CAB	CAB	CAB	.000		239
10	CAB	CAB	CAB	CAB	CAB	.000		239
11	CAB	CAB	CAB	CAB	CAB	.000		239
12	CAB	CAB	CAB	CAB	CAB	.000		239
13	CAB	CAB	CAB	CAB	CAB	.000		239
14	CAB	CAB	CAB	CAB	CAB	.000		239
17	CAB	CAB	CAB	CAB	CAB	.000		239
18	CAB	CAB	CAB	CAB	CAB	.000		239
19	CAB	CAB	CAB	CAB	CAB	.000		239
20	CAB	CAB	CAB	CAB	CAB	.000		239

DECEMBER 1986 42 PUTS

IN JUNE 1986

4	3.20	3.20	3.20	3.20	3.20	.477	2	2
5			3.05A	3.05A	3.00	.464		2

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS
DECEMBER 1986 42 PUTS
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	....	....	....	3.00N	3.00	463	....	2
9	....	....	....	3.00N	2.90	453	....	2
10	....	....	....	2.90N	2.90	452	....	2
11	....	....	....	2.90N	2.85	452	....	2
12	2.50	2.50	2.50	2.50	2.50	441	1	3
13	2.50	2.50	2.20A	2.20A	1.95	394	1	4
16	....	....	....	1.95N	1.70	370	....	4
17	....	....	....	1.70N	1.75	383	....	4
18	....	....	....	1.75N	1.50	338	....	4
19	1.70	1.70	1.45	1.45	1.45	318	2	6
20	1.45	1.45	1.45	1.45	1.25	287	1	7
23	1.50@.60	1.60	1.50	1.50	1.25	290	7	13
24	.75	.75	.60	.60	.50	236	2	11
25	....	....	....	.50N	.60	188	....	11
26	.60	.70	.60	.70	.70	151	4	13
27	....	....	....	.70N	.90	122	....	13
30	1.10	1.20	1.10	1.20	1.10	148	20	33

IN JULY

1	....	....	....	1.10N	1.10	148	....	33
2	....	....	....	1.10N	.70	120	....	33
3	.50	.50	.50	.50	.50	104	1	34
4	Exchange Closed: Independence Day							
7	....	....	....	.50N	.70	118	....	33
8	....	....	....	.70N	.70	137	....	33
9	....	....	....	.70N	.60	115	....	33
10	....	.75B	....	.75B	.80	140	....	33
11	....	....	....	.80N	.80	142	....	33
14	....	....	....	.80N	.60	118	....	33
15	....	....	....	.60N	.50	093	....	33
16	....	....	....	.50N	.40	080	....	33
17	.25	.25	.20A	.25	.25	105	50	69
18	....	.40B	....	.40B	.40	102	....	69
21	....	....	....	.40N	.40	098	....	69
22	....	....	....	.40N	.40	098	....	69
23	....	....	....	.40N	.35	090	....	69
24	....	....	....	.35N	.30	086	....	69
25	....	....	....	.30N	.25	080	....	69
28	....	....	.15A	.15A	.15	058	....	69
29	....	....	....	.15N	.17	067	....	69
30	....	....	....	.17N	.17	084	....	69
31	....	....	....	.17N	.15	077	....	69

IN AUGUST

1	....	....	....	.15N	.10	070	....	69
4	....	....	....	.10N	.10	070	....	69
5	....	....	....	.10N	.10	094	....	69
6	....	....	....	.10N	.10	087	....	69
7	....	....	....	.10N	.07	072	....	69
8	....	....	.02A	.02A	.02	066	....	69
11	....	.05B	....	.05B	.17	085	....	69
12	....	....	....	.17N	.15	083	....	69
13	....	....	....	.15N	.15	061	....	69
14	....	....	....	.15N	.15	065	....	69
15	....	....	....	.15N	.12	060	....	69
18	....	....	....	.12N	.12	053	....	69
19	....	....	....	.12N	.12	052	....	78
20	....	....	....	.12N	.12	038	....	78
21	....	....	....	.12N	.12	031	....	69
22	....	....	....	.12N	.12	036	....	69
25	....	....	....	.12N	.12	035	....	69
26	....	....	....	.12N	.10	022	....	69
27	....	....	....	.10N	.10	016	....	69
28	....	....	....	.10N	.10	016	....	69
29	....	....	.02A	.02A	.02	013	....	69

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	....	....	....	.02N	.02	009	....	69
3	....	....	....	.02N	.02	004	....	69
4	....	....	....	.02N	.02	004	....	69
5	....	....	....	.02N	.02	005	....	64
8	.02	.02	CAB	CAB	CAB	004	50	93
9	CAB	CAB	CAB	CAB	CAB	003	50	143
10	CAB	CAB	CAB	CAB	CAB	004	....	43
11	CAB	CAB	CAB	CAB	CAB	002	....	43
12	CAB	CAB	CAB	CAB	CAB	004	....	43
15	CAB	CAB	CAB	CAB	CAB	003	....	43
16	CAB	CAB	CAB	CAB	CAB	004	....	43
17	CAB	CAB	CAB	CAB	CAB	003	....	43
18	CAB	CAB	CAB	CAB	CAB	004	....	43
19	CAB	CAB	CAB	CAB	CAB	004	....	43
22	CAB	CAB	CAB	CAB	CAB	007	....	43

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS
DECEMBER 1986 42 PUTS
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	....	....	....	.05B	.05	011	....	43
24	....	....	....	.05N	.05	020	....	43
25	....	....	....	.05N	.05	021	....	43
26	....	....	....	.05N	.05	017	....	43
29	....	....	....	.05N	.05	013	....	43
30	....	....	....	.05N	.05	014	....	43

IN OCTOBER

1	....	....	....	.05N	.05	009	....	43
2	....	....	....	.05N	.05	018	....	43
3	....	....	....	.05N	.07	037	....	43
6	....	....	....	.07N	.07	024	....	43
7	....	....	....	.07N	.07	009	....	43
8	....	....	....	.07N	.07	012	....	43
9	....	....	.05A	.05A	.05	008	....	43
10	.02	.02	.02	.02	.02	007	3	43
13	....	....	....	.02N	.02	006	....	43
14	.02	.02	.02	.02	.02	001	10	53
15	....	....	....	.02N	.02	001	....	53
16	....	....	....	.02N	.02	001	....	53
17	....	....	....	.02N	.02	001	....	53
20	....	....	....	.02N	.02	000	....	53
21	....	....	....	.02N	.02	001	....	53
22	....	....	....	.02N	.02	001	....	53
23	....	....	....	.02N	.02	001	....	53
24	....	....	....	.02N	.02	001	....	53
27	....	....	....	.02N	.02	000	....	53
28	....	....	....	.02N	.02	000	....	53
29	....	....	....	.02N	.02	000	....	53
30	....	....	....	.02N	.02	000	....	53
31	....	....	....	.02N	.02	000	....	53

IN NOVEMBER

3	....	....	....	.02N	.02	000	....	53
4	....	....	....	.02N	.02	000	....	53
5	....	....	....	.02N	.02	000	....	53
6	....	....	....	.02N	.02	000	....	53
7	....	....	....	.02N	.02	000	....	53
10	....	....	....	.02N	.02	000	....	53
11	....	....	....	.02N	.02	000	....	53
12	....	....	....	.02N	.02	000	....	53
13	....	....	....	.02N	.02	000	....	53
14	....	....	....	.02N	.02	000	....	53
17	....	....	....	.02N	.02	000	....	53
18	....	....	....	.02N	.02	000	....	53
19	....	....	....	.02N	.02	000	....	53
20	....	....	....	.02N	.02	000	....	53
21	....	....	....	.02N	.02	000	....	....

DECEMBER 1986 44 PUTS
IN JUNE 1986

18	2.50	2.50	2.50	2.50	2.35	436	13	13
19	2.30	2.75	2.30	2.50	2.30	414	11	24
20	2.50	2.50	2.25	2.25	2.00	380	8	32
23	2.40@2.50	2.50	2.10	2.40	2.00	383	58	90
24	1.45@2.00	2.00	1.45	1.50A	1.45	320	6	94
25	1.00	1.00	1.00	1.00	1.00	263	16	108
26	....	....	....	1.00N	1.75	215	....	108
27	....	....	1.50A	1.50A	1.30	178	....	94
30	1.50	1.50	1.20	1.20	1.35	211	4	96

IN JULY

1	1.50	1.50	1.50	1.50	1.50	210	1	98
2	....	....	1.35A	1.35A	1.00	175	....	98
3	1.05	1.05	1.05	1.05	1.05	155	1	96
4	Exchange Closed: Independence Day							
7	....	....	1.00A	1.00A	.90	173	....	98
8	1.00	1.05B	1.00	1.05B	1.25	198	16	98
9	1.10	1.30	1.10	1.10	1.10	170	6	105
10	1.25	1.25	1.25	1.25	1.25	202	2	105
11	....	....	....	1.25N	1.25	205	....	105
14	....	....	....	1.25N	1.00	174	....	105
15	....	....	.85A	.85A	.80	141	....	105
16	.90	.90	.80A	.80A	.70	123	1	106
17	.65	.70	.60A	.70	.70	157	6	112
18	....	.75B	....	.75B	.80	153	....	112
21	....	....	....	.80N	.80	147	....	112
22	.70	.70	.70	.70	.65	148	1	113
23	....	....	.60A	.60A	.55	138	....	113
24	....	....	....	.55N	.50	132	....	113

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS
DECEMBER 1986 44 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	....	....	....	.50N	.45	.125	....	113
28	....	....	.20A	.20A	.20	.095	....	113
29	.20	.25	.20	.25	.25	.108	55	158
30	....	....	....	.25N	.30	.132	....	121
31	....	....	....	.30N	.25	.124	....	121

IN AUGUST

1	....	.30B	....	.30B	.30	.114	....	121
4	....	....	....	.30N	.30	.115	....	121
5	....	....	.20A	.25A	.25	.149	....	121
6	.35	.35	.35	.35	.65	.140	50	171
7	....	....	.50A	.50A	.50	.120	....	171
8	....	....	....	.50N	.45	.111	....	171
11	....	....	....	.45N	.60	.138	....	171
12	....	....	.50A	.50A	.45	.108	....	171
13	.30	.30	.30	.30	.35	.105	1	172
14	.25	.25	.25	.25	.25	.111	16	182
15	....	....	....	.25N	.42	.103	....	182
18	....	....	....	.42N	.40	.094	....	182
19	.30	.32	.30	.32	.35	.093	1	183
20	.32	.32	.25	.25	.25	.071	9	184
21	....	....	....	.25N	.22	.060	....	184
22	....	....	....	.22N	.22	.069	....	184
25	....	....	....	.22N	.22	.069	....	185
26	....	....	....	.22N	.20	.047	....	185
27	....	....	.15A	.15A	.15	.037	....	182
28	....	....	....	.15N	.15	.037	....	182
29	.07	.07	.07	.07	.07	.030	8	190

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	....	....	....	.07N	.07	.023	....	190
3	.05	.05	.05	.05	.05	.013	2	190
4	.02	.05	.02	.05	.02	.013	12	190
5	....	....	....	.02N	.02	.015	1	190
8	....	....	....	.02N	.02	.013	....	190
9	.02	.02	.02	.02	.02	.011	21	211
10	....	....	....	.02N	.02	.013	3	187
11	....	....	....	.02N	.02	.009	....	187
12	....	....	....	.02N	.02	.012	....	187
15	....	....	....	.02N	.02	.012	....	187
16	....	....	....	.02N	.02	.013	....	187
17	....	.05B	....	.02N	.02	.010	....	187
18	.05	.05	.05	.05	.05	.013	....	187
19	.10	.10	.10	.10	.05	.013	7	194
22	....	.10B	....	.10B	.15	.023	....	194
23	....	....	....	.15N	.15	.031	....	194
24	....	....	....	.15N	.15	.053	....	194
25	....	....	....	.15N	.15	.056	....	194
26	....	....	....	.15N	.15	.048	....	194
29	.15	.15	.10A	.15	.15	.041	1	194
30	....	....	....	.15N	.15	.044	....	194

IN OCTOBER

1	....	....	.10A	.10A	.10	.031	....	194
2	....	....	....	.10N	.10	.056	....	194
3	.25	.25	.25	.25	.25	.101	10	194
6	....	....	....	.25N	.20	.073	....	194
7	....	....	....	.20N	.15	.035	....	194
8	....	....	....	.15N	.15	.042	....	194
9	.12	.12	.10A	.10A	.10	.030	1	194
10	....	....	....	.10N	.10	.029	....	194
13	....	....	....	.10N	.10	.025	....	194
14	....	....	.05A	.05A	.05	.010	....	194
15	.02	.02	.02	.02	.02	.008	10	199
16	....	....	....	.02N	.02	.006	....	199
17	....	....	....	.02N	.02	.008	....	199
20	....	....	....	.02N	.02	.006	....	199
21	....	....	....	.02N	.02	.010	....	199
22	.02	.02	.02	.02	.02	.011	4	203
23	....	....	....	.02N	.02	.008	....	202
24	....	....	....	.02N	.02	.009	....	202
27	....	....	....	.02N	.02	.001	....	202
28	....	....	....	.02N	.02	.001	....	202
29	....	....	....	.02N	.02	.001	....	202
30	....	....	....	.02N	.02	.001	....	202
31	....	....	....	.02N	.02	.004	....	202

LIVE HOG OPTION ON FUTURES — PUTS
DECEMBER 1986 44 PUTS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.02N	.02	.003	....	202
4	....	....	....	.02N	.02	.001	....	202
5	....	....	....	.02N	.02	.000	....	202
6	....	....	....	.02N	.02	.000	....	202
7	....	....	....	.02N	.02	.000	....	202
10	....	....	....	.02N	.02	.000	....	202
11	....	....	....	.02N	.02	.000	....	202
12	....	....	....	.02N	.02	.000	....	202
13	....	....	....	.02N	.02	.000	....	202
14	CAB	CAB	CAB	CAB	CAB	.000	....	202
17	CAB	CAB	CAB	CAB	CAB	.000	....	202
18	CAB	CAB	CAB	CAB	CAB	.000	....	202
19	CAB	CAB	CAB	CAB	CAB	.000	....	202
20	CAB	CAB	CAB	CAB	CAB	.000	....	202

DECEMBER 1986 46 PUTS

IN JUNE 1986

23	3.30	3.30	3.30	3.30	3.30	.479	3	3
24	....	....	2.45A	2.45A	2.00	.409	....	3
25	1.50	1.70	1.50	1.50	1.50	.346	16	18
26	....	....	....	1.50N	2.40	.290	....	18
27	....	....	2.10A	2.10A	1.90	.245	....	18
30	....	....	....	1.90N	2.00	.283	....	18

IN JULY

1	2.25	2.25	2.25	2.25	2.00	.283	1	18
2	2.00	2.00	1.90	1.90	1.90	.240	6	22
3	1.50	1.50	1.50	1.50	1.50	.217	1	23
4	Exchange Closed: Independence Day							
7	1.50	1.50	1.50	1.50	1.40	.240	15	23
8	....	1.80B	....	1.80B	1.80	.268	....	23
9	1.30	1.80	1.80	1.80	1.80	.236	1	24
10	1.65	1.65	1.65	1.65	1.65	.275	1	24
11	....	....	....	1.65N	1.65	.277	....	24
14	....	....	....	1.65N	1.55	.241	....	24
15	1.30	1.30	1.30	1.30	1.20	.200	2	26
16	....	....	....	1.20N	1.20	.177	....	25
17	1.20@.00	1.20	1.00	1.00	1.40	.219	3	27
18	....	....	....	1.40N	1.30	.214	....	27
21	....	....	....	1.30N	1.30	.208	....	27
22	1.35	1.35	1.30A	1.30A	1.25	.210	....	27
23	....	....	....	1.25N	1.15	.197	1	28
24	.85	.95	.85	.95	.95	.190	3	29
25	....	....	....	.95N	.90	.183	1	30
28	.60	.60	.50	.50	.50	.144	102	132
29	....	....	....	.50N	.55	.161	....	132
30	.70	.75	.70	.75	.75	.194	5	137
31	.75	.80B	.75	.75	.60	.184	6	138

IN AUGUST

1	....	....	....	.60N	.60	.171	....	138
4	....	....	....	.60N	.60	.174	....	138
5	....	....	....	.60N	.60	.220	....	138
6	.75	1.15	.75	1.15	1.05	.209	6	142
7	....	....	.90A	.90A	.90	.183	....	138
8	.85	.85	.75A	.75A	.75	.171	1	139
11	....	....	....	.75N	1.02	.208	....	139
12	.70	.70	.60	.60	.67	.168	13	152
13	....	....	....	.67N	.70	.165	....	152
14	.65	.65	.65	.65	.65	.174	7	156
15	.60	.60	.60	.60	.60	.163	5	159
18	....	.70B	....	.65B	.70	.152	....	159
19	.60	.65	.60	.65	.65	.151	2	160
20	.50	.60B	.50	.60B	.50	.121	5	162
21	.35	.35	.35	.35	.35	.105	2	164
22	.45	.45	.45	.45	.45	.120	1	164
25	....	....	....	.45N	.45	.121	....	168
26	....	....	.35A	.35A	.35	.089	....	168
27	....	....	.20A	.20A	.20	.073	....	168
28	....	....	....	.20N	.20	.074	....	168
29	....	....	.15A	.15A	.15	.062	....	168

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	....	....	.12A	.12A	.12	.051	....	168
3	....	....	.07A	.07A	.10	.030	....	168
4	....	....	.07A	.07A	.10	.033	....	168
5	....	....	....	.10N	.10	.037	....	168
8	.05	.15	.05	.07A	.07	.033	20	178
9	....	....	....	.07N	.07	.030	....	178
10	.05	.05	.05	.05	.05	.033	20	153

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS
DECEMBER 1986 46 PUTS
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11				05N	.05	.025		153
12				05N	.05	.032		153
15				05N	.05	.032		153
16		10B		10B	.15	.035		153
17	.10	.10	.10	.10	.10	.028	21	153
18				10N	.15	.034		153
19	.20	.20	.10A	10A	.10	.035	2	153
22		20B		20B	.20	.056		153
23	.30	.30	.25A	.25A	.25	.075	4	157
24				25N	.25	.117		157
25				25N	.25	.124		157
26	.35	.35	.35	.35	.35	.110	5	157
29			.27A	.27A	.35	.099		157
30			.30A	.30A	.30	.108		157

IN OCTOBER

1	.25	.27	.25	.27	.27	.081	21	137
2	.15	.45	.10A	.45	.45	.134	4	139
3	.60α .45	.60	.35A	.45	.60	.215	20	147
6	.60	.60	.50A	.50A	.45	.169	2	148
7	.35	.35	.25	.25	.25	.096	1	147
8	.22α .25	.35	.22	.35	.35	.111	10	147
9	.15	.15	.15	.15	.25	.086	1	147
10			.15A	.15A	.15	.086		147
13	.15	.15	.15	.15	.15	.078	2	147
14	.02	.02	.02	.02	.10	.037	1	147
15				10N	.10	.033		147
16				10N	.10	.026		147
17				10N	.10	.034		147
20				10N	.10	.028		147
21	.07	.07	.07	.07	.07	.044	2	149
22		10B		10B	.10	.046		149
23				10N	.10	.038		149
24				10N	.10	.041		149
27			.05A	.05A	.05	.012		149
28	.02	.02	.02	.02	.02	.009	4	146
29				.02N	.02	.008		147
30				.02N	.02	.010		147
31				.02N	.02	.027		147

IN NOVEMBER

3		.05B		.05B	.05	.026		147
4	.02	.02	.02	.02	.02	.013	10	147
5				.02N	.02	.008		147
6				.02N	.02	.003		147
7				.02N	.02	.006		147
10				.02N	.02	.001		145
11				.02N	.02	.000		145
12	CAB	CAB	CAB	CAB	CAB	.000		145
13	CAB	CAB	CAB	CAB	CAB	.000		145
14	CAB	CAB	CAB	CAB	CAB	.000		145
17	CAB	CAB	CAB	CAB	CAB	.000		145
18	CAB	CAB	CAB	CAB	CAB	.000		145
19	CAB	CAB	CAB	CAB	CAB	.000		145
20	CAB	CAB	CAB	CAB	CAB	.000		145

DECEMBER 1986 48 PUTS
IN JUNE 1986

25	2.25	2.50B	2.25	2.50B	2.25	.433	1	1
26				2.25N	2.95	.371		1
27	2.75	2.75	2.70A	2.75	2.70	.320	1	1
30	3.25	3.25	3.25	3.25	3.10	.363	6	7

IN JULY

1				3.10N	3.10	.362		7
2			2.95A	2.95A	2.40	.314		7
3			2.35A	2.35A	2.10	.287		7
4	Exchange Closed; Independence Day							
7				2.10N	2.05	.314		7
8		2.35B		2.35B	2.60	.346		7
9	2.50	2.50	2.50	2.50	2.50	.311	2	9
10	2.60	2.70	2.50	2.50	2.60	.355	4	12
11	2.70	2.70	2.70	2.70	2.70	.357	3	14
14	2.60	2.60	2.60	2.60	2.40	.316	1	15
15			1.90A	1.90A	1.90	.269		15
16			1.80A	1.80A	1.65	.242		15
17	1.80	1.80	1.80	1.80	1.80	.291	1	16
18				1.80N	1.90	.285		16
21				1.90N	1.90	.279		16
22	2.00	2.00	2.00	2.00	1.95	.281	1	17

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS
DECEMBER 1986 48 PUTS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23			1.80A	1.80A	1.75	.266		17
24	1.50	1.50	1.50	1.50	1.50	.259	1	18
25				1.50N	1.45	.250		18
28	1.25	1.25	.95A	.95A	.95	.204	1	19
29	1.00	1.00	1.00	1.00	1.00	.227	16	35
30	1.30	1.30	1.27A	1.27A	1.27	.268	3	28
31	1.35	1.35	1.30	1.30	1.30	.257	19	40

IN AUGUST

1	1.10	1.10	1.10	1.10	1.10	.242	2	41
4	1.10α .05	1.10	1.05	1.10	1.30	.246	14	55
5				1.30N	1.90	.302	2	57
6	1.40	1.50	1.40	1.50	1.65	.290	6	62
7			1.50A	1.50A	1.50	.259		62
8				1.50N	1.45	.245	1	63
11	1.50	1.50	1.40	1.50	1.50	.291	10	71
12	1.30	1.30	1.30	1.30	1.30	.242	1	72
13	1.20	1.20	1.20	1.20	1.30	.239	1	73
14	1.20	1.20	1.10A	1.10A	1.10	.251	1	74
15	1.05	1.15	1.05	1.15	1.15	.238	7	81
18	1.15	1.20	1.15	1.15A	1.15	.225	4	85
19	1.20	1.20	1.05	1.05	1.15	.226	7	90
20	1.05	1.05	.90A	.90A	1.00	.187	15	100
21	.70	.70	.70	.70	.70	.167	1	101
22	.60	.60	.60	.60	.75	.189	4	104
25	.70	.70	.70	.70	.80	.193	2	108
26	.45	.50	.45	.50	.50	.149	1	108
27	.50	.50	.30	.30	.40	.127	7	113
28	.40	.40	.30	.30	.37	.131	5	115
29	.30	.30	.30	.30	.30	.113	10	112

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	.25	.25	.22	.22	.22	.097	2	112
3				.22N	.17	.063		112
4	.17	.17	.15	.15	.15	.068	7	119
5	.15	.15	.15	.15	.15	.077	63	172
8	.12	.12	.12	.12	.12	.070	11	176
9				.12N	.12	.065		176
10	.12	.12	.10A	.12	.12	.072	8	175
11	.17	.17	.12A	.12A	.12	.057	2	177
12	.12	.12	.12	.12	.12	.071	69	246
15		.17B		.17B	.17	.072		246
16		.25B		.25B	.27	.078		246
17	.25	.25	.25	.25	.25	.064	3	249
18	.20	.25	.20	.25	.30	.077	3	252
19				.30N	.30	.077		252
22	.75	.75	.75	.75	.75	.117	6	254
23	1.00	1.20	.60	.60A	.60	.149	109	175
24	.55	.65	.50A	.65	.65	.216	18	181
25	.75α .65	.80B	.65	.70	.75	.228	10	173
26	.65	.65	.60A	.65	.65	.210	7	179
29	.50	.50	.45	.45	.52	.196	5	183
30				.52N	.52	.212		183

IN OCTOBER

1	.50	.50	.40	.40	.40	.172	10	178
2	.40	.95	.40	.95	.95	.258	35	188
3	1.30	1.40	1.00	1.25	1.25	.372	193	201
6	1.22	1.22	1.00	1.00	1.00	.316	65	213
7	.85α .75	.85	.50	.50A	.55	.206	70	191
8	.60	.70	.60	.70	.75	.231	15	202
9	.65	.65	.50	.50	.60	.191	14	217
10	.50	.50	.35	.45	.50	.191	13	224
13	.35	.42B	.35	.40	.40	.183	3	215
14	.45	.45	.15	.15	.25	.103	8	214
15	.20	.20	.17	.17	.20	.095	11	223
16	.22	.27	.22	.22	.22	.080	6	224
17				.22N	.22	.098		224
20	.17	.17	.12	.12	.17	.090	6	224
21	.30	.30	.30	.30	.30	.128	2	225
22	.30	.40	.25	.25	.30	.134	5	226
23	.25	.25	.25	.25	.25	.117	9	227
24	.25	.25	.25	.25	.27	.127	43	268
27	.10	.10	.07	.07	.07	.053	10	273
28	.07	.10	.07	.10	.10	.045	303	471
29	.05	.05	.05	.05	.05	.042	5	466
30	.07	.07	.07	.07	.07	.051	51	505
31	.05	.17	.05	.17	.17	.111	74	534

LIVE HOG OPTION ON FUTURES — PUTS

DECEMBER 1986 48 PUTS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.35	.35	.20	.20	.20	.117	164	425
4	....	....	.15A	.15A	.12	.074	2	422
5	....	....	....	.12N	.10	.054	....	422
6	.05	.05	.05	.05	.05	.032	8	422
7	....	....	....	.05N	.05	.052	....	423
10	.05	.05	.02	.02	.02	.017	38	413
11	....	....	....	.02N	.02	.006	5	409
12	CAB	CAB	CAB	CAR	CAB	.002	26	391
13	CAB	CAB	CAB	CAB	CAB	.001	....	391
14	CAB	CAB	CAB	CAB	CAB	.000	....	384
17	CAB	CAB	CAB	CAB	CAB	.000	....	384
18	CAB	CAB	CAB	CAB	CAB	.000	....	384
19	CAB	CAB	CAB	CAB	CAB	.000	1	384
20	CAB	CAB	CAB	CAB	CAB	.000	....	384

DECEMBER 1986 50 PUTS

IN JUNE 1986

24	2.50	3.00	2.50	2.90	2.70	.586	32	32
25	....	....	....	2.70N	2.70	.519	2	32
26	3.05	3.50	3.00	3.00	3.00	.454	5	36
27	3.00	3.50B	3.00	3.40	3.50	.400	2	36
30	3.75	3.75	3.50	3.50	3.50	.445	4	41

IN JULY

1	3.80	3.80	3.80	3.80	3.50	.444	2	39
2	3.80	3.80	3.20	3.20	3.20	.392	12	35
3	3.00	3.00	2.45	2.50	2.70	.364	13	45
4	Exchange Closed; Independence Day							
7	2.70	2.70	2.50	2.50	2.90	.393	12	52
8	3.70	3.70	3.70	3.70	3.50	.428	1	53
9	3.70	3.75	3.50	3.50	3.50	.391	5	55
10	3.50	3.50	3.50	3.50	3.50	.438	2	57
11	3.80	3.80	3.70A	3.70A	3.70	.440	1	58
14	3.50	3.50	3.20A	3.20A	3.30	.397	2	59
15	3.00	3.00	2.80	2.80	2.50	.344	5	60
16	2.50	2.70	2.50	2.50	2.15	.313	9	63
17	2.20	2.30B	2.20	2.30B	2.90	.368	14	77
18	3.10	3.10	3.00	3.00	2.80	.361	2	77
21	2.70	2.70	2.70	2.70	2.70	.356	1	77
22	....	....	....	2.70N	2.70	.359	....	77
23	2.60	3.00B	2.60	2.60	2.50	.342	2	79
24	2.25	2.25	2.25	2.25	2.40	.334	2	79
25	2.10	2.20	2.00	2.17A	2.25	.326	24	99
28	2.00	2.00	1.45	1.45	1.55	.274	11	85
29	1.50	1.70	1.50	1.70	1.75	.301	4	89
30	1.70	1.80	1.65	1.80	2.20	.349	54	107
31	2.10	2.40	1.90	1.90	1.90	.338	13	117

IN AUGUST

1	1.90	1.90	1.90	1.90	1.90	.321	4	128
4	1.90	1.90	1.85	1.85	1.95	.328	3	130
5	2.10	2.50	1.80	2.50	2.55	.391	15	145
6	2.25	2.50	2.25	2.50	2.40	.380	10	150
7	2.10	2.10	2.00	2.00	2.20	.345	5	148
8	2.00	2.00	1.85	1.85	2.10	.329	12	152
11	2.20	2.35B	2.20	2.35B	2.40	.382	41	177
12	2.40	2.40	1.90	1.90	1.90	.327	17	191
13	2.00	2.00	1.90	1.90A	1.90	.325	48	230
14	2.00	2.00	1.80	1.85B	1.90	.338	3	222
15	2.00	2.10	1.90	2.10	2.00	.324	13	232
18	2.00	2.00	1.65	1.65	1.85	.312	16	238
19	1.75	1.80	1.75	1.75	1.80	.313	5	244
20	1.65	1.65	1.00	1.00	1.20	.268	15	255
21	1.10	1.20	.95	.95	1.00	.245	13	264
22	1.00	1.00	.90	.90	1.00	.274	13	271
25	1.30	1.30	1.10	1.10	1.10	.282	2	277
26	1.00	1.00	.80A	.80A	.80	.228	8	285
27	.80	.80	.70A	.70A	.75	.200	3	284
28	.75	.75	.70	.70	.70	.207	2	286
29	.65	.65	.50	.50	.55	.185	17	296

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	.50	.50	.47	.47	.47	.164	18	310
3	.47	.47	.25	.35	.40	.115	30	318
4	.35	.35	.30	.30	.35	.123	59	329
5	.35	.40	.32	.32	.32	.139	69	337
8	.30	.30	.30	.30	.30	.130	5	367
9	....	....	....	.30N	.30	.123	....	368
10	.30	.30	.30	.30	.30	.135	48	400
11	.30	.40	.30	.40	.20	.111	66	425

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

DECEMBER 1986 50 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	.50	.50	.50	.50	.50	.134	12	436
15	.55	.55	.50	.50	.55	.137	14	433
16	.60	.60	.50	.60	.60	.147	24	438
17	.60	.60	.50	.50	.50	.126	27	427
18	.50	.50	.50	.50	.50	.146	1	428
19	.55	.55	.50	.55	.55	.146	14	439
22	.70	1.10	.70	1.00	1.00	.208	96	470
23	1.25@.40	1.40	.75	.77	.90	.254	207	408
24	1.05@.95	1.30	.82	1.30	1.25	.345	160	410
25	1.25	1.40	1.00	1.35	1.35	.362	54	420
26	1.20	1.20	1.10	1.20	1.20	.343	32	440
29	1.10	1.10	.90	.90	1.10	.330	19	456
30	1.10	1.10	.87	1.10	1.20	.354	34	470

IN OCTOBER

1	1.10	1.20	.90	.90	.95	.304	29	470
2	.90	1.75	.75	1.55	1.55	.418	33	470
3	2.00	2.40	1.75	2.25	2.25	.547	69	452
6	2.35@.25	2.35	1.80	1.80	1.95	.491	89	485
7	1.55@.50	1.55	.80	.80	1.20	.360	33	480
8	1.00@.95	1.25	.90	1.25	1.40	.393	25	492
9	1.25	1.25	.90	.90	1.10	.342	25	501
10	1.10	1.10	.90	1.10	1.10	.345	14	504
13	1.20	1.20	1.00	1.00	1.00	.341	20	523
14	.90@.80	.90	.40	.40	.60	.222	38	543
15	.47	.60	.40	.50	.50	.210	62	552
16	.55	.55	.50	.50	.50	.185	88	577
17	.50	.55	.47	.50	.55	.219	99	627
20	.45	.45	.40	.45	.45	.211	25	640
21	.55	.90	.55	.70	.72	.278	94	622
22	.75	.95	.75	.80	.75	.289	34	606
23	.75	.75	.55	.65A	.65	.265	31	605
24	.70	.75	.70	.70	.70	.284	21	615
27	.50	.50	.25	.25	.25	.155	71	667
28	.30	.30	.30	.30	.30	.140	16	672
29	.25	.25	.22A	.22A	.22	.136	25	683
30	.25	.35	.25	.30	.30	.162	25	630
31	.40	.70	.27	.70	.70	.292	55	634

IN NOVEMBER

3	.70	1.15	.65	.70A	.65	.321	37	614
4	.40	.50	.40	.40	.40	.241	24	612
5	.40	.55	.40	.40	.35	.199	86	594
6	.30	.30	.22	.25	.22	.141	18	605
7	.30	.35	.30	.35	.35	.206	67	666
10	.30	.30	.15	.15	.12	.116	12	672
11	.10	.10	.10	.10	.10	.066	22	685
12	.05	.05	.05	.05	.05	.040	15	687
13	.05	.05	.02	.02	.02	.034	8	687
14	.02	.02	.02	.02	.02	.020	16	687
17	CAB	CAB	CAB	CAB	CAB	.004	2	684
18	CAB	CAB	CAB	CAB	CAB	.000	....	682
19	CAB	CAB	CAB	CAB	CAB	.000	....	682
20	CAB	CAB	CAB	CAB	CAB	.000	....	630
21	CAB	CAB	CAB	CAB	CAB	.000	58	....

DECEMBER 1986 52 PUTS

IN JUNE 1986

30	3.50	3.50	3.50	3.50	3.70	.526	1	1

IN JULY

1	3.50	5.00B	3.50	4.60B	4.00	.525	1	1
2	....	4.55B	....	4.35B	4.25	.472	....	1
3	4.00	4.00	3.80	3.80	3.80	.442	7	8
4	Exchange Closed; Independence Day							
7	....	....	3.70A	3.70A	3.80	.473	....	8
8	....	4.50B	....	4.50B	4.55	.509	....	8
9	4.65	4.65	4.60A	4.60A	4.40	.472	1	9
10	4.50	4.70B	4.50	4.50	4.50	.520	3	9
11	4.55	4.55	4.55	4.55	4.75	.522	1	10
14	....	....	4.60A	4.60A	4.30	.478	....	10
15	3.50	3.50	3.40	3.40	3.45	.422	19	29
16	3.50	3.50	3.00	3.00	3.05	.390	9	36
17	3.00	3.30B	3.00	3.30B	3.85	.448	6	40
18	4.00	4.00	3.80A	3.80A	3.75	.441	4	44
21	....	....	3.70A	3.70A	3.60	.436	....	43
22	3.50	3.60B	3.50	3.60B	3.65	.439	2	45
23	3.50	3.50	3.50	3.50	3.40	.422	....	45
24	3.37	3.37	3.10	3.10	3.30	.414	7	52
25	....	....	3.20A	3.20A	3.10	.406	....	52

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS
DECEMBER 1986 52 PUTS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	2.75	2.75	2.30A	2.30A	2.40	.351	6	58
29	2.50	2.50	2.50	2.50	2.50	.382	6	64
30	2.80@.50	2.80	2.50	2.70B	3.10	.434	18	75
31	3.20	3.20	3.00	3.10	3.00	.424	18	92
IN AUGUST								
1	2.90	2.90	2.80A	2.85	2.85	.407	4	94
4	2.82	2.82	2.80A	2.82	2.85	.416	4	98
5	2.90	2.90	2.85	2.90	3.52	.483	7	104
6	....	....	3.35A	3.35A	3.37	.472	....	104
7	3.10	3.10	3.10	3.10	3.10	.436	2	106
8	3.00	3.00	2.90	2.90	2.95	.419	5	111
11	2.90	2.90	2.90	2.90	3.45	.477	1	109
12	3.00	3.00	2.85	2.90	2.95	.419	3	111
13	2.85@.90	2.90	2.85	2.90	2.95	.417	3	114
14	2.70	2.70	2.70	2.70	2.95	.432	1	114
15	3.00	3.00	2.80	2.80	2.85	.417	28	142
18	2.80	2.90B	2.65A	2.65A	2.65	.406	2	142
19	2.40	2.60	2.40	2.60	2.60	.409	4	142
20	2.40@.30	2.40	1.70	1.70	1.95	.360	20	158
21	1.80	1.80	1.65	1.65	1.75	.335	4	160
22	1.50	1.70	1.50	1.70	1.70	.371	39	187
25	1.50	1.80	1.50	1.70B	1.80	.382	20	205
26	1.80	1.80	1.40	1.40	1.50	.322	16	209
27	1.35	1.47	1.05	1.05	1.30	.290	22	206
28	1.10	1.20	1.05	1.10	1.30	.301	60	232
29	1.20	1.20	.90	1.00	1.00	.275	23	238
IN SEPTEMBER								
1	Exchange Closed; Labor Day							
2	1.00	1.00	.85	.85	.97	.253	8	242
3	1.00	1.00	.40	.70	.75	.189	10	244
4	.70	.70	.65A	.65A	.65	.201	5	243
5	.75	.75	.60	.60	.75	.224	81	293
8	....	....	....	.75N	.75	.214	10	293
9	.80	.80	.70	.70	.75	.205	4	296
10	.75	.75	.75	.75	.75	.223	6	301
11	.75	.80	.70A	.70A	.70	.191	14	307
12	.80	.80	.80	.80	.85	.223	4	307
15	.95	1.00	.90	.90	1.00	.229	32	315
16	1.05@.10	1.15	.95	.95	.95	.244	19	324
17	1.00@.95	1.00	.80	.87	.87	.215	34	347
18	.95	.95	.80	.90	.90	.243	55	362
19	1.00	1.10	1.00	1.10	1.10	.243	123	463
22	1.20	1.75	1.20	1.60@.75	1.50	.326	112	544
23	1.60	1.90	1.30	1.45@.40A	1.50	.384	97	527
24	1.50	2.30	1.32	2.30	2.15	.489	56	516
25	2.15@.00	2.35	1.92A	2.10	2.20	.510	60	490
26	2.00@.10	2.10	1.90	1.95	1.92	.492	20	498
29	1.85	1.90	1.80	1.90	1.95	.484	21	498
30	1.80	2.05	1.55	2.05	2.15	.512	89	458
IN OCTOBER								
1	2.05	2.20	1.70A	1.70A	1.80	.460	56	448
2	1.80	2.90	1.60	2.75A	2.30	.585	58	449
3	3.25	3.60	3.10	3.45A	3.50	.706	53	430
6	3.20	3.50	2.90	2.90	3.15	.661	41	419
7	2.25	2.25	1.80	1.80	2.20	.534	20	419
8	1.95	2.20	1.90	2.20	2.40	.570	26	421
9	1.80	1.80	1.80	1.80	2.00	.517	4	420
10	2.10	2.15	1.85	1.85	2.00	.523	5	420
13	2.20	2.20	2.00	2.07	1.90	.525	13	420
14	1.45	1.45	.80	.85	.95	.387	35	426
15	1.10	1.10	.95A	1.10	1.10	.373	121	371
16	1.10	1.30	1.10	1.15	1.20	.342	14	370
17	1.25@.20	1.25	1.05A	1.25	1.25	.389	21	374
20	1.00	1.00	1.00	1.00	1.05	.388	22	361
21	1.25	1.80	1.20	1.55A	1.55	.474	48	368
22	1.40	1.80B	1.40	1.50	1.55	.490	12	376
23	1.50	1.50	1.30	1.40	1.40	.464	22	369
24	1.35@.40	1.45B	1.35	1.45B	1.55	.491	14	366
27	1.10	1.10	.80A	.85	.85	.330	86	388
28	.75	.85	.75	80A	.80	.312	15	395
29	.75@.70	.75	.60	.70	.70	.311	51	411
30	.70	.90	.70	.80	.80	.358	15	399
31	.90	1.60	.90	1.55@.60	1.25	.538	30	416
IN NOVEMBER								
3	1.60	2.10	1.60	1.75	1.55	.590	72	416
4	1.25	1.30	1.10	1.25A	1.20	.502	26	402
5	1.20	1.40	1.00	1.00	1.00	.453	15	401

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS
DECEMBER 1986 52 PUTS
IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	.90	1.00	.75	.80	.75	.372	16	396
7	.85	1.05B	.85	1.05B	1.05	.482	37	395
10	.80	.80	.70	.70	.65	.374	17	391
11	.50	.50	.35	.35	.35	.278	23	381
12	.30	.30	.25	.27A	.27	.217	18	378
13	.20	.20	.20	.20	.20	.215	16	377
14	.25	.25	.15	.15	.15	.171	37	400
17	.07	.15	.07	.10	.10	.119	15	400
18	.10	.10	.02	.02	.02	.020	58	425
19	CAB	.02	CAB	.02	.02	.003	17	408
20	CAB	CAB	CAB	CAB	CAB	.000	7	406
DECEMBER 1986 54 PUTS								
IN JULY 1986								
9	5.50	5.50	5.50	5.50	5.50	.551	1	1
10	....	....	....	5.50N	5.90	.599	....	1
11	....	....	....	5.90N	6.10	.600	....	1
14	....	....	....	6.10N	6.00	.557	....	1
15	....	....	5.00A	5.00A	4.50	.501	....	1
16	....	....	....	4.50N	4.15	.467	....	1
17	....	4.35B	....	4.35B	4.65	.526	....	1
18	....	....	....	4.65N	4.65	.519	....	1
21	4.70	4.70	4.70	4.70	4.65	.515	1	2
22	4.70	4.85	4.60A	4.85	4.70	.519	2	4
23	....	....	4.40A	4.40A	4.50	.502	....	4
24	....	....	4.40A	4.40A	4.35	.494	....	4
25	....	....	4.20A	4.20A	4.10	.487	....	4
28	3.55	3.55	3.30A	3.30A	3.30	.431	2	6
29	3.40	3.40	3.37	3.37	3.37	.465	3	8
30	3.70	4.40	3.50	4.40	4.30	.520	12	14
31	4.40	4.40	3.75A	3.75A	4.00	.510	1	14
IN AUGUST								
1	....	....	....	4.00N	4.00	.493	....	14
4	4.00	4.00	3.70A	3.90	3.87	.504	5	19
5	3.80	4.10B	3.80	4.10B	4.82	.573	19	30
6	4.35	4.50	4.00	4.50	4.47	.563	9	38
7	....	....	4.10A	4.10A	4.22	.527	....	38
8	....	....	3.97A	3.97A	3.80	.510	....	38
11	4.10	4.10	4.10	4.10	4.60	.569	1	39
12	....	....	3.90A	3.90A	3.85	.511	....	39
13	3.95	3.95	3.70	3.70	3.85	.510	4	40
14	3.50	3.50	3.50	3.50	3.95	.526	1	41
15	....	....	....	3.95N	3.82	.511	....	41
18	....	....	....	3.82N	3.30	.502	....	41
19	3.50	3.50	3.50	3.50	3.37	.507	3	44
20	3.10	3.10	2.60	2.75A	2.85	.457	25	63
21	2.30	2.70	2.30	2.42A	2.42	.432	17	73
22	2.10@.00	2.50	2.00	2.50	2.50	.472	55	115
25	....	2.60B	....	2.60B	3.00	.487	....	122
26	2.40	2.40	2.20	2.20	2.30	.425	25	136
27	2.10	2.10	1.65	1.70	1.70	.392	22	154
28	1.75	2.00	1.70	1.80	2.00	.407	46	200
29	1.85	1.90B	1.70	1.72A	1.80	.378	46	233
IN SEPTEMBER								
1	Exchange Closed; Labor Day							
2	1.85	1.85	1.40	1.40	1.45	.357	31	256
3	1.50	1.50	1.00	1.00	1.15	.281	85	298
4	1.15	1.20	1.15	1.15	1.17	.297	20	314
5	1.30	1.45	1.25	1.25	1.50	.328	55	353
8	1.25	1.30	1.15	1.25	1.35	.320	7	358
9	1.35	1.35	1.15	1.25B	1.30	.310	16	369
10	1.50	1.55	1.30	1.55	1.50	.333	23	370
11	1.55@.50	1.60	1.10	1.15	1.40	.294	62	371
12	1.40	1.50	1.30	1.30	1.50	.335	18	379
15	1.50	1.60	1.50	1.50	1.70	.344	13	377
16	1.87	1.87	1.60	1.60	1.60	.363	76	438
17	1.60	1.60	1.40	1.55	1.60	.328	33	432
18	1.60	1.75	1.50A	1.70	1.75	.363	46	441
19	1.80@.75	1.85	1.60	1.80	1.85	.363	75	484
22	1.90	2.75	1.90	2.60@.75	2.55	.459	244	695
23	2.60	3.00	2.20	2.30@.45	2.45	.523	145	685
24	2.45	3.40	2.40	3.40	3.35	.630	72	662
25	3.10	3.75	3.05	3.50	3.55	.651	89	657
26	3.00	3.20	2.90	2.90	3.12	.638	33	624
29	2.90@3.00	3.20	2.90	3.00	3.10	.634	45	609
30	2.70	3.20B	2.70	3.20B	3.20	.663	4	602

LIVE HOG OPTION ON FUTURES — PUTS

DECEMBER 1986 54 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.10	3.60	2.80A	2.80A	2.75	.618	18	606
2	2.75	4.15B	2.75	4.10	4.05	.733	73	557
3	4.90	5.20	4.80	5.20	5.20	.830	15	556
6	4.75	5.00	4.70	4.70	4.65	.798	28	546
7	3.70	3.70	2.70	2.70	2.90	.696	47	571
8	3.25	3.60B	3.00	3.60B	3.90	.727	20	560
9	3.50	3.50	3.15A	3.35A	3.35	.683	4	560
10	3.30	3.30	3.00	3.20	3.30	.690	31	543
13	3.50	3.50	3.25A	3.25A	3.25	.697	....	542
14	2.60	2.60	1.90	1.90	2.00	.569	29	553
15	2.10	2.15	1.75	2.15	2.25	.557	62	571
16	2.30	2.45	2.10	2.10	1.90	.525	89	534
17	1.90	2.35	1.90	2.35	2.30	.577	22	544
20	2.05	2.05	1.80	2.05	2.05	.585	11	522
21	2.55	3.10B	2.55	2.70	2.75	.670	19	495
22	2.80	3.10B	2.75	2.75	2.85	.686	5	495
23	2.55	2.57	2.55	2.57	2.65	.665	2	497
24	2.85	2.85	2.60A	2.75A	2.75	.692	45	518
27	1.85	2.00B	1.60	1.65	1.85	.546	42	512
28	1.65	1.85	1.60	1.60	1.60	.531	21	504
29	1.55@.50	1.75	1.45	1.50	1.50	.535	15	506
30	1.90	1.90	1.75	1.80	1.75	.592	30	505
31	2.00	2.80B	2.00	2.80B	2.80	.762	35	490

IN NOVEMBER

3	3.10	3.70	3.10	3.40B	3.15	.814	14	487
4	2.45	2.65	2.45	2.55	2.60	.755	22	501
5	2.75	2.80B	2.15	2.15	2.35	.720	3	501
6	2.25	2.25	1.90	1.90	1.87	.652	2	492
7	1.90	2.45B	1.90	2.35	2.30	.757	9	494
10	1.70	1.70	1.70	1.70	1.80	.698	6	497
11	1.40	1.50B	1.25	1.25	1.27	.615	20	498
12	1.05	1.15	1.00	1.00	.97	.560	36	496
13	.90	1.00	.80	.90	1.05	.579	18	493
14	1.00	1.05	.75	.80	.70	.544	47	491
17	.50	.85	.50	.60	.60	.590	76	506
18	.80	.80	.25	.25	.20	.334	162	457
19	.05	.20	.05	.20	.20	.245	59	430
20	.12	.15	.05	.15B	.15	.192	14	422
21	.15	.15	CAB	CAB	CAB	.222	195	....
24	....	....	....	....	....	.243	....	....

DECEMBER 1986 56 PUTS

IN AUGUST 1986

20	3.80	3.95	3.80	3.95	3.75	.553	10	10
21	....	....	3.65A	3.65A	3.72	.529	....	10
22	3.70	3.70	3.50	3.65B	3.70	.571	11	20
25	....	....	....	3.70N	4.90	.589	1	21
26	3.35	3.60	3.35	3.50A	3.20	.529	7	27
27	2.65	2.65	2.65	2.65	3.00	.497	....	27
28	2.75	3.20	2.75	3.20	3.12	.515	16	42
29	3.00	3.00	2.60	2.60	2.65	.487	8	43

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	2.50	2.50	2.35	2.35	2.50	.469	43	83
3	2.50	2.50	1.75A	1.75A	1.80	.387	41	113
4	1.80@.85	2.00	1.80	1.85	2.00	.407	51	151
5	2.10	2.25	2.10	2.25	2.30	.443	54	168
8	2.20	2.20	1.85	2.15	2.20	.437	15	183
9	2.20	2.20	1.90	1.90	2.15	.428	14	191
10	2.30	2.40	2.20	2.40	2.35	.455	16	199
11	2.60@.50	2.60	2.00	2.00	2.20	.412	21	208
12	2.00	2.25	1.95	2.25	2.25	.458	19	222
15	2.60	2.60	2.35	2.35	2.50	.471	4	223
16	2.75@.85	2.85	2.40	2.55A	2.55	.492	10	230
17	2.40	2.40	2.25	2.25	2.35	.455	39	254
18	2.35	2.60	2.25	2.50	2.65	.492	16	270
19	2.70@.65	2.75	2.60	2.75	2.75	.492	44	305
22	2.85@.90	3.80	2.85	3.75A	3.75	.592	21	314
23	4.15	4.15	3.45	3.60	3.65	.655	31	303
24	3.75	4.50B	3.50	4.50B	4.85	.750	20	267
25	4.75	5.30	4.40	5.05A	4.97	.770	50	238
26	4.35	4.57	4.35	4.50	4.77	.761	6	238
29	4.45	4.50	4.40	4.40	4.70	.762	5	232
30	4.40	4.50	4.35A	4.50	4.90	.787	6	234

LIVE HOG OPTION ON FUTURES — PUTS

DECEMBER 1986 56 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.60	4.95	4.15	4.15	4.35	.753	9	230
2	5.00	5.95	4.25A	5.95	5.55	.844	1	223
3	6.60	6.75	6.50	6.70	7.05	.911	8	204
6	6.60	6.60	6.30A	6.30A	6.30	.893	14	199
7	5.10	5.25	4.80	4.80	5.10	.822	5	194
8	4.30	5.20	4.30	5.20	5.45	.845	12	188
9	....	....	5.00A	5.00A	4.85	.814	2	188
10	4.85	4.90B	4.60	4.90B	4.90	.820	2	186
13	....	....	4.85A	4.85A	4.80	.830	....	185
14	4.00	4.00	3.50	3.50	3.75	.732	4	185
15	3.10	3.30B	2.90A	3.30B	3.50	.722	10	191
16	3.65	3.80	3.50	3.50	3.30	.697	57	178
17	3.35	3.50	3.35	3.50	3.70	.743	10	174
20	....	....	3.40A	3.40A	3.62	.756	5	179
21	4.60	4.60	4.40A	4.40A	4.30	.823	1	173
22	4.10	4.75B	4.10	4.25B	4.42	.836	1	172
23	....	....	4.10A	4.10A	4.20	.823	....	172
24	....	....	4.10A	4.10A	4.40	.843	....	172
27	....	....	3.10A	3.10A	3.10	.741	....	172
28	3.10	3.20	3.10	3.10	2.87	.733	4	170
29	2.85	3.05B	2.85	2.85	2.85	.742	2	169
30	....	3.30B	....	3.30B	3.25	.791	....	193
31	....	4.40B	....	4.40B	4.52	.905	....	193

IN NOVEMBER

3	4.85	5.55	4.65	4.65	4.85	.938	6	163
4	4.40	4.40	4.30A	4.35A	4.20	.911	1	163
5	4.50	4.55	4.50	4.55	3.87	.895	4	161
6	3.85	3.85	3.35	3.50	3.40	.860	7	158
7	4.20	4.20	3.65A	4.20	4.05	.921	1	158
10	4.05	4.05	3.60A	3.60A	3.37	.907	1	157
11	2.95	3.00B	2.90A	2.90A	2.82	.873	1	157
12	2.60	2.60	2.35	2.45	2.52	.852	10	155
13	2.20@.15	2.30	2.15	2.30	2.57	.875	9	155
14	2.37	2.37	2.35A	2.35A	2.32	.871	7	147
17	2.45	2.45	2.20A	2.35A	2.40	.943	3	148
18	2.65	2.65	1.70	1.70	1.55	.872	20	155
19	1.50	1.50	.75	1.20	1.40	.890	75	186
20	1.40	1.50	1.35	1.45	1.40	.968	57	155
21	1.40	1.70	1.40	1.40	1.40	.974	68	....
24	....	....	....	....	....	.892	....	....

DECEMBER 1986 58 PUTS

IN SEPTEMBER 1986

1	Exchange Closed: Labor Day							
3	2.80	3.00	2.80	2.90A	2.87	.498	12	10
4	....	....	....	2.87N	2.85	.520	1	11
5	....	3.30B	....	3.30B	3.50	.559	....	11
8	2.97	3.40	2.75	3.25A	3.25	.556	13	24
9	3.10	3.10	3.10	3.10	3.20	.548	2	25
10	3.55	3.55	3.50	3.50	3.45	.577	3	28
11	....	3.50B	3.30A	3.30A	3.05	.535	....	28
12	3.10	3.25	3.10	3.25	3.65	.581	9	33
15	3.50	3.50	3.50	3.50	3.50	.596	1	34
16	....	3.85B	....	3.85B	3.77	.617	....	34
17	3.25	3.35	3.25	3.35	3.55	.582	2	36
18	....	....	....	3.55N	3.82	.618	....	36
19	....	....	3.80A	3.80A	3.90	.618	....	36
22	....	4.60B	....	4.60B	4.92	.711	....	36
23	5.60	5.75	5.20A	5.20A	5.40	.766	4	37
24	5.60	6.60	5.60	6.60	6.50	.843	13	32
25	....	7.00B	....	7.00B	6.75	.859	2	29
26	....	....	6.50A	6.50A	6.42	.854	....	29
29	....	....	6.30A	6.30A	6.40	.857	....	28
30	....	....	6.00A	6.30A	6.65	.877	....	28

IN OCTOBER

1	....	....	6.60A	6.65N	6.05	.854	....	28
2	6.20	7.20B	6.20	7.20B	7.40	.913	1	28
3	8.70	8.70	8.70	8.70	8.87	.958	7	35
6	....	....	8.60A	8.60A	8.22	.949	....	21
7	....	....	6.90A	6.90A	6.87	.906	....	21
8	....	....	6.15A	6.15A	7.27	.921	....	21
9	....	....	6.90A	6.90A	6.57	.902	....	21
10	....	....	....	6.57N	6.65	.907	....	21
13	....	6.70B	....	6.70B	6.60	.916	....	21
14	....	....	5.30A	5.30A	5.35	.852	....	21
15	....	....	4.90A	4.90A	5.25	.847	....	21
16	5.25	5.40B	5.10A	5.10A	4.90	.830	15	21
17	....	5.00B	....	5.00B	5.35	.863	....	11
20	4.75	4.75	4.75	4.75	5.35	.876	1	11

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS
DECEMBER 1986 58 PUTS
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	....	5.65B	....	5.65B	6.07	.918	....	11
22	....	6.35B	....	6.35B	6.22	.927	....	11
23	....	....	....	6.22N	5.95	.920	....	11
24	5.75	5.75	5.75	5.75	6.20	.932	1	12
27	....	....	4.95A	4.95A	4.87	.877	....	12
28	....	....	4.80A	4.87N	4.65	.875	....	12
29	....	4.80B	4.55A	4.80B	4.65	.883	....	12
30	....	....	....	4.65N	4.97	.914	....	12
31	....	5.80B	....	5.80B	6.45	.970	....	12

IN NOVEMBER

3	....	7.00B	....	7.00B	6.80	.984	....	12
4	....	....	6.40A	6.40A	6.15	.976	....	5
5	....	6.40B	....	6.40B	5.77	.971	....	5
6	....	....	5.35A	5.35A	5.25	.960	....	5
7	....	5.80B	....	5.80B	6.00	.982	....	5
10	....	....	5.50A	5.50A	5.30	.982	....	5
11	....	....	4.80A	4.80A	4.75	.975	....	5
12	....	....	4.60A	4.60A	4.40	.972	....	5
13	....	....	4.10A	4.40N	4.47	.980	....	5
14	....	....	....	4.47N	4.27	.983	....	5
17	....	4.40B	4.25A	4.40B	4.37	.998	....	5
18	....	4.60B	4.00A	4.00A	3.42	.995	....	5
19	....	....	2.85A	2.85A	3.30	.998	....	3
20	3.40	3.40	3.40	3.40	3.40	.999	1	3
21	....	....	....	3.40N	3.45	.999	....	....
24	....	....	....	....	....	.999	....	....

FEBRUARY 1987 40 PUTS
IN OCTOBER 1986

27	.10	.10	.07	.07	.07	.030	3	3
28	....	....	....	.07N	.07	.026	....	3
29	....	....	....	.07N	.07	.022	....	3
30	....	....	....	.07N	.07	.026	....	3
31	.05	.07	.05	.07	.07	.043	100	103

IN NOVEMBER

3	....	.10B	....	.10B	.10	.047	....	103
4	....	....	....	.10N	.10	.045	....	103
5	....	....	....	.10N	.10	.039	....	103
6	....	....	....	.10N	.07	.034	....	103
7	....	.17B	....	.17B	.17	.051	....	103
10	....	....	....	.17N	.17	.035	....	103
11	....	....	.12A	.12A	.12	.030	....	103
12	....	....	....	.12N	.12	.027	....	103
13	....	....	.05A	.10A	.10	.025	....	103
14	....	....	....	.10N	.10	.019	....	103
17	....	....	....	.10N	.10	.018	....	103
18	....	....	....	.10N	.10	.011	....	103
19	....	....	....	.10N	.10	.008	....	103
20	....	....	....	.10N	.10	.008	....	103
21	....	....	....	.10N	.10	.007	....	103
24	....	....	....	.10N	.05	.005	....	103
25	....	....	.02A	.02A	.02	.001	....	103
26	....	....	....	.02N	.02	.000	....	103
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.02N	.02	.000	....	103

IN DECEMBER

1	....	....	....	.02N	.02	.000	....	103
2	....	....	....	.02N	.02	.000	....	103
3	....	....	....	.02N	.02	.000	....	103
4	....	....	....	.02N	.02	.000	....	103
5	....	....	....	.02N	.02	.000	....	103
8	....	....	....	.02N	.02	.000	....	103
9	....	....	....	.02N	.02	.000	....	103
10	....	....	....	.02N	.02	.000	....	103
11	....	....	....	.02N	.02	.000	....	103
12	....	....	....	.02N	.02	.000	....	103
15	....	....	....	.02N	.02	.000	....	103
16	....	....	....	.02N	.02	.000	....	103
17	....	....	....	.02N	.02	.000	....	103
18	....	....	....	.02N	.02	.000	....	103
19	....	....	....	.02N	.02	.001	....	103
22	.02	.02	.02	.02	.02	.003	20	113
23	....	....	....	.02N	.02	.001	....	113
24	....	....	....	.02N	.02	.001	....	113
25	Exchange Closed; Christmas							
26	....	....	....	.02N	.02	.002	....	113
29	....	....	....	.02N	.02	.001	....	113
30	....	....	....	.02N	.02	.001	....	113

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS
FEBRUARY 1987 40 PUTS
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31	....	....	....	.02N	.02	.002	....	113

FEBRUARY 1987 42 PUTS
IN OCTOBER 1986

10	.30	.30	.30	.30	.30	.107	50	50
13	....	....	....	.30N	.30	.091	....	50
14	....	....	....	.30N	.30	.064	....	50
15	....	....	....	.30N	.30	.065	....	50
16	....	....	....	.30N	.30	.068	....	50
17	....	....	....	.30N	.30	.074	....	50
20	....	....	....	.30N	.30	.076	....	50
21	....	....	....	.30N	.35	.100	....	50
22	....	....	....	.35N	.35	.099	....	50
23	....	....	....	.35N	.35	.102	....	50
24	....	....	....	.35N	.35	.106	....	50
27	.25	.25	22A	22A	.22	.067	10	50
28	....	....	20A	.20A	.20	.059	....	50
29	....	....	.15A	.15A	.15	.053	....	50
30	.17	.17	.17	.17	.17	.062	50	100
31	.20	.20	.20	.20	.20	.095	50	150

IN NOVEMBER

3	.25	.25	.25	.25	.25	.103	3	150
4	....	....	....	.25N	.25	.099	....	150
5	....	....	....	.25N	.25	.087	....	150
6	....	....	....	.25N	.20	.079	....	150
7	....	.35B	....	.35B	.35	.110	....	150
10	....	....	....	.35N	.35	.081	....	150
11	....	....	.25A	.25A	.25	.074	....	150
12	....	....	.20A	.20A	.20	.067	....	150
13	....	....	....	.20N	.20	.063	....	150
14	....	....	....	.20N	.20	.051	....	150
17	....	....	....	.20N	.20	.051	....	150
18	....	....	....	.20N	.20	.034	....	150
19	....	....	....	.20N	.15	.027	....	150
20	....	....	....	.15N	.15	.026	....	150
21	....	....	....	.15N	.15	.024	....	150
24	.10	.10	.10	.10	.10	.018	....	150
25	....	....	.02A	.02A	.02	.008	....	150
26	....	....	....	.02N	.02	.003	....	150
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.02N	.02	.000	....	150

IN DECEMBER

1	....	....	....	.02N	.02	.000	....	150
2	....	....	....	.02N	.02	.000	....	150
3	....	.05B	....	.05B	.05	.001	....	150
4	....	....	....	.05N	.05	.000	....	150
5	....	....	....	.05N	.05	.000	....	150
8	....	....	....	.05N	.05	.000	....	150
9	....	....	....	.05N	.05	.000	....	150
10	....	....	....	.05N	.05	.000	....	150
11	....	....	....	.05N	.05	.001	....	150
12	....	....	....	.05N	.05	.002	....	150
15	....	....	....	.05N	.05	.004	....	150
16	.07	.07	.07	.07	.07	.003	....	150
17	....	....	....	.07N	.07	.004	....	150
18	....	....	....	.07N	.07	.007	....	150
19	....	....	....	.07N	.07	.009	....	150
22	....	....	....	.07N	.07	.019	....	150
23	....	....	.02A	.02A	.02	.013	....	150
24	....	....	....	.02N	.02	.014	....	150
25	Exchange Closed; Christmas							
26	....	....	....	.02N	.02	.015	....	150
29	....	....	....	.02N	.02	.016	....	150
30	....	....	....	.02N	.02	.011	....	150
31	....	....	....	.02N	.02	.022	....	150

FEBRUARY 1987 44 PUTS
IN JULY 1986

3	2.10	2.10	2.10	2.10	2.10	.263	1	1
4	Exchange Closed; Independence Day							
7	....	....	....	2.10N	2.20	.273	....	1
8	....	....	....	2.20N	2.20	.281	....	1
9	....	....	....	2.20N	2.15	.273	....	1
10	....	....	....	2.15N	2.30	.291	....	1
11	....	....	....	2.30N	2.30	.293	....	1
14	....	....	....	2.30N	2.00	.274	....	1
15	....	....	....	2.00N	1.60	.249	....	1
16	....	....	....	1.60N	1.50	.231	....	1
17	....	....	....	1.50N	1.70	.256	....	1

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS
FEBRUARY 1987 44 PUTS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	....	....	....	1.70N	1.65	.250	....	1
21	....	....	....	1.65N	2.00	.240	....	1
22	....	....	1.80A	1.80A	1.80	.239	....	1
23	....	....	....	1.80N	1.70	.218	....	1
24	....	....	....	1.70N	1.60	.209	....	1
25	....	....	....	1.60N	1.50	.199	....	1
28	....	....	1.00A	1.00A	1.00	.165	....	1
29	....	....	....	1.00N	1.05	.181	....	1
30	....	....	....	1.05N	1.45	.199	....	1
31	....	....	....	1.45N	1.40	.193	....	1

IN AUGUST

1	....	....	1.20A	1.20A	1.15	.187	....	1
4	....	....	....	1.15N	1.15	.189	....	1
5	....	....	....	1.15N	1.15	.226	....	1
6	1.15	1.15	1.15	1.15	1.25	.232	2	3
7	....	....	....	1.25N	1.05	.209	....	3
8	....	....	....	1.05N	1.00	.204	....	3
11	....	....	....	1.00N	1.10	.233	....	3
12	....	....	....	1.10N	.90	.209	....	3
13	....	....	....	.90N	.90	.206	....	3
14	....	....	....	.90N	.90	.207	....	3
15	....	....	....	.90N	.85	.199	....	3
18	....	....	....	.85N	.85	.194	....	3
19	....	....	....	.85N	.95	.208	....	3
20	....	....	....	.95N	.75	.180	....	3
21	.80	.80	.80	.80	.80	.165	3	6
22	....	....	....	.80N	.70	.177	....	6
25	....	....	....	.70N	.70	.183	....	4
26	....	....	....	.70N	.50	.151	....	4
27	....	....	....	.50N	.40	.133	....	4
28	....	....	....	.40N	.45	.133	....	4
29	....	....	....	.45N	.35	.111	....	4

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	....	....	.10A	.30A	.25	.093	....	4
3	....	....	....	.25N	.15	.066	....	4
4	....	....	....	.15N	.15	.066	....	4
5	....	....	....	.15N	.20	.074	....	4
8	....	....	....	.20N	.15	.068	....	4
9	....	....	....	.15N	.15	.062	....	4
10	....	....	....	.15N	.15	.068	....	4
11	....	....	....	.15N	.10	.054	....	4
12	....	....	....	.10N	.15	.063	....	4
15	....	....	....	.15N	.15	.061	....	4
16	....	.20B	....	.20B	.20	.068	....	4
17	....	....	....	.20N	.20	.064	....	4
18	....	....	....	.20N	.20	.074	....	4
19	....	....	....	.20N	.20	.078	....	4
22	....	....	....	.20N	.25	.107	....	4
23	....	....	....	.25N	.25	.094	....	4
24	....	....	....	.25N	.25	.127	....	4
25	....	.35B	....	.35B	.35	.139	....	4
26	....	....	....	.35N	.35	.144	....	4
29	....	....	....	.35N	.35	.127	....	4
30	....	....	....	.35N	.35	.151	....	4

IN OCTOBER

1	.50	.50	.50	.50	.50	.141	3	7
2	....	....	....	.50N	.60	.192	....	7
3	....	....	....	.60N	.70	.224	....	7
6	....	....	....	.70N	.60	.213	....	7
7	.45	.45	.45	.45	.45	.153	2	9
8	....	.65B	....	.65B	.65	.183	....	9
9	.80	.80	.75A	.75A	.75	.170	2	11
10	.60	.60	.60	.60	.60	.185	100	109
13	....	....	....	.60N	.60	.161	....	109
14	.35	.35	.35	.35	.35	.121	3	109
15	.40	.40	.40	.40	.40	.123	1	110
16	.45	.50B	.45	.45	.45	.127	....	110
17	....	....	....	.45N	.50	.137	2	112
20	....	....	....	.50N	.50	.141	....	112
21	....	.65B	....	.65B	.70	.178	....	112
22	.70	.70	.50	.55B	.55	.176	17	128
23	.60	.60	.60	.60	.60	.181	6	131
24	.60	.65	.60	.65	.65	.188	4	136
27	....	....	.45A	.45A	.40	.129	....	136
28	.35	.37	.35	.37	.37	.117	100	231
29	....	....	.35A	.35A	.35	.108	....	229
30	.37	.37	.37	.37	.37	.123	50	279
31	.40	.40	.40	.40	.50	.177	51	328

LIVE HOG OPTION ON FUTURES — PUTS
FEBRUARY 1987 44 PUTS
IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.50	.70	.50	.70	.65	.190	35	353
4	.65	.65	.45	.50	.50	.185	2	355
5	.57	.60B	.57	.57	.57	.166	1	355
6	....	....	.55A	.55A	.50	.153	....	355
7	.40@.50	.65	.40	.65	.65	.202	24	379
10	....	....	.60A	.60A	.60	.160	....	379
11	....	....	....	.60N	.60	.148	....	379
12	....	....	.55A	.55A	.55	.137	....	379
13	....	....	.40A	.40A	.40	.131	....	379
14	....	....	....	.40N	.35	.111	....	379
17	....	....	....	.35N	.40	.113	....	379
18	....	....	....	.40N	.40	.082	....	379
19	.15	.15	.15	.15	.20	.067	4	379
20	....	....	....	.20N	.20	.065	....	379
21	....	....	....	.20N	.20	.063	....	379
24	.15	.15	.15	.15	.15	.051	10	369
25	....	....	.07A	.07A	.07	.029	....	369
26	....	....	....	.07N	.07	.018	....	369
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	.07N	.07	.007	....	369

IN DECEMBER

1	.05	.05	.05	.05	.05	.003	2	367
2	....	....	....	.05N	.05	.004	....	367
3	....	.12B	....	.12B	.12	.009	....	367
4	....	....	.10A	.10A	.10	.006	....	367
5	....	....	.07A	.07A	.07	.004	....	367
8	....	....	....	.07N	.07	.005	....	367
9	....	....	....	.07N	.07	.005	....	367
10	....	....	....	.07N	.07	.004	....	367
11	....	....	....	.07N	.07	.009	....	367
12	.07	.07	.07	.07	.07	.013	3	367
15	.10	.10	.10	.10	.10	.024	10	367
16	....	....	....	.10N	.10	.021	....	367
17	....	....	....	.10N	.10	.026	....	367
18	.10	.12B	.10	.12B	.12	.035	10	367
19	.17	.17	.15	.15	.15	.043	48	392
22	.17	.40	.17	.25	.25	.078	44	417
23	.07	.07	.07	.07	.07	.060	14	430
24	....	....	....	.07N	.07	.064	3	419
25	Exchange Closed: Christmas							
26	....	....	....	.07N	.07	.072	....	419
29	....	.10B	....	.07N	.07	.081	....	419
30	.07	.07	.07	.07	.07	.066	33	419
31	....	.10B	....	.10B	.12	.110	....	419

FEBRUARY 1987 46 PUTS
IN AUGUST 1986

6	1.50	1.70B	1.50	1.70B	2.00	.302	1	1
7	....	....	....	2.00N	1.60	.276	....	1
8	....	....	....	1.60N	1.50	.270	....	1
11	....	....	....	1.50N	1.70	.304	....	1
12	....	1.80B	....	1.80B	1.60	.276	....	1
13	....	....	....	1.60N	1.60	.273	....	1
14	....	....	....	1.60N	1.60	.274	....	1
15	....	....	....	1.60N	1.50	.266	....	1
18	....	....	....	1.50N	1.50	.260	....	1
19	1.50	1.50	1.50	1.50	1.65	.278	7	7
20	....	....	1.60A	1.60A	1.30	.246	....	7
21	1.30	1.30	1.15	1.15	1.15	.229	6	13
22	....	....	....	1.15N	1.05	.244	....	13
25	....	....	....	1.05N	1.05	.253	....	13
26	1.00	1.00	1.00	1.00	.80	.215	1	14
27	....	....	....	.80N	.75	.194	....	14
28	....	....	....	.75N	.80	.195	....	14
29	.90	.90	.70	.70	.70	.167	2	15

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	....	....	.55A	.55A	.50	.144	....	15
3	....	....	....	.50N	.30	.108	....	15
4	.22	.22	.22	.22	.22	.108	1	16
5	....	....	....	.22N	.40	.121	....	15
8	....	....	....	.40N	.30	.113	....	15
9	....	....	....	.30N	.25	.105	....	15
10	....	.32B	....	.32B	.32	.113	....	15
11	....	.35B	....	.35B	.35	.093	....	15
12	....	....	....	.35N	.40	.106	....	15
15	....	....	....	.40N	.40	.104	....	15
16	....	....	....	.40N	.45	.115	....	15
17	....	....	....	.45N	.35	.109	....	15
18	....	....	....	.35N	.35	.123	....	15
19	.40	.40	.40	.40	.40	.128	2	17

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS
FEBRUARY 1987 46 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	....	.65B	....	.65B	.95	.170	....	15
23	1.00	1.00	.85	.85	.85	.152	2	17
24	....	....	.75A	.75A	.75	.198	....	17
25	1.00	1.00	1.00	1.00	.85	.215	2	19
26	....	....	....	.85N	.85	.223	....	19
29	....	....	....	.85N	.85	.202	....	19
30	....	....	....	.85N	.85	.235	....	19

IN OCTOBER

1	....	....	....	.85N	.85	.224	....	19
2	1.00	1.00	1.00	1.00	1.00	.290	15	32
3	1.90	1.90	1.60	1.60	1.40	.330	4	36
6	....	....	....	1.40N	1.40	.318	....	35
7	....	....	1.25A	1.25A	1.15	.243	1	36
8	....	....	....	1.15N	1.15	.281	....	36
9	1.25	1.25	1.15A	1.15A	1.15	.264	2	37
10	1.15	1.15	1.10	1.10@ .15	1.15	.284	63	95
13	1.30	1.30	1.10	1.10	1.10	.256	2	96
14	.75	.75	.75	.75	.75	.201	1	96
15	.75	.75	.75	.75	.75	.204	7	103
16	....	.80B	....	.80B	.90	.210	....	103
17	....	....	....	.90N	1.00	.224	....	103
20	.85	.85	.85	.85	.85	.231	1	103
21	1.45	1.45	1.25A	1.25A	1.25	.280	3	103
22	1.25	1.30	1.00	1.00	1.00	.278	19	121
23	1.00	1.10	1.00	1.10	1.10	.285	16	136
24	1.20	1.20	1.00	1.10	1.10	.294	9	142
27	1.00	1.00	.70A	.70A	.80	.217	4	144
28	.80	.80	.70	.70	.75	.200	4	145
29	....	....	....	.75N	.75	.188	....	145
30	.80	.80	.60	.80	.80	.212	1	144
31	.90	1.00B	.90	1.00B	1.00	.287	5	149

IN NOVEMBER

3	1.10	1.35	1.10	1.35	1.25	.306	32	178
4	1.05@ .00	1.05	.95	1.05B	1.05	.300	11	183
5	1.10	1.20	1.00	1.00	1.00	.275	18	184
6	.90	.90	.90	.90	.90	.257	3	187
7	1.10	1.20B	1.10	1.10	1.15	.322	1	188
10	1.15	1.15	.90	.90	.90	.270	8	196
11	.85	1.00	.85	.85A	.85	.255	11	205
12	.95	.95	.80	.85	.85	.241	4	208
13	.80	.80	.80	.80	.80	.233	13	210
14	.80	.80	.80	.80	.75	.205	....	210
17	....	....	.60A	.75N	.75	.210	2	209
18	.75	.75	.50	.50	.50	.162	3	211
19	.50	.50	.50	.50	.50	.139	1	211
20	.50	.50	.35	.35	.35	.137	1	212
21	....	.40B	....	.40B	.40	.134	3	209
24	.35	.37	.32	.35	.35	.114	24	219
25	.25	.25	.20	.20	.25	.079	59	265
26	.20	.20	.20	.20	.20	.061	50	315
27	Exchange Closed: Thanksgiving Day							
28	.20	.20	.20	.20	.20	.032	1	315

IN DECEMBER

1	.15	.15	.15	.15	.15	.019	1	314
2	.25	.25	.20	.20	.25	.025	4	312
3	.20@ .35	.35	.20	.35	.30	.042	....	312
4	....	....	....	.30N	.25	.031	....	312
5	....	....	.20A	.20A	.20	.023	....	312
8	.20	.20	.10	.15B	.20	.028	47	315
9	.20	.20	.20	.20	.20	.030	53	309
10	....	....	....	.20N	.20	.026	....	309
11	.20	.20	.20	.20	.20	.042	1	309
12	....	....	....	.20N	.30	.057	....	309
15	....	....	....	.30N	.30	.092	....	309
16	.25	.30	.25	.30	.30	.082	104	411
17	.30	.30	.30	.30	.35	.093	12	416
18	.30	.40	.30	.40	.40	.115	16	418
19	.35@ .40	.45	.35	.45	.45	.135	34	427
22	.45	.70	.45	.60	.65	.212	83	448
23	.25	.30	.20	.30	.25	.179	40	466
24	.25	.35	.25	.35	.35	.189	48	464
25	Exchange Closed: Christmas							
26	.25	.35B	.25	.35B	.30	.214	82	464
29	.40	.45B	.30	.40	.40	.244	26	474
30	.35	.45	.35	.35	.32	.217	19	484
31	.30	.50	.30	.45A	.45	.316	39	495

LIVE HOG OPTION ON FUTURES — PUTS
FEBRUARY 1987 48 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5	2.05@ .00	2.05	2.00	2.00	2.05	.367	2	2
6	....	2.50B	....	2.50B	2.90	.376	....	2
7	....	....	2.80A	2.80A	2.30	.348	....	2
8	....	....	....	2.30N	2.10	.341	....	1
11	....	2.15B	....	2.15B	2.50	.379	....	1
12	....	....	....	2.50N	2.30	.349	....	1
13	2.45	2.45	2.30	2.30	2.30	.346	2	3
14	2.30	2.30	2.30	2.30	2.30	.348	2	5
15	....	....	2.20A	2.20A	2.10	.339	....	5
18	....	....	....	2.10N	2.10	.334	....	5
19	2.10	2.10	2.10	2.10	2.20	.354	1	6
20	....	....	....	2.20N	2.00	.319	....	6
21	....	....	....	2.00N	1.50	.301	....	6
22	1.70	1.70	1.70	1.70	1.70	.320	1	7
25	....	....	....	1.70N	1.75	.332	....	7
26	....	....	1.50A	1.50A	1.30	.290	....	7
27	....	....	....	1.30N	1.20	.266	....	7
28	....	....	....	1.20N	1.30	.269	....	7
29	1.00	1.00	1.00	1.00	1.00	.236	2	9

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	.85	.85	.85	.85	.85	.210	1	10
3	....	....	....	.85N	.60	.163	....	10
4	.45	.45	.45	.45	.45	.164	4	10
5	....	.50B	....	.50B	.70	.182	....	10
8	....	....	.60A	.60A	.60	.173	....	10
9	....	....	....	.60N	.50	.163	....	10
10	....	....	....	.50N	.60	.174	....	10
11	.60	.60	.60	.60	.45	.147	1	11
12	....	....	....	.45N	.55	.165	....	11
15	.72	.72	.65	.65	.55	.163	7	17
16	....	.65B	....	.65B	.60	.178	....	17
17	.65	.65	.65	.65	.60	.170	5	22
18	.70	.70	.70	.70	.70	.188	300	322
19	.85	.85	.80	.80	.85	.195	32	329
22	1.35	1.50	1.20	1.40	1.40	.249	72	387
23	1.42	1.42	.80	.80	1.35	.227	5	388
24	1.10	1.50	1.00A	1.50	1.30	.285	8	390
25	1.30	1.55	1.20A	1.50	1.55	.306	31	391
26	1.40	1.40	1.25	1.25	1.40	.318	9	386
29	1.20	1.20	1.20	1.20	1.40	.294	1	387
30	1.40	1.50	1.40	1.50	1.65	.335	3	390

IN OCTOBER

1	1.45	1.45	1.35A	1.35A	1.35	.323	4	395
2	1.40	2.05	1.40	2.05	2.05	.402	20	392
3	2.40	2.60	2.20	2.35	2.35	.447	79	396
6	2.25	2.25	2.02	2.10	2.25	.435	32	425
7	2.00	2.00	1.50	1.50	1.80	.350	234	292
8	1.80	2.00	1.80	1.80	1.90	.394	174	308
9	1.90	1.90	1.85A	1.85A	1.90	.374	4	314
10	1.90	1.90	1.80	1.90	1.90	.398	9	317
13	2.00	2.00	1.75	1.75	1.80	.367	10	323
14	1.35@ .55	1.55	1.10	1.30	1.30	.302	7	326
15	....	....	....	1.30N	1.30	.306	1	325
16	1.60	1.60	1.60	1.60	1.60	.313	4	326
17	1.50	1.55	1.50	1.55	1.60	.330	2	325
20	1.55	1.55	1.50	1.50	1.55	.341	10	325
21	1.80	2.10B	1.80	2.00	2.00	.399	28	339
22	2.00	2.15	1.75	1.75	1.75	.397	5	336
23	....	1.90B	....	1.75N	1.90	.405	1	337
24	1.90	1.90	1.90	1.90	1.90	.415	4	340
27	1.75	1.75	1.25A	1.25A	1.40	.326	31	316
28	1.40	1.40	1.35A	1.40	1.40	.307	3	317
29	1.35	1.35	1.15	1.15	1.15	.293	8	318
30	1.30	1.40	1.30	1.35	1.35	.324	6	320
31	1.40	1.80	1.40	1.80	1.80	.415	61	380

IN NOVEMBER

3	1.85	2.20	1.85	2.10	2.00	.440	57	428
4	1.90	1.90	1.70	1.90	2.00	.433	7	429
5	1.95	2.15	1.75A	1.75A	1.75	.404	43	411
6	1.60	1.70	1.55	1.55	1.60	.383	14	410
7	1.70	2.25	1.70	2.25	2.25	.458	20	418
10	2.10	2.10	1.70	1.70	1.70	.402	38	420
11	1.60	1.72	1.55	1.70	1.70	.386	23	420
12	1.65	1.65	1.50	1.50	1.50	.370	5	420
13	1.45	1.45	1.25	1.45B	1.45	.361	27	441
14	1.55	1.55	1.27A	1.27A	1.35	.327	7	444
17	1.25	1.40	1.25	1.30	1.30	.338	13	442
18	1.50	1.50	1.00	1.00	1.00	.276	18	440

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

FEBRUARY 1987 48 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	.80	1.00	.70	.90	.90	.245	20	448
20	.80	.95	.70	.95	.95	.243	24	469
21	.95	.95	.80A	.80A	.80	.241	2	469
24	.80	.80	.75	.75	.75	.214	6	468
25	.60	.60	.45	.45	.50	.171	5	467
26	.70	.70	.55	.55	.60	.152	17	479
27	Exchange Closed: Thanksgiving Day							
28	.50	.60	.45	.45	.50	.104	4	472

IN DECEMBER

1	.45	.45	.30	.35	.35	.072	13	473
2	.40	.47	.40	.40	.50	.089	16	476
3	.50	.55	.50	.55	.55	.134	20	457
4	.55	.60	.55	.55A	.55	.106	14	457
5	.52@.50	.52	.30	.40B	.45	.085	12	459
8	.45	.45	.45	.45	.45	.105	25	459
9	.50	.55	.45A	.50	.50	.110	37	476
10	.45	.45	.45	.45	.45	.097	1	476
11	.50	.55	.50	.50	.50	.135	14	485
12	.50	.60	.50	.60	.60	.167	16	490
15	.60	.80	.60	.70	.85	.237	65	529
16	.85	.85	.75	.80	.77	.216	57	539
17	.80	.80	.72A	.77	.77	.232	41	549
18	.77	.80	.75	.80	.95	.270	49	566
19	.95@.90	1.00	.85	1.00	.95	.300	156	606
22	1.00	1.40	1.00	1.25	1.40	.417	182	650
23	.80@.70	.90	.70	.90	.90	.377	143	675
24	.85	.90	.77	.90	.90	.395	127	714
25	Exchange Closed: Christmas							
26	.87@.90	1.00	.80	1.00	1.00	.437	28	732
29	1.20	1.25	1.00	1.15	1.15	.494	83	771
30	1.20	1.30	.95	.95	1.00	.464	36	857
31	1.00	1.50	1.00	1.35	1.50	.592	31	742

FEBRUARY 1987 50 PUTS

IN AUGUST 1986

21	2.50	2.50	2.00	2.50	2.25	.378	2	2
22	2.10	2.25	2.10	2.25	2.25	.401	4	5
25	....	....	....	2.25N	2.30	.415	....	5
26	....	....	....	2.30N	2.00	.371	....	5
27	2.00	2.00	2.00	2.00	1.90	.345	1	5
28	1.60	1.60	1.60	1.60	1.75	.351	1	6
29	1.70	1.75	1.60A	1.60A	1.65	.314	6	12

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	1.60	1.60	1.45	1.45	1.40	.286	2	12
3	1.35	1.35	.80A	.80A	.80	.231	4	15
4	.75	.75	.75	.75	.75	.233	1	16
5	1.00	1.00	1.00	1.00	1.00	.256	1	17
8	.90	1.05	.90	.90	1.00	.247	7	24
9	1.00	1.00	.85A	.85A	.85	.235	5	26
10	.95@1.00	1.00	.95	.95A	.85	.249	7	29
11	1.00	1.10	.85	.85	.85	.216	8	34
12	.95	1.00B	.95	1.00B	1.00	.238	1	35
15	1.00	1.20	1.00	1.20	1.00	.237	2	37
16	1.25	1.25	1.15	1.20	1.20	.256	13	46
17	1.25	1.25	1.10	1.10	1.10	.246	21	66
18	1.10	1.32	1.10	1.32	1.30	.268	55	113
19	1.40	1.50	1.20	1.50	1.45	.276	33	124
22	1.75@.85	2.20	1.75	2.10	2.10	.339	34	156
23	2.20	2.20	1.75	1.80A	2.00	.314	24	147
24	1.75@.80	2.30	1.70A	2.30	2.00	.382	37	145
25	2.30	2.30	2.00	2.10	2.30	.406	13	142
26	2.15	2.20	2.10	2.20	2.40	.421	15	154
29	2.00	2.15	2.00	2.15	2.15	.397	4	154
30	2.10	2.25B	2.00	2.10B	2.22	.443	7	158

IN OCTOBER

1	2.20	2.40	2.10	2.10	2.10	.432	20	165
2	2.10	3.20	2.00A	3.20	3.20	.518	15	168
3	3.60	3.60	3.50A	3.60	3.40	.563	2	170
6	3.25	3.25	3.25	3.25	3.37	.553	1	170
7	2.70	2.70	2.25	2.25	2.40	.465	17	182
8	2.40@.50	2.90B	2.40	2.90B	3.15	.512	15	182
9	....	....	2.80A	2.80A	2.97	.491	....	188
10	2.85	2.95	2.70A	2.80	3.10	.517	5	187
13	3.25	3.25	2.95A	2.95A	2.72	.486	3	189
14	2.30	2.30	1.90	1.90	2.00	.416	15	181
15	2.10	2.10	2.00	2.00	2.00	.420	6	185
16	2.40	2.40	2.30A	2.30A	2.25	.429	3	188
17	2.40	2.50	2.25	2.50	2.50	.448	4	191

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

FEBRUARY 1987 50 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	2.30	2.30	2.25	2.30B	2.40	.461	33	224
21	2.40	3.10	2.40	3.10	3.05	.523	8	227
22	3.00	3.25	2.95A	2.95A	2.95	.521	3	230
23	3.00	3.00	2.80A	2.90	2.90	.529	2	223
24	2.90	3.00	2.80	2.80	3.00	.541	2	221
27	2.55	2.55	2.00	2.20	2.25	.448	13	223
28	2.25	2.25	2.10	2.10	2.10	.428	13	235
29	2.00	2.00	1.85	1.90	1.90	.414	12	243
30	2.20	2.20	2.05	2.05	2.25	.449	4	243
31	2.30	2.80B	2.30	2.80B	2.80	.548	9	252

IN NOVEMBER

3	2.90	3.35	2.90	3.30	2.82	.575	30	267
4	2.70	2.95B	2.70	2.95B	3.00	.568	5	264
5	3.05	3.25	2.75A	2.75A	2.75	.539	3	265
6	2.50	2.65	2.40	2.40	2.72	.517	2	267
7	2.50	3.15B	2.50	3.15B	3.25	.594	20	261
10	3.10	3.10	2.80A	2.95	2.87	.540	6	262
11	2.60	2.77	2.50	2.50	2.55	.525	6	262
12	2.60	2.60	2.40	2.50B	2.47	.510	8	267
13	2.30	2.30	2.10	2.30	2.40	.501	24	275
14	2.35	2.35	2.15	2.20	2.20	.466	5	279
17	2.10	2.25	2.00	2.25	2.10	.481	30	278
18	2.30	2.30	1.85	1.85A	1.75	.413	27	290
19	1.75	1.75	1.25	1.50	1.50	.378	37	309
20	1.50	1.50	1.35	1.45A	1.45	.377	46	330
21	1.50	1.50	1.35	1.50	1.45	.375	17	337
24	1.45	1.45	1.25	1.25	1.25	.346	17	331
25	1.25	1.25	.85	1.10	1.15	.307	122	396
26	1.15	1.25	1.10	1.10	1.25	.297	26	404
27	Exchange Closed: Thanksgiving Day							
28	1.00	1.00	1.00	1.00	1.10	.243	4	405

IN DECEMBER

1	1.00	1.00	.80	.80	.80	.189	14	410
2	.95	1.00	.90	.95	.95	.223	130	493
3	1.00	1.15	1.00	1.15	1.15	.302	79	511
4	1.15	1.25	1.00	1.10	1.10	.258	113	618
5	1.00	1.00	.85	.85	.85	.221	44	618
8	.82@.85	1.00	.80	1.00	1.00	.264	21	632
9	1.00	1.25	1.00	1.00	1.10	.274	26	633
10	.90	1.00	.85	.90	1.00	.245	209	598
11	1.00	1.15	1.00	1.00@.05	1.05	.306	37	583
12	1.05	1.25	1.05	1.20	1.25	.351	27	592
15	1.25	1.60	1.25	1.45	1.65	.449	39	608
16	1.60	1.75	1.35	1.35	1.40	.419	93	647
17	1.55	1.55	1.40	1.45	1.62	.436	32	660
18	1.60	1.60	1.50	1.60	1.75	.480	60	671
19	1.75@.90	1.90	1.65	1.85B	1.85	.512	30	672
22	2.00	2.60	2.00	2.50	2.50	.639	91	685
23	1.90@.70	1.90	1.65	1.90	1.90	.604	104	715
24	1.75	1.95B	1.75	1.95B	2.07	.626	47	697
25	Exchange Closed: Christmas							
26	2.00	2.40	1.90	2.40	2.40	.674	34	698
29	2.40	2.55B	2.35	2.40B	2.45	.737	15	680
30	2.65	2.80	2.40A	2.40A	2.40	.717	52	667
31	2.35	3.10	2.35	3.10	3.00	.820	41	660

FEBRUARY 1987 52 PUTS

IN JULY 1986

31	4.50	4.50	4.50	4.50	4.50	.462	1	1

IN AUGUST

1	....	....	4.40A	4.40A	4.35	.455	....	1
4	....	....	4.00A	4.00A	4.35	.462	....	1
5	4.00	4.00	4.00	4.00	4.00	.516	1	2
6	....	4.65B	....	4.65B	5.00	.527	....	2
7	....	....	4.80A	4.80A	4.20	.497	....	2
8	....	....	....	4.20N	4.10	.490	....	2
11	....	....	....	4.10N	4.55	.532	....	2
12	....	4.60B	....	4.60B	4.20	.500	....	2
13	....	....	....	4.20N	4.20	.498	....	2
14	4.20	4.20	4.20	4.20	4.20	.501	1	3
15	....	....	....	4.20N	4.00	.491	....	3
18	....	....	....	4.00N	3.95	.489	....	3
19	....	....	....	3.95N	4.20	.512	....	3
20	....	....	....	4.20N	3.70	.476	....	3
21	3.50	3.50	3.50	3.50	3.50	.457	1	4
22	3.40	3.40	3.40	3.40	3.40	.482	....	4
25	....	....	....	3.40N	3.45	.499	2	6
26	3.30	3.30	3.05	3.05	3.05	.455	3	6

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

FEBRUARY 1987 52 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	2.75	2.75	2.75	2.75	2.75	.429	....	6
28	2.75	2.75	2.75	2.75	2.85	.437	3	9
29	....	....	2.55A	2.55A	2.50	.398	1	9

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	2.40	2.40	2.10	2.10	2.05	.369	4	13
3	2.00	2.00	1.20	1.20	1.30	.309	18	29
4	1.30	1.30	1.25	1.30	1.30	.311	7	35
5	1.40	1.55	1.40	1.55	1.55	.339	21	42
8	1.50	1.55	1.45	1.45	1.45	.330	4	45
9	1.70	1.70	1.30	1.30	1.35	.317	12	56
10	1.45	1.80	1.45	1.80	1.60	.335	13	59
11	1.60	1.65	1.50	1.50	1.50	.297	16	73
12	1.50	1.65	1.45	1.65	1.65	.323	11	82
15	1.70	1.75	1.65	1.65	1.65	.322	35	97
16	1.75	2.00	1.75	2.00	1.85	.344	12	109
17	1.75@2.00	2.00	1.65	1.80	1.80	.332	29	120
18	1.90	1.95	1.70	1.95	1.95	.358	129	238
19	2.00	2.20	1.90	2.15	2.15	.366	68	268
22	3.00	3.10	2.95	3.00	3.00	.436	17	257
23	3.05	3.05	2.10	2.25	2.40	.409	31	276
24	2.40	3.00	2.40	3.00	2.97	.483	41	260
25	3.35	3.35	2.65	3.25B	3.22	.509	13	275
26	3.10	3.20	2.80	3.20	3.15	.526	9	272
29	3.00@2.90	3.00	2.90	3.00	3.12	.504	3	276
30	3.00	3.30	3.00	3.30	3.60	.552	25	284

IN OCTOBER

1	3.40	3.45B	3.10	3.10	3.10	.542	9	284
2	3.00	4.20B	3.00	4.20B	4.20	.628	16	289
3	4.60	5.00B	4.60	4.60	4.60	.670	1	288
6	4.50	4.60	4.50	4.55B	4.82	.662	16	289
7	4.00	4.00	3.40	3.40	3.77	.579	65	248
8	3.50	4.30	3.50	3.85	4.20	.624	54	224
9	4.00	4.00	3.95A	3.95A	3.95	.604	2	224
10	....	4.00B	3.90A	4.00B	4.30	.629	....	226
13	4.30	4.30	4.00A	4.00A	3.97	.602	1	223
14	3.15	3.20	2.75	3.00	3.10	.532	11	226
15	2.70	3.10B	2.70	2.95	3.20	.537	22	234
16	3.45	3.50	3.20A	3.25	3.40	.546	6	233
17	....	....	3.30A	3.35A	3.57	.565	....	233
20	3.35	3.50	3.30A	3.35A	3.70	.581	2	234
21	4.20	4.50	4.20	4.30	4.25	.640	7	229
22	4.27	4.45B	4.15A	4.15A	4.20	.639	1	229
23	4.00	4.00	4.00	4.00	4.30	.647	1	239
24	....	....	4.20A	4.20A	4.35	.657	....	239
27	3.45	3.45	3.00	3.00	3.57	.569	16	252
28	3.10	3.20B	3.10	3.20B	3.10	.551	9	252
29	3.30	3.30	2.90	3.00	3.00	.538	26	255
30	3.20	3.40	3.20	3.40	3.35	.575	4	253
31	3.50	4.20B	3.50	4.20B	4.20	.671	2	254

IN NOVEMBER

3	4.70	4.85B	4.60A	4.60A	4.42	.697	5	253
4	3.95	4.25	3.95	4.25	4.30	.691	3	255
5	4.30	4.50B	4.20A	4.20A	4.20	.665	5	259
6	3.60	3.60	3.60	3.60	3.97	.645	3	262
7	3.85	4.60B	3.85	4.60B	4.60	.715	27	262
10	4.42	4.42	4.05	4.05	4.00	.669	41	262
11	4.05	4.05	3.85A	3.95A	3.90	.656	1	263
12	3.75	3.75	3.50	3.75B	3.75	.643	3	266
13	3.50	3.50	3.40	3.50B	3.62	.636	4	269
14	....	....	3.45A	3.45A	3.30	.604	....	269
17	3.35	3.40B	3.20	3.40B	3.40	.622	2	269
18	3.70	3.70	2.90A	2.90A	2.85	.556	2	270
19	2.55	2.60	2.25	2.55	2.45	.521	13	281
20	2.55@.50	2.55	2.30	2.50	2.50	.521	34	301
21	2.60	2.65	2.30	2.40B	2.50	.520	13	304
24	2.15	2.35	2.10	2.10	2.15	.494	4	293
25	2.25	2.25	1.75	2.00	2.10	.469	31	321
26	2.00	2.05	2.00	2.00	2.00	.478	26	337
27	Exchange Closed; Thanksgiving Day							
28	1.95	1.95	1.70	1.70	1.80	.438	19	340

IN DECEMBER

1	1.65	1.65	1.40	1.50	1.50	.372	10	345
2	1.65	1.85	1.65	1.75	1.80	.421	13	348
3	1.70	2.05B	1.70	2.05B	2.05	.519	21	360
4	2.25	2.25	1.95A	2.02A	1.95	.469	4	360
5	1.70	1.70	1.65	1.65A	1.75	.425	10	366
8	1.60@.65	1.75	1.55	1.75	1.90	.486	15	375

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

FEBRUARY 1987 52 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	2.00	2.20	1.80	1.80	2.00	.501	30	381
10	1.90	1.90	1.60	1.65	1.80	.458	22	396
11	1.90	2.05	1.90	1.95	2.05	.525	27	395
12	2.00	2.20	2.00	2.20	2.17	.571	9	402
15	2.25	2.70B	2.25	2.65	2.80	.668	12	396
16	2.65@.70	2.90	2.55A	2.60	2.57	.637	12	393
17	2.50	2.55B	2.35	2.50	2.70	.650	8	393
18	2.60@.65	2.80	2.60	2.70	2.90	.688	21	387
19	2.95	3.00	2.90	3.00	3.25	.713	8	382
22	3.50	3.95	3.50	3.70	3.90	.816	27	380
23	3.25	3.50	3.00	3.50	3.40	.794	25	384
24	3.15	3.35B	3.15	3.35B	3.57	.812	2	384
25	Exchange Closed; Christmas							
26	3.50	3.80	3.50	3.80	3.85	.849	14	386
29	4.10@.15	4.25B	3.85	4.15	4.17	.895	10	381
30	4.30	4.50	4.00A	4.00A	3.92	.887	16	367
31	4.05	4.80	4.05	4.80	4.85	.942	15	363

FEBRUARY 1987 54 PUTS

IN AUGUST 1986

27	3.50	3.50	3.40	3.40	3.75	.513	5	5
28	....	....	....	3.75N	3.90	.522	20	25
29	3.50	3.50	3.50	3.50	3.45	.484	8	32

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	2.50	3.00	2.50	3.00	3.00	.456	8	40
3	2.50	2.50	2.00	2.00	2.25	.392	4	44
4	2.00@.10	2.10	2.00	2.00	2.00	.396	10	52
5	2.20	2.50	2.20	2.45	2.45	.428	29	76
8	2.25	2.50	2.20	2.25	2.25	.420	36	90
9	2.25	2.45	2.00	2.00	2.25	.406	12	96
10	2.25	2.45	2.25	2.45	2.45	.427	4	100
11	2.60	2.60	2.00	2.30	2.12	.385	29	98
12	2.20	2.25	2.20	2.25	2.40	.414	13	108
15	2.40	2.75	2.40	2.45	2.45	.414	14	115
16	3.10	3.10	2.50	2.60	2.65	.438	12	125
17	2.65@.85	2.85	2.55	2.65	2.60	.425	59	164
18	2.75	3.00	2.40	3.00	2.85	.452	16	165
19	3.00@2.90	3.10	2.90	3.10	3.00	.460	15	168
22	3.25	4.10	3.25	4.10	4.10	.532	20	176
23	4.05	4.05	3.00	3.20	3.30	.506	4	176
24	3.50	3.85B	3.25	3.85B	4.25	.581	2	172
25	4.10	4.40B	3.80	4.40B	4.52	.608	4	174
26	4.40	4.40	4.30	4.30	4.67	.625	4	171
29	....	....	4.40A	4.40A	4.25	.606	1	172
30	4.00	4.40B	4.00	4.40B	4.75	.653	4	170

IN OCTOBER

1	4.70@.75	4.80B	4.50	4.50	4.60	.645	4	169
2	5.00	5.85B	4.50A	5.85B	5.85	.724	3	166
3	6.30	6.50B	6.10	6.25	6.15	.762	12	164
6	5.90	6.00	5.90	6.00	6.32	.755	16	149
7	5.35	5.35	4.90	4.90	5.22	.682	22	152
8	4.85	5.30B	4.85	5.30B	5.60	.722	3	154
9	....	....	5.30A	5.30A	5.45	.705	....	154
10	....	....	5.40A	5.45N	5.80	.728	....	154
13	....	....	5.50A	5.50A	5.37	.705	....	154
14	4.10	4.10	3.90	3.90	4.50	.642	16	169
15	4.20	4.20	4.20	4.20	4.50	.646	2	169
16	....	4.60B	....	4.60B	4.70	.655	....	169
17	....	....	....	4.70N	4.92	.673	....	169
20	....	....	4.55A	4.55A	5.10	.689	....	169
21	....	5.60B	....	5.60B	5.70	.741	....	169
22	5.40	6.00B	5.40	5.40	5.60	.741	1	169
23	....	5.70B	....	5.70B	5.85	.747	....	169
24	....	....	5.70A	5.70A	5.85	.757	....	169
27	....	....	4.65A	4.65A	4.82	.681	....	169
28	4.50	4.60B	4.50	4.60B	4.40	.664	17	152
29	....	....	4.10A	4.25A	4.25	.654	....	152
30	4.10	4.60	4.10	4.60	4.60	.689	2	152
31	4.85	5.20B	4.85	5.20B	5.70	.774	4	156

IN NOVEMBER

3	6.35	6.35	6.30	6.30	5.97	.796	4	158
4	5.45	5.65B	5.45	5.55B	6.10	.792	2	160
5	5.50	5.50	5.50	5.50	5.60	.770	1	161
6	5.25	5.25	5.25	5.25	5.35	.754	3	162
7	5.60	6.05	5.60	5.95A	6.25	.812	4	160
10	5.70	6.25B	5.60A	5.60A	5.60	.776	1	161
11	....	5.85B	5.30A	5.40A	5.30	.767	....	161

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

FEBRUARY 1987 54 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	5.05	5.20B	5.05	5.20B	5.25	.757	....	161
13	5.00	5.00	4.95	4.95	5.10	.752	3	164
14	....	....	4.95A	4.95A	4.65	.726	....	164
17	....	4.75B	4.60A	4.75B	4.85	.743	....	164
18	4.50	5.00B	4.30A	4.30A	4.10	.687	1	164
19	3.60	3.70	3.60	3.70	3.80	.656	1	165
20	3.60	3.60	3.60	3.60	3.70	.658	5	170
21	3.75	3.80B	3.75	3.80B	3.80	.658	3	171
24	3.40	3.40	3.40	3.40	3.40	.637	1	171
25	3.05	3.20	2.80	3.20	3.20	.630	10	179
26	3.00	3.00	3.00	3.00	3.25	.657	1	178
27	Exchange Closed; Thanksgiving Day							
28	3.00	3.00	3.00	3.00	2.90	.642	1	170

IN DECEMBER

1	2.50	2.60	2.50	2.60	2.52	.582	6	173
2	2.90	2.90	2.90	2.90	2.75	.633	8	180
3	3.00	3.25	3.00	3.25	3.45	.723	13	189
4	....	....	3.20A	3.20A	3.05	.682	....	187
5	2.60	2.80	2.50	2.60@.50	2.60	.643	3	181
8	2.70	3.05B	2.70	3.05B	3.10	.705	3	181
9	3.40	3.40	3.15A	3.15A	3.22	.720	9	187
10	2.90	2.90	2.75	2.75	2.95	.676	1	187
11	....	3.30B	....	3.05B	3.35	.729	1	188
12	3.45	3.50B	3.45	3.50B	3.57	.764	2	187
15	4.00	4.00	4.00	4.00	4.00	.836	5	185
16	4.00	4.20B	4.00	4.00	4.05	.812	1	184
17	3.90	4.00B	3.90	4.00B	4.20	.818	3	185
18	4.00	4.25	4.00	4.25	4.50	.843	3	187
19	4.45	4.50B	4.45	4.50B	4.70	.859	7	190
22	5.20	5.50	5.20	5.50	5.70	.923	5	192
23	5.00	5.10B	4.85	5.10B	5.17	.912	3	191
24	....	....	4.95A	4.95A	5.37	.924	1	190
25	Exchange Closed; Christmas							
26	5.30	5.70B	5.30	5.70B	5.67	.945	1	192
29	5.85@.80	6.10	5.75	5.75	6.07	.968	54	189
30	6.40	6.40	5.95	5.95	5.90	.966	5	184
31	6.00	6.75B	6.00	6.70	6.80	.986	1	177

FEBRUARY 1987 56 PUTS

IN SEPTEMBER 1986

1	Exchange Closed; Labor Day							
4	3.00	3.05B	3.00	3.05B	3.07	.483	20	20
5	3.45	3.70	3.30	3.70	3.70	.517	7	27
8	....	....	3.25A	3.25A	3.35	.511	....	26
9	3.00	3.00	3.00	3.00	3.25	.497	1	27
10	3.25	3.60	3.25	3.25	3.60	.519	26	41
11	3.85	3.85	2.80	2.80	3.07	.476	4	42
12	3.00	3.25	3.00	3.25	3.42	.506	4	46
15	2.90	3.60B	2.90	3.50	3.42	.507	9	43
16	4.10	4.10	3.65	3.75	3.75	.532	4	46
17	3.75	3.75	3.50	3.50	3.52	.519	2	48
18	3.50@.70	4.10	3.50	4.00	3.90	.546	13	55
19	4.00	4.00	3.70	4.00	4.10	.554	15	69
22	....	5.07B	....	5.07B	5.20	.624	....	69
23	4.70	5.30B	4.70	4.70	4.77	.599	4	67
24	....	5.50B	4.70A	5.50B	5.57	.671	1	68
25	5.20	5.75	5.05A	5.75	5.87	.697	6	73
26	....	....	5.85A	5.85A	6.17	.714	....	73
29	....	....	5.90A	5.90A	5.82	.698	....	72
30	6.00	6.00	5.60A	6.00	6.25	.741	1	72

IN OCTOBER

1	....	6.70B	6.10A	6.10A	6.00	.736	....	72
2	5.90	7.00	5.90	7.00	7.20	.804	2	73
3	7.80	8.30B	7.80	7.80	7.90	.835	1	73
6	7.20	7.60B	7.20	7.20	7.97	.830	1	74
7	....	....	6.60A	6.60A	6.82	.770	....	72
8	6.60	6.60	6.60	6.60	7.15	.804	1	72
9	....	....	6.80A	6.80A	7.12	.790	....	72
10	....	....	6.80A	6.80A	7.40	.809	....	72
13	....	....	7.20A	7.20A	6.97	.791	....	72
14	....	....	5.70A	5.70A	6.05	.737	....	72
15	....	....	5.60A	6.00A	5.90	.741	....	72
16	....	6.05B	....	6.05B	6.40	.749	....	72
17	....	....	6.30A	6.30A	6.47	.765	....	72
20	....	....	6.10A	6.10A	6.60	.780	....	72
21	....	7.00B	....	7.00B	7.40	.823	....	72
22	....	7.55B	7.35A	7.35A	7.25	.822	....	72
23	....	7.30B	....	7.30B	7.40	.826	....	72
24	....	....	7.35A	7.35A	7.50	.836	....	72
27	....	....	6.20A	6.20A	6.37	.775	....	72
28	5.95	5.95	5.95	5.95	5.90	.761	6	72

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

FEBRUARY 1987 56 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	....	....	5.75A	5.75A	5.75	.754	....	72
30	6.00	6.00	6.00	6.00	6.15	.784	....	72
31	....	7.00B	....	7.00B	7.40	.853	....	72

IN NOVEMBER

3	....	7.80B	....	7.80B	7.82	.871	1	73
4	....	....	7.20A	7.50A	7.80	.868	....	73
5	7.80	7.80	7.30A	7.30A	7.30	.852	1	74
6	....	....	6.90A	6.90A	7.12	.839	....	74
7	....	7.40B	....	7.40B	8.00	.883	....	74
10	....	....	7.50A	7.50A	7.30	.858	....	74
11	....	....	7.00A	7.15A	6.95	.851	....	74
12	6.80	6.80	6.80	6.80	6.85	.844	10	82
13	6.60	6.60	6.50A	6.60	6.75	.841	1	83
14	....	....	6.40A	6.40A	6.35	.822	....	83
17	....	....	6.05A	6.30A	6.45	.837	....	83
18	....	6.70B	5.80A	5.80A	5.70	.794	....	83
19	4.85	5.20	4.85	5.20	5.30	.770	2	76
20	5.20	5.20	5.20	5.20	5.20	.772	1	76
21	....	5.40B	....	5.20N	5.20	.773	....	76
24	....	....	5.05A	5.10A	4.80	.759	....	76
25	4.65	4.90B	4.10	4.35B	4.65	.766	1	77
26	4.40	4.40	4.40	4.40	4.55	.802	3	79
27	Exchange Closed; Thanksgiving Day							
28	4.55	4.55	4.55	4.55	4.40	.906	....	79

IN DECEMBER

1	3.80	3.90	3.80	3.90	3.87	.765	2	81
2	3.85	4.40	3.85	4.40	4.20	.805	4	84
3	4.25	4.60B	4.25	4.60B	5.00	.868	3	87
4	4.60	4.60	4.60	4.60	4.55	.842	1	87
5	....	....	4.20A	4.20A	4.15	.816	....	87
8	4.15	4.40B	4.10A	4.40B	4.65	.862	2	87
9	....	4.85B	....	4.85B	4.62	.873	....	87
10	....	....	4.50A	4.50A	4.40	.841	....	87
11	4.80	4.80	4.80	4.80	4.85	.873	2	89
12	5.00	5.10	5.00	5.10	5.22	.892	4	93
15	....	5.55B	....	5.55B	6.00	.933	....	93
16	5.80	6.10B	5.80	5.85A	5.70	.919	4	97
17	....	....	....	5.70N	5.90	.921	....	97
18	....	6.00B	....	6.00B	6.20	.934	....	97
19	....	6.30B	....	6.30B	6.55	.942	....	97
22	6.85	7.30B	6.85	7.30B	7.50	.973	2	98
23	....	....	7.10A	7.25A	7.10	.969	....	96
24	6.8	6.80	6.80	6.80	7.25	.974	31	96
25	Exc	osed; Christmas						
26	7.30	7.50B	7.20A	7.50B	7.65	.983	3	93
29	7.80	7.90B	7.80	7.80	8.07	.992	1	69
30	....	8.30B	8.00A	8.00A	7.87	.992	....	38
31	....	8.40B	....	8.40B	8.77	.997	....	38

FEBRUARY 1987 58 PUTS

IN SEPTEMBER 1986

1	Exchange Closed; Labor Day							
4	4.05	4.05	4.05	4.05	4.22	.567	10	10
5	4.25	4.50	4.25	4.50	4.75	.602	4	14
8	....	....	4.50A	4.50A	4.50	.597	....	14
9	4.15	4.15	4.15	4.15	4.25	.585	1	15
10	4.50	4.75	4.50	4.75	4.90	.607	6	21
11	4.00	4.00	4.00	4.00	4.25	.566	2	23
12	4.00	4.25	4.00	4.25	4.67	.595	2	25
15	....	....	....	4.67N	4.67	.597	....	25
16	4.90	4.90	4.90	4.90	5.15	.621	....	25
17	....	....	....	5.15N	4.92	.608	5	30
18	....	....	....	4.92N	5.25	.634	....	30
19	....	....	....	5.25N	5.37	.641	....	30
22	....	6.20B	....	6.20B	6.70	.706	....	30
23	....	....	6.00A	6.00A	6.22	.684	....	30
24	....	6.70B	6.20A	6.70B	7.12	.749	....	30
25	....	....	....	7.12N	7.52	.773	....	30
26	....	....	7.30A	7.30A	7.82	.788	....	30
29	....	....	7.50A	7.50A	7.45	.776	....	30
30	....	7.50B	7.10A	7.50B	8.05	.813	....	30

IN OCTOBER

1	8.00	8.00	7.75A	8.00	7.67	.810	1	30
2	....	8.80B	....	8.80B	9.00	.866	....	30
3	....	10.00B	....	10.00B	9.75	.890	....	30
6	9.35	9.35	9.30A	9.35	9.72	.887	1	30
7	....	....	8.40A	8.40A	8.47	.840	....	30
8	....	....	8.40A	8.40A	8.97	.866	....	30
9	....	....	....	8.97N	8.82	.856	....	30

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

FEBRUARY 1987 58 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	....	....	8.50A	8.50A	9.15	.871	....	30
13	....	....	9.00A	9.00A	8.72	.858	....	30
14	....	....	7.25A	7.25A	7.50	.815	....	30
15	7.50	7.50	7.40A	7.50	7.40	.819	2	30
16	....	7.65B	....	7.65B	7.95	.825	....	30
17	....	....	7.80A	7.80A	8.22	.838	....	30
20	....	....	7.80A	7.80A	8.30	.851	....	30
21	....	....	....	8.30N	9.20	.884	....	30
22	....	....	....	9.20N	9.00	.884	....	30
23	9.00	9.00	9.00	9.00	9.00	.888	1	31
24	....	....	8.95A	8.95A	9.20	.894	....	31
27	....	....	8.00A	8.00A	8.07	.848	....	31
28	....	....	7.90A	7.90A	7.60	.838	....	17
29	7.50	7.50	7.50	7.50	7.50	.833	2	18
30	7.50	7.80	7.50	7.80	8.00	.858	2	19
31	....	8.30B	....	8.30B	9.30	.909	....	19

IN NOVEMBER

3	....	9.70B	....	9.70B	9.67	.923	....	19
4	....	....	9.15A	9.15A	9.50	.920	....	19
5	....	....	9.25A	9.25A	9.20	.909	....	19
6	....	....	8.70A	8.70A	8.92	.900	....	19
7	....	....	....	8.92N	9.80	.931	....	19
10	....	....	9.30A	9.30A	8.90	.915	....	19
11	8.70	9.00B	8.70	8.70	8.80	.911	1	20
12	....	....	8.60A	8.60A	8.60	.906	....	20
13	7.90	8.35	7.90	8.35	8.45	.905	2	22
14	....	....	8.30A	8.30A	8.10	.891	....	22
17	....	....	7.90A	8.10N	8.20	.903	....	22
18	7.55	8.40B	7.55	7.55	7.40	.873	4	22
19	....	....	7.00A	7.00A	6.70	.856	....	22
20	....	6.75B	....	6.75B	6.70	.859	....	22
21	....	7.00B	....	7.00B	7.00	.860	....	22
24	....	....	6.75A	6.75A	6.55	.851	....	22
25	....	....	....	6.55N	6.30	.866	....	22
26	6.30	6.30	6.30	6.30	6.30	.899	1	23
27	Exchange Closed; Thanksgiving Day							
28	....	....	6.20A	6.20A	5.90	.911	....	23

IN DECEMBER

1	5.70	5.70	5.70	5.70	5.42	.888	1	23
2	....	6.00B	....	6.00B	5.80	.913	....	23
3	....	6.15B	....	6.15B	6.65	.947	....	23
4	....	....	....	6.65N	6.25	.935	....	23
5	....	....	6.00A	6.00A	5.85	.922	....	23
8	....	6.10B	5.70A	6.10B	6.35	.948	....	23
9	....	....	....	6.35N	6.42	.953	....	23
10	....	....	6.05A	6.05A	6.07	.935	....	23
11	....	6.35B	....	6.35B	6.60	.950	....	23
12	....	6.85B	....	6.85B	6.97	.959	....	23
15	....	7.15B	....	7.15B	7.82	.977	....	23
16	....	....	7.70A	7.70A	7.55	.971	....	23
17	....	....	....	7.55N	7.70	.971	....	23
18	....	....	....	7.70N	8.07	.976	....	23
19	....	8.10B	....	8.10B	8.40	.979	....	23
22	9.20	9.20	9.20	9.20	9.45	.992	1	24
23	....	....	9.05A	9.05A	9.07	.991	....	24
24	8.80	8.80	8.80	8.80	9.25	.993	2	20
25	Exchange Closed; Christmas							
26	9.30	9.50B	9.30	9.50B	9.62	.996	1	19
29	10.00	10.00	9.85A	9.85A	10.07	.998	2	15
30	....	10.30B	10.00A	10.00A	9.82	.998	....	10
31	....	....	....	9.82N	10.77	.999	....	8

FEBRUARY 1987 60 PUTS

IN SEPTEMBER 1986

10	5.80	5.80	5.80	5.80	6.00	.687	2	2
11	6.00	6.00	5.90A	5.90A	5.62	.649	1	3
12	....	....	....	5.62N	6.12	.677	....	3
15	....	....	....	6.12N	6.12	.679	....	3
16	6.35	6.35	6.25A	6.25A	6.25	.701	1	4
17	....	....	....	6.25N	6.17	.690	....	4
18	6.25	6.25	6.25	6.25	6.85	.713	1	5
19	....	....	6.70A	6.70A	6.70	.719	....	5
22	....	....	....	6.70N	7.30	.777	....	.
23	....	....	....	7.30N	7.67	.758	....	5
24	....	....	....	7.67N	6.52	.815	....	5
25	....	....	8.90A	8.90A	9.20	.834	....	5
26	....	....	9.00A	9.00A	9.50	.848	....	5
29	....	....	9.20A	9.20A	9.10	.839	....	5
30	....	....	8.90A	8.90A	9.90	.870	....	5

LIVE HOG OPTION ON FUTURES — PUTS

FEBRUARY 1987 60 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	9.50A	9.50A	9.45	.868	....	5
2	....	....	....	9.45N	10.80	.911	....	5
3	....	11.80B	....	11.80B	11.60	.929	....	5
6	....	....	11.10A	11.60N	11.62	.927	....	5
7	....	....	10.30A	10.30A	10.17	893	....	5
8	....	....	....	10.17N	10.75	.912	....	5
9	....	....	10.70A	10.70A	10.55	.904	....	5
10	....	....	10.25A	10.25A	11.00	.916	....	5
13	....	....	10.90A	10.90A	10.55	.907	....	5
14	....	....	9.10A	9.10A	9.20	875	....	5
15	....	....	8.90A	8.90A	9.20	.878	....	5
16	....	9.40B	....	9.40B	9.60	.883	....	5
17	....	....	....	9.60N	9.97	.892	....	5
20	....	....	9.50A	9.50A	10.22	.903	....	5
21	....	....	....	10.22N	11.25	.927	....	5
22	....	....	10.90A	10.90A	10.90	.927	....	5
23	....	....	....	10.90N	10.90	.930	....	5
24	....	....	....	10.90N	11.10	.934	....	5
27	....	....	....	11.10N	9.87	.902	....	5
28	....	....	....	9.87N	9.40	.895	....	4
29	....	....	9.10A	9.10A	9.20	.892	....	4
30	....	....	....	9.20N	9.70	.910	....	4
31	....	9.95B	....	9.95B	11.10	.946	....	4

IN NOVEMBER

3	....	....	....	11.10N	11.57	.956	....	4
4	....	....	....	11.57N	11.37	.954	....	4
5	11.30	11.30	11.25A	11.25A	10.95	.947	1	5
6	....	....	....	10.95N	10.77	.941	....	5
7	....	....	....	10.77N	11.75	.961	....	5
10	....	....	....	11.75N	10.95	.951	....	5
11	....	....	....	10.95N	10.70	.949	....	5
12	....	....	10.50A	10.50A	10.50	.947	....	5
13	....	....	....	10.50N	10.40	.946	....	5
14	....	....	....	10.40N	10.00	.937	....	5
17	....	....	9.85A	9.85A	10.00	.946	....	5
18	....	10.40B	9.50A	9.50A	9.25	.926	....	5
19	....	....	9.00A	9.00A	8.50	.916	....	5
20	....	....	....	8.50N	8.70	.918	....	5
21	....	8.75B	....	8.75B	8.75	.919	....	5
24	8.50	8.50	8.30A	8.40	8.30	.915	2	5
25	....	8.35B	....	8.35B	8.05	.930	....	5
26	....	....	....	8.05N	8.15	.954	....	5
27	Exchange Closed; Thanksgiving Day							
28	....	....	8.00A	8.00A	7.75	.965	....	5

IN DECEMBER

1	....	....	7.50A	7.50A	7.17	.955	....	5
2	....	7.70B	....	7.70B	7.65	.967	....	5
3	....	7.90B	....	7.90B	8.45	.982	....	5
4	....	....	....	8.45N	8.05	.977	....	5
5	....	....	....	8.05N	7.65	.972	....	5
8	....	....	7.50A	7.50A	8.25	.983	....	5
9	....	8.30B	....	8.30B	8.27	.986	....	5
10	....	....	7.85A	7.85A	7.90	.978	....	5
11	....	8.30B	....	8.30B	8.50	.983	....	5
12	....	8.80B	....	8.80B	8.90	.987	....	5
15	....	9.10B	....	9.10B	9.80	.993	....	5
16	....	....	9.70A	9.70A	9.50	.991	....	5
17	....	....	....	9.50N	9.65	.991	....	5
18	....	....	....	9.65N	10.00	.993	....	5
19	....	....	....	10.00N	10.30	.993	....	5
22	11.17	11.17	11.17	11.17	11.42	.998	1	6
23	....	....	11.20A	11.20A	11.07	.997	....	6
24	....	....	10.90A	10.90A	11.25	.998	....	4
25	Exchange Closed; Christmas							
26	....	11.60B	....	11.50B	11.62	.999	....	4
29	12.20	12.20	11.85A	11.85A	12.07	.999	1	1
30	....	12.30B	12.00A	12.00A	11.87	.999	....	....
31	....	....	....	11.87N	12.77	.999	....	....

APRIL 1987 36 PUTS

IN NOVEMBER 1986

14	.15	.15	.15	.15	.15	.070	17	17
17	....	....	....	.15N	.20	.074	....	17
18	.15	.15	.15	.15	.15	.065	106	123
19	....	....	....	.15N	.15	.053	....	123
20	....	....	....	.15N	.15	.044	....	123
21	....	....	....	.15N	.10	.040	....	123
24	....	....	....	.10N	.10	.030	....	123
25	....	....	....	.10N	.10	.018	....	123
26	....	....	....	.10N	.10	.011	....	123

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

APRIL 1987 36 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	.10N	.10	.004	....	123
IN DECEMBER								
1	....	....	....	.10N	.07	.002	....	123
2	....	....	....	.07N	.07	.003	....	123
3	....	.10B	....	.10B	.10	.006	....	123
4	....	....	....	.10N	.10	.004	....	123
5	....	....	.07A	.07A	.07	.003	....	123
8	....	....	....	.07N	.07	.004	....	123
9	....	....	....	.07N	.07	.003	....	123
10	....	....	....	.07N	.07	.003	....	123
11	....	....	....	.07N	.07	.005	....	123
12	....	.10B	....	.10B	.10	.008	....	123
15	....	....	....	.10N	.10	.014	....	123
16	....	....	....	.10N	.10	.014	....	123
17	....	....	....	.10N	.10	.017	....	123
18	....	....	....	.10N	.10	.021	....	123
19	....	....	....	.10N	.10	.024	....	123
22	....	....	....	.10N	.10	.042	....	123
23	....	....	....	.10N	.10	.035	....	123
24	....	....	....	.10N	.10	.034	....	123
25	Exchange Closed: Christmas							
26	....	....	....	.10N	.10	.037	....	123
29	....	....	....	.10N	.10	.038	....	123
30	....	....	....	.10N	.10	.030	....	123
31	....	....	....	.10N	.10	.038	....	123

APRIL 1987 38 PUTS

IN OCTOBER 1986

27	.25	.25	.25	.25	.25	.107	1	1
28	....	....	....	.25N	.30	.102	....	1
29	....	....	....	.30N	.25	.097	....	1
30	....	....	....	.25N	.40	.105	....	1
31	....	....	....	.40N	.65	.145	....	1
IN NOVEMBER								
3	....	....	....	.65N	.65	.144	....	1
4	....	....	....	.65N	.60	.148	....	1
5	....	....	....	.60N	.60	.143	....	1
6	....	....	....	.60N	.60	.145	....	1
7	....	....	....	.60N	.60	.196	....	1
10	....	....	.75A	.75A	.75	.172	....	1
11	....	....	....	.75N	.40	.150	....	1
12	.35	.35	.35	.35	.35	.145	100	100
13	.32	.35B	.32	.35B	.40	.140	100	200
14	.37	.37	.35	.35	.37	.131	40	220
17	....	....	....	.37N	.45	.140	....	220
18	....	....	.35A	.35A	.35	.125	....	220
19	.27	.27	.27	.27	.27	.106	100	320
20	....	....	....	.27N	.25	.091	....	320
21	....	....	....	.25N	.25	.084	....	320
24	....	....	....	.25N	.25	.067	....	320
25	.12	.12	.12	.12	.12	.047	100	420
26	....	....	....	.12N	.12	.035	....	420
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	.12N	.12	.019	....	420
IN DECEMBER								
1	....	.15B	...	.12N	.12	.012	....	420
2	....	....	....	.12N	.12	.016	....	420
3	....	.20B	....	.20B	.20	.026	....	420
4	....	....	....	.20N	.20	.018	....	420
5	....	....	.15A	.15A	.15	.014	....	420
8	....	....	....	.15N	.15	.020	....	420
9	....	....	....	.15N	.15	.017	....	420
10	....	....	....	.15N	.15	.016	....	420
11	....	....	....	.15N	.15	.021	....	420
12	....	.20B	....	.20B	.20	.029	....	420
15	....	....	....	.20N	.20	.044	....	420
16	.20	.20	.20	.20	.20	.045	1	421
17	....	....	....	.20N	.20	.052	....	421
18	....	....	....	.20N	.20	.058	....	421
19	....	....	....	.20N	.20	.065	....	421
22	....	.25B	....	.25B	.25	.101	....	421
23	....	....	....	.25N	.25	.089	....	421
24	....	....	....	.25N	.25	.086	....	421
25	Exchange Closed: Christmas							
26	....	....	....	.25N	.25	.094	....	421
29	....	....	....	.25N	.25	.098	....	421
30	....	....	....	.25N	.25	.081	....	421
31	....	....	....	.25N	.25	.099	....	421

LIVE HOG OPTION ON FUTURES — PUTS

APRIL 1987 40 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	.40	.40	.40	.40	.40	.165	1	1
23	....	....	....	.40N	.35	.131	....	1
24	....	....	....	.35N	.25	.169	....	1
25	....	....	....	.25N	.40	.179	....	1
26	.35	.35	.35	.35	.35	.184	1	2
29	....	....	....	.35N	.35	.180	....	2
30	....	....	....	.35N	.50	.201	....	2
IN OCTOBER								
1	....	.55B	....	.55B	.50	.196	....	2
2	....	....	....	.50N	.90	.252	....	2
3	....	....	....	.90N	.90	.270	....	2
6	.60	.60	.60	.60	.70	.242	1	2
7	....	....	....	.70N	.50	.187	....	2
8	....	....	....	.50N	.60	.211	....	2
9	....	....	.50A	.50A	.60	.198	....	2
10	....	....	....	.60N	.60	.210	....	2
13	....	....	....	.60N	.65	.202	....	2
14	.40	.40	.40	.40	.42	.164	1	3
15	....	....	....	.42N	.50	.169	....	3
16	....	....	....	.50N	.45	.171	....	3
17	....	....	....	.45N	.50	.188	....	3
20	....	....	....	.50N	.55	.194	....	3
21	....	.80B	....	.80B	.70	.226	....	3
22	.60	.60	.60	.60	.60	.218	4	7
23	....	....	....	.60N	.70	.228	....	7
24	.90	.90	.90	.90	.90	.235	2	9
27	....	....	.70A	.70A	.55	.177	....	8
28	....	.65B	....	.65B	.60	.170	....	8
29	....	....	....	.60N	.50	.163	....	8
30	....	....	....	.50N	.80	.175	....	8
31	....	....	....	.80N	1.10	.232	....	8
IN NOVEMBER								
3	....	....	....	1.10N	1.10	.231	....	8
4	....	....	.80A	1.00A	1.10	.237	....	8
5	1.00	1.00	1.00	1.00	1.05	.230	6	13
6	....	....	1.00A	1.00A	1.00	.233	....	13
7	1.00	1.00	1.00	1.00	1.37	.299	1	14
10	1.30	1.30	1.30	1.30	1.10	.270	1	15
11	.90	1.00	.90	1.00	1.00	.241	6	20
12	....	....	.80A	.80A	.80	.236	....	20
13	.67	.72	.67	.72	.72	.229	100	120
14	....	....	....	.72N	.80	.218	....	120
17	.70	.70	.70	.70	.80	.231	....	120
18	.70	.70	.70	.70	.70	.211	7	125
19	....	....	....	.70N	.65	.184	....	125
20	....	....	....	.65N	.60	.163	....	125
21	....	....	....	.60N	.50	.152	....	125
24	....	....	....	.50N	.45	.128	....	125
25	.40	.40	.30	.30	.30	.102	52	175
26	.37	.40	.37	.37	.35	.087	95	268
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	.35N	.35	.057	....	268
IN DECEMBER								
1	.30	.30	.30	.30	.30	.041	4	272
2	.30	.30	.30	.30	.30	.052	50	322
3	....	.45B	....	.45B	.45	.076	50	367
4	....	....	....	.45N	.45	.057	....	367
5	....	....	....	.45N	.40	.047	....	367
8	....	....	....	.40N	.40	.063	....	367
9	....	....	....	.40N	.40	.055	....	367
10	....	....	....	.40N	.40	.052	....	367
11	....	....	....	.40N	.40	.063	....	367
12	.30	.50B	.30	.30	.45	.079	....	367
15	.50	.50	.50	.50	.50	.110	4	368
16	....	....	....	.50N	.50	.110	....	368
17	....	....	....	.50N	.50	.120	....	368
18	.55	.55	.55	.55	.55	.130	3	368
19	....	....	....	.55N	.55	.139	....	368
22	....	.60B	....	.60B	.60	.199	....	368
23	.45	.45	.40A	.45	.45	.181	1	368
24	....	.50B	....	.50B	.50	.177	....	368
25	Exchange Closed: Christmas							
26	.50	.50	.50	.50	.55	.191	....	368
29	....	....	....	.55N	.55	.201	86	454
30	.50	.50	.50	.50	.50	.173	1	434
31	....	....	....	.50N	.50	.205	....	434

LIVE HOG OPTION ON FUTURES — PUTS

APRIL 1987 42 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	.80	.80	.80	.80	.80	.239	3	3
23	....	....	....	.80N	.70	.195	....	3
24	....	....	....	.70N	.50	.244	....	3
25	....	....	....	.50N	.85	.258	....	3
26	....	....	....	.85N	.90	.264	....	3
29	....	....	....	.90N	.90	.261	....	3
30	....	....	....	.90N	1.05	.288	....	3

IN OCTOBER

1	....	....	....	1.05N	1.05	.283	....	3
2	....	....	....	1.05N	1.40	.351	....	3
3	....	....	....	1.40N	1.55	.372	....	3
6	....	....	....	1.55N	1.30	.341	....	3
7	....	....	....	1.30N	1.00	.275	....	3
8	....	....	....	1.00N	1.10	.304	....	3
9	....	....	....	1.10N	1.15	.288	....	3
10	....	....	....	1.15N	1.27	.302	....	3
13	....	....	....	1.27N	1.15	.294	....	3
14	....	....	1.00A	1.00A	.82	.246	....	3
15	....	....	....	.82N	.90	.254	....	3
16	....	....	....	.90N	.90	.255	....	3
17	....	....	....	.90N	1.00	.277	....	3
20	....	....	....	1.00N	1.05	.285	....	3
21	....	....	....	1.05N	1.25	.324	....	3
22	1.05	1.05	1.05	1.05	1.20	.315	5	8
23	....	....	....	1.20N	1.30	.327	....	8
24	1.30	1.30	1.30	1.30	1.30	.335	2	8
27	....	....	1.20A	1.20A	1.00	.265	....	8
28	....	....	....	1.00N	1.10	.257	....	8
29	....	....	....	1.10N	.95	.249	....	8
30	....	....	....	.95N	1.30	.265	....	8
31	....	....	....	1.30N	1.80	.336	....	8

IN NOVEMBER

3	....	....	....	1.80N	1.80	.337	....	8
4	....	....	1.55A	1.60A	1.80	.344	....	8
5	1.60	1.60	1.60	1.60	1.75	.335	1	9
6	....	....	1.65A	1.65A	1.75	.337	....	9
7	....	....	....	1.75N	2.20	.415	....	9
10	....	....	2.00A	2.00A	1.85	.383	....	9
11	1.65	1.65	1.65	1.65	1.65	.350	2	10
12	....	....	1.60A	1.60A	1.65	.344	....	10
13	....	....	1.50A	1.50A	1.50	.337	....	10
14	....	....	....	1.50N	1.40	.324	....	10
17	....	....	....	1.40N	1.55	.342	....	10
18	1.50	1.50	1.50	1.50	1.50	.318	1	11
19	....	....	1.30A	1.30A	1.20	.284	....	11
20	....	....	....	1.20N	1.10	.259	....	11
21	1.10	1.10	1.10	1.10	.90	.245	6	15
24	....	....	....	.90N	.80	.213	....	15
25	.70	.70	.70	.70	.70	.187	1	15
26	.75	.75	.75	.75	.75	.175	10	25
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.75N	.75	.135	....	25

IN DECEMBER

1	....	....	.65A	.65A	.65	.104	....	25
2	.75	.75	.75	.75	.75	.127	2	27
3	....	.80B	....	.80B	.80	.173	....	27
4	....	....	....	.80N	.80	.137	....	27
5	.60	.60	.60	.60	.60	.119	1	27
8	....	.70B	....	.70B	.70	.152	....	27
9	.75	.75	.75	.75	.75	.137	5	31
10	.70	.70	.60	.60	.60	.126	14	45
11	....	.65B	....	.60N	.70	.144	....	45
12	.72	.80B	.72	.80B	.80	.170	20	65
15	.80	.90	.80	.90	.90	.218	10	75
16	1.00	1.00	.95A	.95A	.95	.215	5	75
17	1.00	1.00	.85	.95B	.95	.227	17	87
18	....	....	....	.95N	.95	.240	....	87
19	.95	1.00	.95	1.00	1.00	.251	11	91
22	1.20	1.30	1.20	1.30B	1.40	.331	7	96
23	....	....	1.15A	1.15A	1.15	.309	....	96
24	....	....	1.05A	1.05A	1.05	.305	....	96
25	Exchange Closed; Christmas							
26	1.05	1.05	1.05	1.05	1.10	.325	....	96
29	1.20	1.20	1.20	1.20	1.02	.341	88	163
30	1.05	1.05	1.05	1.05	.90	.306	2	166
31	1.00	1.10	1.00	1.10	1.05	.351	2	167

LIVE HOG OPTION ON FUTURES — PUTS

APRIL 1987 44 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	1.30@.40	1.40	1.30	1.35A	1.35	.322	20	20
23	....	....	1.25A	1.25A	1.10	.271	....	20
24	....	....	....	1.10N	1.30	.329	....	20
25	1.30	1.30	1.30	1.30	1.50	.346	1	21
26	....	....	....	1.50N	1.55	.355	....	21
29	....	....	....	1.55N	1.55	.353	....	21
30	1.50	1.50	1.50	1.50	1.75	.385	1	22

IN OCTOBER

1	....	1.80B	....	1.80B	1.75	.381	....	21
2	2.00	2.00	2.00	2.00	2.25	.456	1	22
3	...	2.40B	....	2.40B	2.50	.479	....	22
6	....	....	....	2.50N	2.15	.446	....	22
7	....	....	2.10A	2.10A	1.70	.373	....	22
8	....	....	....	1.70N	1.90	.406	....	22
9	....	....	....	1.90N	1.85	.388	....	22
10	....	....	....	1.85N	1.97	.404	....	22
13	2.25	2.25	2.25	2.25	1.90	.396	2	24
14	....	....	1.40A	1.40A	1.40	.342	....	24
15	....	....	....	1.40N	1.55	.350	....	24
16	....	....	....	1.55N	1.55	.353	....	24
17	....	....	....	1.55N	1.70	.377	....	24
20	....	....	....	1.70N	1.75	.388	....	24
21	....	....	....	1.75N	2.05	.431	....	24
22	1.85	1.85	1.85	1.85	1.95	.421	5	29
23	....	....	....	1.95N	2.10	.434	....	29
24	....	....	....	2.10N	2.20	.444	....	29
27	1.85	1.85	1.60A	1.60A	1.80	.365	1	30
28	....	....	1.75A	1.75A	1.80	.357	....	31
29	....	....	....	1.80N	1.60	.349	....	30
30	....	....	....	1.60N	2.00	.369	....	30
31	....	....	....	2.00N	2.65	.450	....	30

IN NOVEMBER

3	....	....	....	2.65N	2.65	.451	....	30
4	....	....	2.15A	2.50A	2.70	.458	....	30
5	....	....	....	2.70N	2.65	.448	....	30
6	..	....	2.55A	2.55A	2.65	.451	....	30
7	....	....	....	2.65N	3.25	.533	....	30
10	....	....	3.00A	3.00A	2.90	.501	....	30
11	2.50	2.75	2.50	2.75	2.65	.467	16	38
12	....	....	2.40A	2.40A	2.55	.462	....	38
13	....	....	2.35A	2.35A	2.45	.454	....	38
14	2.40	2.40	2.15	2.15	2.30	.441	2	39
17	2.15	2.15	2.10	2.15	2.20	.462	17	54
18	....	....	....	2.20N	2.20	.437	....	54
19	2.10	2.10	2.10	2.10	1.95	.400	1	54
20	....	....	1.80A	1.80A	1.80	.371	....	54
21	1.70	1.70	1.55	1.55	1.55	.355	21	74
24	1.60	1.60	1.60	1.60	1.45	.319	1	74
25	1.50	1.50	1.25	1.30	1.40	.300	36	85
26	....	....	....	1.40N	1.45	.298	3	87
27	Exchange Closed; Thanksgiving Day							
28	....	....	1.25A	1.25A	1.25	.258	...	85

IN DECEMBER

1	1.00	1.00	1.00	1.00	1.10	.213	....	85
2	1.35	1.35	1.35	1.35	1.35	.248	2	87
3	1.50	1.50	1.50	1.50	1.50	.316	24	107
4	1.50	1.55	1.50	1.55	1.40	.266	7	113
5	....	....	1.25A	1.25A	1.25	.239	....	113
8	1.10	1.30	1.10	1.30	1.30	.290	13	125
9	1.25	1.40B	1.25	1.25	1.25	.269	2	127
10	1.30	1.30	1.10	1.15	1.15	.247	21	147
11	1.25	1.35	1.25	1.35	1.35	.270	16	159
12	1.30	1.35	1.30	1.35	1.35	.303	7	159
15	1.40	1.70	1.40	1.70	1.70	.383	20	170
16	1.85	1.85	1.70	1.70	1.70	.356	23	170
17	1.75	1.75	1.55	1.60B	1.65	.368	4	170
18	1.60	1.80	1.60	1.65	1.75	.380	9	173
19	1.80	1.80	1.75	1.80	1.80	.390	10	175
22	2.25	2.40	2.25	2.40	2.40	.481	14	178
23	1.70	1.80	1.65A	1.80	1.90	.459	12	184
24	....	....	....	1.90N	1.95	.455	....	184
25	Exchange Closed; Christmas							
26	1.90	1.90	1.85A	1.90	1.90	.476	1	185
29	2.10	2.20	2.00	2.00A	1.75	.501	3	186
30	2.05	2.05	1.90A	1.95A	1.70	.463	5	189
31	1.80	2.00	1.80	2.00	2.15	.514	3	192

LIVE HOG OPTION ON FUTURES — PUTS

APRIL 1987 46 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	1.50	1.50	1.50	1.50	1.50	.278	1	1
12	....	....	....	1.50N	1.60	.307	....	1
15	....	....	1.50A	1.50A	1.60	.304	....	1
16	....	....	....	1.60N	1.70	.315	....	1
17	....	....	1.15A	1.15A	1.15	.307	....	1
18	....	....	....	1.15N	1.30	.333	....	1
19	....	....	1.15A	1.15A	1.40	.347	....	1
22	2.25	2.25	2.25	2.25	2.25	.411	10	11
23	....	....	1.80A	1.80A	1.70	.356	....	11
24	....	....	....	1.70N	2.10	.420	....	11
25	2.00	2.10	2.00	2.10	2.35	.440	1	12
26	....	....	2.20A	2.20A	2.45	.451	2	13
29	....	....	....	2.45N	2.45	.450	....	13
30	....	....	2.40A	2.40A	2.70	.484	....	13

IN OCTOBER

1	....	....	....	2.70N	2.65	.481	....	13
2	....	....	....	2.65N	3.40	.560	....	13
3	....	3.75B	....	3.75B	3.70	.582	....	13
6	....	....	....	3.70N	3.25	.550	....	13
7	....	....	3.15A	3.15A	2.60	.476	....	13
8	....	....	....	2.60N	2.90	.510	....	13
9	....	....	....	2.90N	2.80	.491	....	13
10	....	....	....	2.80N	2.97	.509	....	13
13	....	....	....	2.97N	2.90	.502	....	13
14	2.60	2.60	2.25A	2.25A	2.25	.444	1	13
15	....	....	....	2.25N	2.45	.453	....	13
16	....	....	....	2.45N	2.45	.456	....	13
17	....	....	....	2.45N	2.65	.482	....	13
20	....	....	....	2.65N	2.75	.494	....	13
21	....	....	....	2.75N	3.15	.539	....	13
22	....	....	....	3.15N	3.00	.528	....	13
23	....	....	....	3.00N	3.20	.541	....	13
24	....	....	....	3.20N	3.20	.551	....	13
27	2.75	2.75	2.50	2.50	2.77	.471	5	17
28	2.90	2.90	2.90	2.90	2.82	.463	1	17
29	....	....	2.80A	2.80A	2.85	.455	....	17
30	....	....	2.75A	2.85N	3.00	.477	....	17
31	3.05	3.05	3.05	3.05	3.80	.562	2	19

IN NOVEMBER

3	....	....	....	3.80N	3.80	.564	....	19
4	....	....	3.60A	3.60A	3.65	.571	....	19
5	....	....	....	3.65N	3.70	.561	....	19
6	3.65	3.65	3.65	3.65	3.80	.564	1	19
7	3.80	3.80	3.80	3.80	4.50	.643	2	20
10	....	....	....	4.50N	4.15	.614	....	20
11	....	....	....	4.15N	3.77	.582	....	20
12	....	....	3.65A	3.65A	3.70	.577	....	20
13	....	....	....	3.70N	3.60	.571	....	20
14	....	....	3.40A	3.40A	3.35	.558	....	20
17	....	....	....	3.35N	3.60	.581	....	20
18	....	....	....	3.60N	3.30	.556	....	20
19	....	....	....	3.30N	2.95	.519	....	20
20	....	....	....	2.95N	2.75	.490	....	20
21	....	....	2.70A	2.70A	2.45	.473	....	20
24	2.50	2.50	2.45	2.45	2.40	.437	2	20
25	2.40	2.40	1.85	1.85	2.10	.429	7	22
26	1.95	2.05B	1.95	2.05B	2.10	.443	1	23
27	Exchange Closed; Thanksgiving Day							
28	....	2.15B	....	2.15B	2.15	.415	....	23

IN DECEMBER

1	2.10	2.10	1.70	1.90	1.90	.360	5	26
2	2.00	2.10	2.00	2.10	2.10	.406	4	29
3	2.20	2.55	2.20	2.55	2.55	.486	6	33
4	....	....	2.50A	2.50A	2.00	.428	....	33
5	1.95	2.00	1.95	2.00	2.00	.397	4	36
8	....	....	....	2.00N	2.20	.460	1	37
9	2.20	2.50	2.20	2.35A	2.25	.436	4	40
10	2.00	2.00	2.00	2.00	2.00	.404	34	68
11	2.20	2.20	2.20	2.20	2.15	.425	22	89
12	2.15	2.35	2.15	2.35	2.35	.460	24	112
15	2.70	2.95	2.70	2.85A	2.60	.524	4	112
16	2.75	2.90	2.60	2.60	2.60	.513	10	116
17	2.75	2.75	2.60	2.60	2.75	.521	6	123
18	2.80	2.80	2.70	2.70	2.80	.531	11	134
19	2.80	2.80	2.80	2.80	2.80	.539	2	136
22	3.30	3.45	3.30	3.45	3.45	.628	4	138
23	2.90	3.00	2.70	3.00	3.00	.607	16	140
24	2.80	3.00	2.80	3.00	3.00	.605	3	141
25	Exchange Closed; Christmas							
26	....	....	....	3.00N	3.20	.629	....	141

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

APRIL 1987 46 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	3.50	3.50	3.25	3.25	3.25	.654	7	141
30	....	....	3.15A	3.15A	2.85	.619	....	135
31	....	2.95B	....	2.95B	3.45	.669	....	135

APRIL 1987 48 PUTS

IN SEPTEMBER 1986

18	2.25	2.25	2.15	2.15	2.15	.420	4	4
19	....	2.25B	....	2.25B	2.25	.435	....	4
22	....	....	....	2.25N	3.25	.501	....	4
23	3.25	3.25	2.25	2.60	2.60	.444	2	4
24	2.80	2.80	2.80	2.80	3.10	.512	2	6
25	....	....	3.00A	3.00A	3.40	.532	1	7
26	3.30	3.30	3.20A	3.25A	3.25	.545	1	8
29	....	....	....	3.25N	3.25	.545	....	8
30	....	....	....	3.25N	3.90	.581	....	8

IN OCTOBER

1	....	....	....	3.90N	3.85	.579	....	7
2	5.10	5.10	5.10	5.10	4.75	.655	1	7
3	....	5.30B	....	5.30B	5.70	.676	....	8
6	....	....	5.00A	5.00A	4.60	.647	....	7
7	4.00	4.00	4.00	4.00	3.80	.576	4	7
8	....	....	....	3.80N	4.20	.609	....	7
9	....	....	....	4.20N	4.00	.591	....	7
0	....	....	....	4.00N	4.17	.608	....	7
13	....	....	....	4.17N	4.15	.602	....	7
14	3.70	3.70	3.30A	3.30A	3.30	.546	1	7
15	....	....	....	3.30N	3.55	.555	....	7
16	....	....	....	3.55N	3.55	.558	....	7
17	....	....	....	3.55N	3.85	.583	....	7
20	....	....	3.80A	3.80A	3.95	.597	....	7
21	....	....	....	3.95N	4.45	.639	....	7
22	....	....	....	4.45N	4.30	.629	....	7
23	....	....	....	4.30N	4.50	.642	....	7
24	....	....	....	4.50N	4.70	.651	....	7
27	....	....	3.70A	3.70A	3.77	.574	....	7
28	....	....	3.70A	3.70A	3.92	.567	....	7
29	....	....	3.80A	3.80A	3.62	.560	....	7
30	....	....	....	3.62N	4.00	.583	....	7
31	....	....	....	4.00N	5.10	.665	....	7

IN NOVEMBER

3	....	....	....	5.10N	5.10	.668	....	7
4	....	....	4.90A	4.90A	5.20	.674	....	7
5	....	....	....	5.20N	5.05	.665	....	7
6	....	....	5.00A	5.00A	5.10	.667	....	7
7	....	....	....	5.10N	5.95	.738	....	7
10	5.50	5.50	5.50	5.50	5.60	.714	1	8
11	....	....	....	5.60N	5.05	.686	....	8
12	....	....	5.00A	5.00A	5.05	.682	....	8
13	....	....	4.80A	4.80A	4.90	.676	....	8
14	....	....	....	4.90N	4.70	.666	....	8
17	....	....	....	4.70N	4.95	.688	....	8
18	....	....	....	4.95N	4.65	.665	....	8
19	....	....	....	4.65N	4.20	.632	....	8
20	....	....	....	4.20N	3.95	.604	....	8
21	....	....	....	3.95N	3.65	.589	....	8
24	....	....	....	3.65N	3.22	.555	....	8
25	....	....	3.00A	3.22N	3.20	.561	....	8
26	....	....	....	3.20N	3.25	.590	....	8
27	Exchange Closed; Thanksgiving Day							
28	....	....	3.20A	3.20A	3.05	.579	....	8

IN DECEMBER

1	3.00	3.00	2.75A	2.90A	2.70	.525	3	10
2	....	2.85B	....	2.85B	2.95	.573	....	10
3	....	3.30B	....	3.30B	3.70	.651	....	10
4	....	....	3.45A	3.45A	3.15	.597	....	10
5	....	....	....	3.15N	3.00	.566	....	10
8	....	3.10B	....	3.10B	3.55	.631	....	10
9	....	....	3.35A	3.35A	3.20	.609	....	10
10	3.00	3.00	3.00	3.00	3.00	.570	1	11
11	3.20	3.25B	3.20	3.25B	3.10	.587	1	12
12	....	3.30B	....	3.30B	3.45	.617	....	12
15	3.70	4.20	3.70	3.95	3.95	.674	13	21
16	....	4.00B	....	4.00B	3.75	.661	....	21
17	....	3.95B	....	3.95B	3.95	.665	....	21
18	3.95	3.95	3.95	3.95	4.00	.672	1	22
19	....	....	....	4.00N	4.20	.676	....	22
22	....	4.65B	....	4.65B	5.00	.752	....	22

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

APRIL 1987 48 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	....	....	4.30A	4.30A	4.55	.737	....	22
24	....	....	4.40A	4.40A	4.45	.735	....	22
25	Exchange Closed; Christmas							
26	....	....	4.40A	4.40A	4.65	.756	....	22
29	....	4.90B	....	4.90B	4.82	.780	....	22
30	....	....	4.50A	4.50A	4.10	.752	....	22
31	....	4.50B	....	4.50B	4.97	.794	....	22

APRIL 1987 50 PUTS

IN SEPTEMBER 1986

12	3.00	3.00	3.00	3.00	3.00	.478	1	1
15	....	....	....	3.00N	3.00	.476	....	1
16	....	....	....	3.00N	3.12	.488	....	1
17	3.25	3.25	3.25	3.25	3.25	.479	3	4
18	3.15	3.15	3.00	3.10	3.30	.507	4	6
19	....	....	....	3.30N	3.45	.522	....	6
22	5.00	5.00	5.00	5.00	4.45	.586	12	20
23	....	....	3.60A	3.60A	3.70	.531	....	20
24	....	....	....	3.70N	4.57	.599	....	20
25	....	....	4.20A	4.20A	4.75	.620	....	20
26	....	....	4.50A	4.50A	4.50	.633	....	20
29	....	....	....	4.50N	4.50	.635	....	20
30	....	....	....	4.50N	5.30	.669	....	20

IN OCTOBER

1	....	....	5.20A	5.20A	5.25	.668	....	20
2	5.45	6.00	5.45	6.00	6.30	.739	2	21
3	....	....	....	6.30N	6.75	.757	....	21
6	....	....	6.50A	6.50A	6.20	.732	....	21
7	....	....	5.50A	5.50A	5.20	.668	....	21
8	....	....	....	5.20N	5.65	.697	....	21
9	....	....	....	5.65N	5.45	.681	....	21
10	....	....	....	5.45N	5.57	.697	....	21
13	....	....	....	5.57N	5.60	.693	....	21
14	....	....	5.00A	5.00A	4.85	.641	....	21
15	....	....	....	4.85N	4.90	.649	....	21
16	....	....	....	4.90N	4.90	.652	....	21
17	....	....	....	4.90N	5.25	.676	....	21
20	....	....	....	5.25N	5.45	.689	....	21
21	6.00	6.00	6.00	6.00	5.95	.727	2	21
22	....	....	....	5.95N	5.80	.718	....	21
23	....	....	....	5.80N	6.05	.729	....	19
24	....	....	....	6.05N	6.20	.737	....	19
27	....	....	5.10A	5.10A	5.15	.669	....	19
28	....	....	....	5.15N	5.27	.663	....	19
29	....	....	....	5.27N	5.02	.657	....	19
30	....	....	....	5.02N	5.30	.679	....	19
31	....	....	....	5.30N	6.60	.753	....	19

IN NOVEMBER

3	....	....	....	6.60N	6.60	.757	....	19
4	....	....	6.35A	6.35A	6.70	.762	....	19
5	....	....	....	6.70N	6.55	.753	....	19
6	....	....	....	6.55N	6.60	.755	....	19
7	....	....	....	6.60N	7.50	.816	....	19
10	....	....	....	7.50N	7.20	.796	....	19
11	....	....	....	7.20N	6.70	.773	....	19
12	....	....	6.50A	6.50A	6.60	.770	....	19
13	....	....	....	6.60N	6.50	.766	....	19
14	....	....	6.35A	6.35A	6.20	.757	....	19
17	....	....	....	6.20N	6.55	.777	....	19
18	....	....	....	6.55N	6.20	.759	....	19
19	....	....	....	6.20N	5.70	.730	....	19
20	5.25	5.25	5.25	5.25	5.35	.707	4	19
21	....	....	....	5.35N	5.00	.693	6	14
24	....	....	....	5.00N	4.77	.663	....	16
25	....	....	4.40A	4.40A	4.40	.681	....	18
26	4.77	4.77	4.77	4.77	4.70	.719	70	85
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	4.70N	4.35	.725	....	81

IN DECEMBER

1	....	....	4.00A	4.00A	4.00	.679	....	81
2	....	4.20B	....	4.20B	4.45	.722	....	81
3	....	4.80B	....	4.80B	5.10	.787	....	81
4	....	....	5.00A	5.00A	4.65	.743	....	81
5	....	....	4.50A	4.50A	4.25	.718	....	81
8	....	....	....	4.25N	4.75	.773	....	81
9	....	....	4.70A	4.70A	4.50	.756	....	81
10	....	....	4.30A	4.30A	4.25	.719	....	81
11	....	4.40B	....	4.40B	4.45	.729	....	81

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

APRIL 1987 50 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	....	4.65B	....	4.65B	4.75	.752	....	81
15	5.65	5.65	5.65	5.65	5.35	.786	1	82
16	....	....	....	5.35N	5.30	.783	....	82
17	....	5.35B	....	5.35B	5.35	.784	....	82
18	....	....	....	5.35N	5.40	.787	....	82
19	....	5.50B	....	5.40N	5.67	.788	....	82
22	6.40	6.40	6.40	6.40	6.60	.847	1	82
23	....	....	5.90A	5.90A	6.15	.836	....	82
24	....	....	6.00A	6.00A	6.15	.835	....	82
25	Exchange Closed; Christmas							
26	....	....	6.00A	6.00A	6.30	.852	....	82
29	....	6.55B	....	6.55B	6.57	.871	....	82
30	....	....	6.20A	6.20A	5.75	.852	....	82
31	....	6.15B	....	6.15B	6.70	.883	....	82

JUNE 1987 40 PUTS

IN DECEMBER 1986

18	.50	.50	.50	.50	.50	.120	16	16
19	....	....	....	.50N	.50	.135	....	16
22	....	....	....	.50N	.55	.160	....	16
23	....	....	.50A	.50A	.45	.137	....	16
24	....	....	....	.45N	.45	.148	....	16
25	Exchange Closed; Christmas							
26	....	....	....	.45N	.47	.151	....	16
29	....	....	....	.47N	.50	.161	....	16
30	....	....	....	.50N	.50	.155	....	16
31	....	....	....	.50N	.50	.168	....	16

JUNE 1987 42 PUTS

IN OCTOBER 1986

17	1.15	1.30	1.15	1.15A	.85	.220	2	2
20	....	....	....	.85N	.85	.220	....	2
21	....	1.00B	....	1.00B	1.00	.252	....	2
22	....	....	....	1.00N	.95	.246	....	2
23	....	....	....	.95N	1.00	.255	....	2
24	....	....	....	1.00N	1.00	.256	....	2
27	....	....	....	1.00N	.75	.212	....	2
28	....	....	....	.75N	.75	.209	....	2
29	....	....	....	.75N	.75	.202	....	2
30	....	....	....	.75N	.80	.208	....	2
31	....	....	....	.80N	1.05	.256	....	2

IN NOVEMBER

3	....	....	....	1.05N	1.10	.236	....	2
4	....	....	....	1.10N	1.30	.255	....	2
5	....	....	....	1.30N	1.30	.256	....	2
6	....	....	....	1.30N	1.45	.260	....	2
7	....	....	....	1.45N	1.70	.295	....	2
10	....	....	....	1.70N	1.60	.282	....	2
11	....	....	....	1.60N	1.20	.268	....	2
12	....	....	....	1.20N	1.10	.262	....	2
13	....	....	....	1.10N	1.10	.263	....	2
14	....	....	....	1.10N	1.10	.254	....	2
17	....	....	....	1.10N	1.05	.263	....	2
18	....	....	....	1.05N	1.10	.253	....	2
19	....	....	....	1.10N	.80	.231	....	2
20	....	....	....	.80N	.80	.216	....	2
21	....	....	....	.80N	.80	.212	....	2
24	....	....	....	.80N	.70	.198	....	2
25	....	....	....	.70N	.75	.169	....	2
26	....	....	....	.75N	.75	.149	....	2
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.75N	.72	.118	....	2

IN DECEMBER

1	....	....	....	.72N	.70	.099	....	2
2	....	....	....	.70N	.75	.109	....	2
3	....	....	....	.75N	.65	.129	....	2
4	....	.75B	....	.75B	.75	.117	....	2
5	....	....	....	.75N	.80	.106	....	2
8	....	....	....	.80N	.80	.124	....	2
9	....	....	....	.80N	.80	.118	....	2
10	.70	.70	.60A	.60A	.60	.113	2	4
11	....	....	....	.60N	.65	.127	....	3
12	....	....	....	.65N	.67	.148	....	3
15	....	....	....	.67N	.87	.186	....	2
16	....	....	....	.87N	.67	.176	....	2
17	....	....	....	.67N	.75	.193	....	2
18	....	....	....	.75N	.75	.198	....	2
19	1.00	1.00	1.00	1.00	1.00	.216	1	3
22	....	....	....	1.00N	1.05	.248	....	3

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

JUNE 1987 42 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	.65	.65	.65	.65	.85	.218	1	3
24	....	....	....	.85N	.90	.230	....	3
25	Exchange Closed; Christmas							
26	....	....	....	.90N	.95	.237	....	3
29	....	....	....	.95N	1.00	.253	....	3
30	....	....	....	1.00N	1.00	.245	....	3
31	1.00	1.00	1.00	1.00	1.00	.263	1	4

JUNE 1987 44 PUTS

IN NOVEMBER 1986

3	1.70	1.70	1.70	1.70	1.70	.318	15	15
4	....	....	....	1.70N	2.00	.339	....	15
5	....	....	....	2.00N	2.00	.341	....	15
6	....	....	....	2.00N	2.15	.345	....	15
7	2.15	2.15	2.15	2.15	2.50	.385	5	20
10	2.40	2.40	2.40	2.40	2.40	.370	10	25
11	2.35	2.35	2.30A	2.30A	2.10	.356	8	31
12	....	....	1.90A	1.90A	1.75	.349	....	31
13	....	....	....	1.75N	1.75	.351	....	31
14	....	1.80B	....	1.75N	1.70	.341	....	31
17	....	....	....	1.70N	1.70	.352	....	31
18	....	....	....	1.70N	1.75	.341	....	31
19	....	....	....	1.75N	1.50	.316	....	31
20	....	....	....	1.50N	1.40	.298	....	31
21	....	....	....	1.40N	1.35	.294	....	31
24	....	....	....	1.35N	1.20	.278	....	31
25	....	....	....	1.20N	1.25	.253	....	31
26	....	....	....	1.25N	1.25	.237	....	31
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	1.25N	1.20	.206	....	31

IN DECEMBER

1	....	....	....	1.20N	1.10	.179	....	31
2	1.00	1.00	1.00	1.00	1.00	.193	1	31
3	....	....	....	1.00N	1.35	.223	....	31
4	....	....	....	1.35N	1.30	.206	....	31
5	....	....	....	1.30N	1.20	.189	....	31
8	....	....	....	1.20N	1.20	.217	....	31
9	....	....	....	1.20N	1.20	.209	....	31
10	....	....	....	1.20N	1.05	.198	....	31
11	....	1.20B	....	1.20B	1.20	.214	....	31
12	....	1.30B	....	1.30B	1.30	.240	....	31
15	....	....	....	1.30N	1.45	.287	....	31
16	1.25	1.25	1.25	1.25	1.22	.272	20	46
17	....	1.25B	....	1.25B	1.30	.291	....	64
18	1.60	1.60	1.60	1.60	1.60	.295	1	47
19	1.60	1.60	1.60	1.60	1.60	.314	5	49
22	1.70	2.00	1.70	1.90	1.80	.350	33	78
23	1.20	1.20	1.20	1.20	1.30	.316	2	79
24	....	....	....	1.30N	1.40	.331	....	79
25	Exchange Closed; Christmas							
26	....	....	....	1.40N	1.45	.340	....	79
29	....	1.50B	....	1.50B	1.60	.361	....	79
30	1.60	1.60	1.60	1.60	1.60	.352	20	60
31	....	....	....	1.60N	1.75	.375	....	60

JUNE 1987 46 PUTS

IN SEPTEMBER 1986

22	1.90	1.90	1.90	1.90	1.90	.345	1	1
23	....	....	....	1.90N	1.50	.300	....	1
24	....	....	....	1.50N	1.50	.335	....	1
25	1.50	1.50	1.50	1.50	1.70	.345	1	2
26	1.75	1.75	1.75	1.75	1.75	.345	1	1
29	....	....	....	1.75N	1.75	.345	....	1
30	....	....	....	1.75N	2.00	.368	....	1

IN OCTOBER

1	....	....	....	2.00N	1.80	.349	....	1
2	....	....	....	1.80N	2.20	.408	....	1
3	....	....	....	2.20N	2.55	.426	....	1
6	....	....	....	2.55N	2.35	.406	....	1
7	....	....	....	2.35N	2.10	.359	....	1
8	....	....	....	2.10N	2.35	.391	....	1
9	....	....	....	2.35N	2.30	.378	....	1
10	....	....	....	2.30N	2.20	.382	....	1
13	....	....	....	2.20N	2.20	.379	....	1
14	....	....	....	2.20N	1.80	.335	....	1
15	....	....	....	1.80N	2.00	.349	....	1
16	....	....	....	2.00N	2.00	.356	....	1
17	....	....	....	2.00N	2.15	.378	....	1
20	....	....	....	2.15N	2.15	.380	....	1

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

JUNE 1987 46 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	....	....	....	2.15N	2.45	.419	....	1
22	....	....	....	2.45N	2.35	.412	....	1
23	....	....	....	2.35N	2.50	.423	....	1
24	....	....	....	2.50N	2.50	.424	....	1
27	....	....	....	2.50N	1.95	.389	....	1
28	....	....	....	1.95N	1.95	.366	....	1
29	....	....	....	1.95N	1.95	.358	....	1
30	....	....	....	1.95N	2.00	.368	....	1
31	....	....	....	2.00N	2.60	.430	....	1

IN NOVEMBER

3	....	....	....	2.60N	2.65	.406	....	1
4	....	....	....	2.65N	2.90	.429	....	1
5	....	....	....	2.90N	2.90	.430	....	1
6	....	....	....	2.90N	3.05	.435	....	1
7	....	....	....	3.05N	3.45	.477	....	1
10	....	....	....	3.45N	3.35	.462	....	1
11	....	....	....	3.35N	2.75	.447	....	1
12	....	....	....	2.75N	2.65	.441	....	1
13	....	....	....	2.65N	2.65	.443	....	1
14	....	....	....	2.65N	2.60	.433	....	1
17	2.60	2.90	2.60	2.90	2.60	.445	30	31
18	....	....	....	2.60N	2.60	.434	....	31
19	....	....	....	2.60N	2.20	.408	....	31
20	2.50	2.50	2.50	2.50	2.10	.388	1	32
21	....	....	....	2.10N	2.10	.384	....	32
24	....	....	....	2.10N	1.95	.368	....	32
25	....	....	....	1.95N	1.95	.350	....	32
26	....	....	....	1.95N	1.95	.342	....	32
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	1.95N	1.90	.318	....	32

IN DECEMBER

1	....	....	1.80A	1.80A	1.70	.284	....	32
2	1.60	1.80B	1.60	1.80B	1.80	.303	20	21
3	....	....	....	1.80N	2.15	.341	....	21
4	....	....	....	2.15N	2.10	.320	....	21
5	....	....	....	2.10N	2.00	.299	....	21
8	1.80	1.80	1.80	1.80	1.90	.335	1	22
9	....	....	....	1.90N	1.90	.326	....	22
10	....	....	....	1.90N	1.70	.307	....	22
11	....	....	....	1.70N	1.80	.323	....	22
12	2.00	2.00	2.00	2.00	2.00	.352	1	22
15	....	....	....	2.00N	2.27	.404	....	22
16	....	....	....	2.27N	1.95	.383	....	22
17	2.40	2.40	2.30	2.30	2.30	.401	3	32
18	2.30	2.30	2.30	2.30	2.30	.404	3	34
19	2.50	2.50	2.40	2.40	2.40	.422	7	35
22	2.60	2.90	2.50	2.70	2.70	.460	10	39
23	2.00	2.20	2.00	2.20	2.10	.423	9	37
24	....	2.15B	....	2.15B	2.25	.441	....	36
25	Exchange Closed; Christmas							
26	....	....	....	2.25N	2.30	.451	....	36
29	2.50	2.50	2.50	2.50	2.55	.475	3	36
30	2.55	2.70	2.50A	2.50A	2.55	.467	4	40
31	2.45	2.50B	2.45	2.50B	2.70	.492	1	40

JUNE 1987 48 PUTS

IN SEPTEMBER 1986

11	2.20	2.20	2.20	2.20	2.20	.332	1	1
12	....	....	2.00A	2.00A	2.40	.351	....	1
15	....	....	2.25A	2.25A	2.40	.348	....	1
16	....	....	2.25A	2.25A	2.47	.354	....	1
17	....	....	2.25A	2.25A	2.25	.348	....	1
18	....	....	2.00A	2.00A	2.45	.367	....	1
19	2.40	2.40	2.40	2.40	2.40	.372	1	2
22	....	....	....	2.40N	2.90	.420	....	2
23	....	....	....	2.90N	2.50	.371	....	2
24	....	....	....	2.50N	2.50	.410	....	2
25	....	....	....	2.50N	2.50	.422	....	2
26	....	....	....	2.50N	2.60	.423	....	2
29	....	....	....	2.60N	2.60	.424	....	2
30	....	....	....	2.60N	2.90	.449	....	2

IN OCTOBER

1	....	....	....	2.90N	2.70	.430	....	2
2	....	....	....	2.70N	3.20	.492	....	2
3	....	....	....	3.20N	3.60	.510	....	2
6	....	....	....	3.60N	3.35	.490	....	2
7	....	....	3.10A	3.10A	3.00	.441	....	2
8	....	3.10B	....	3.10B	3.35	.474	....	2

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

JUNE 1987 48 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	....	....	....	3.35N	3.25	.461	....	2
10	....	....	....	3.25N	3.10	.466	....	2
13	....	....	....	3.10N	3.10	.463	....	2
14	....	....	2.80A	2.80A	2.60	.417	....	2
15	....	....	....	2.60N	2.85	.431	....	2
16	....	....	....	2.85N	2.90	.439	....	2
17	....	....	....	2.90N	3.10	.462	....	2
20	....	....	....	3.10N	3.10	.465	....	2
21	....	3.60B	....	3.60B	3.50	.505	....	2
22	....	....	....	3.50N	3.40	.498	....	2
23	....	....	....	3.40N	3.55	.508	....	2
24	....	....	....	3.55N	3.55	.509	....	2
27	....	....	3.50A	3.50A	2.85	.453	....	2
28	....	3.00B	....	3.00B	2.85	.450	....	2
29	3.15	3.15	3.15	3.15	3.15	.443	2	4
30	....	....	....	3.15N	2.95	.454	....	4
31	....	3.20B	....	3.20B	3.65	.519	....	4

IN NOVEMBER

3	....	....	....	3.65N	3.65	.495	....	4
4	....	....	....	3.65N	3.95	.519	....	4
5	....	....	....	3.95N	3.95	.519	....	4
6	....	....	....	3.95N	4.15	.524	....	4
7	....	....	....	4.15N	4.60	.566	....	4
10	....	....	4.50A	4.50A	4.40	.552	....	4
11	....	....	....	4.40N	3.85	.538	....	4
12	....	....	....	3.85N	3.75	.531	....	4
13	....	....	....	3.75N	3.75	.534	....	4
14	....	....	....	3.75N	3.65	.524	....	4
17	....	....	....	3.65N	3.70	.538	....	4
18	....	....	....	3.70N	3.65	.527	....	4
19	....	....	....	3.65N	3.20	.500	....	4
20	....	3.25B	....	3.25B	3.10	.481	....	4
21	....	....	....	3.10N	3.05	.476	....	4
24	3.25	3.25	3.25	3.25	2.85	.461	1	5
25	3.00	3.00	2.85	2.95	2.85	.452	5	10
26	3.00	3.00	3.00	3.00	3.00	.457	1	11
27	Exchange Closed; Thanksgiving Day							
28	....	....	2.80A	2.80A	2.80	.443	....	11

IN DECEMBER

1	....	....	2.70A	2.70A	2.60	.407	....	11
2	2.60	2.70B	2.60	2.70B	2.75	.429	1	11
3	3.00	3.00	3.00	3.00	3.00	.471	1	12
4	3.15	3.15	3.05	3.05	3.00	.448	8	20
5	....	....	....	3.00N	2.75	.426	....	20
8	2.75	2.75	2.75	2.75	2.80	.466	1	21
9	....	....	....	2.80N	2.80	.456	....	21
10	2.80	2.80	2.80	2.80	2.80	.431	1	22
11	2.80	2.80	2.80	2.80	2.80	.444	3	24
12	2.90	2.90	2.90	2.90	2.90	.472	3	27
15	3.15	3.50	3.15	3.50	3.30	.524	13	40
16	3.50	3.50	3.45A	3.50	3.00	.500	2	42
17	3.40	3.40	3.15	3.15	3.10	.516	2	43
18	....	3.25B	....	3.25B	3.25	.515	4	43
19	3.40	3.40	3.35	3.40	3.40	.531	12	55
22	3.65	3.80	3.65	3.80	3.75	.568	3	52
23	3.05	3.05	3.05	3.05	3.15	.532	10	44
24	....	....	....	3.15N	3.30	.550	....	44
25	Exchange Closed; Christmas							
26	....	3.40B	3.00A	3.40B	3.60	.561	....	44
29	....	....	....	3.60N	3.70	.587	....	44
30	3.70	3.70	3.70	3.70	3.65	.579	1	45
31	....	....	....	3.65N	3.85	.605	....	45

JUNE 1987 50 PUTS

IN SEPTEMBER 1986

17	3.00	3.00	3.00	3.00	3.00	.420	1	1
18	3.00	3.30	3.00	3.30	3.30	.440	3	4
19	....	....	....	3.30N	3.35	.445	....	4
22	....	3.75B	....	3.75B	4.05	.494	....	4
23	....	....	3.90A	3.90A	3.55	.445	....	4
24	....	....	....	3.55N	3.60	.485	....	4
25	....	....	....	3.60N	3.55	.498	....	4
26	....	....	....	3.55N	3.65	.500	....	4
29	....	....	....	3.65N	3.65	.502	....	4
30	....	....	....	3.65N	4.00	.528	...	4

LIVE HOG OPTION ON FUTURES — PUTS

JUNE 1987 50 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	4.00N	3.75	.510	....	4
2	4.00	4.00	4.00	4.00	4.40	.573	1	4
3	....	5.00B	....	5.00B	4.90	.591	....	4
6	....	....	....	4.90N	4.55	.572	....	4
7	....	....	4.20A	4.20A	4.10	.523	....	4
8	....	4.25B	....	4.25B	4.50	.556	....	4
9	....	....	....	4.50N	4.40	.542	....	4
10	....	....	....	4.40N	4.20	.548	....	4
13	....	....	....	4.20N	4.20	.546	....	4
14	....	....	....	4.20N	3.60	.499	....	4
15	....	....	....	3.60N	3.95	.513	....	4
16	....	....	....	3.95N	4.00	.522	....	4
17	....	....	....	4.00N	4.25	.544	....	4
20	....	....	....	4.25N	4.25	.548	....	4
21	....	4.90B	....	4.90B	4.75	.588	....	4
22	....	....	....	4.75N	4.60	.580	....	4
23	....	....	....	4.60N	4.80	.590	....	4
24	....	....	....	4.80N	4.80	.591	....	4
27	....	....	4.75A	4.75A	4.00	.536	....	4
28	....	....	....	4.00N	4.00	.533	....	4
29	....	....	....	4.00N	4.00	.527	....	4
30	....	4.10B	....	4.10B	4.00	.538	....	4
31	....	....	....	4.00N	4.95	.604	....	4

IN NOVEMBER

3	....	....	....	4.95N	4.85	.581	....	4
4	....	....	....	4.85N	5.25	.604	....	4
5	....	....	....	5.25N	5.25	.604	....	4
6	....	....	....	5.25N	5.40	.608	....	4
7	5.50	5.75	5.50	5.75	5.75	.648	23	27
10	5.80	5.80	5.80	5.80	5.80	.636	10	31
11	....	....	5.60A	5.75A	5.20	.623	....	31
12	5.10	5.10	5.10	5.10	5.05	.617	8	27
13	....	....	....	5.05N	5.05	.620	....	27
14	....	....	....	5.05N	4.90	.611	....	27
17	....	....	....	4.90N	5.00	.625	....	27
18	....	....	....	5.00N	4.95	.614	....	27
19	....	....	....	4.95N	4.50	.589	....	27
20	....	....	....	4.50N	4.35	.570	....	27
21	....	....	....	4.35N	4.25	.566	....	27
24	....	....	....	4.25N	4.00	.552	....	27
25	....	....	....	4.00N	3.95	.554	....	27
26	....	....	....	3.95N	3.95	.570	....	27
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	3.95N	3.90	.570	....	27

IN DECEMBER

1	....	....	3.75A	3.75A	3.60	.534	....	27
2	4.10	4.10	4.10	4.10	4.10	.557	....	27
3	....	....	....	4.10N	4.15	.599	1	28
4	....	....	....	4.15N	4.10	.577	....	28
5	....	....	3.95A	3.95A	3.70	.555	....	28
8	....	3.80B	....	3.80B	3.90	.596	....	28
9	....	....	....	3.90N	3.90	.587	....	28
10	3.70	3.70	3.70	3.70	3.70	.556	1	29
11	....	....	....	3.70N	3.90	.565	....	29
12	....	....	....	3.90N	4.05	.590	....	29
15	....	....	....	4.05N	4.52	.637	....	29
16	....	....	....	4.52N	4.10	.612	....	29
17	....	4.25B	....	4.25B	4.30	.624	....	34
18	....	....	....	4.30N	4.30	.622	....	19
19	....	4.50B	....	4.50B	4.50	.634	....	19
22	....	5.10B	....	5.10B	5.15	.667	....	19
23	....	....	4.50A	4.50A	4.60	.635	....	19
24	....	....	4.55A	4.55A	4.55	.652	....	19
25	Exchange Closed; Christmas							
26	....	....	....	4.55N	4.75	.662	....	19
29	....	4.90B	....	4.90B	5.05	.688	....	19
30	4.90	4.90	4.90	4.90	5.00	.682	1	18
31	....	....	....	5.00N	5.42	.706	....	18

JULY 1987 44 PUTS

IN DECEMBER 1986

22	1.90	1.90	1.90	1.90	1.90	.357	1	1
23	....	....	1.70A	1.70A	1.70	.328	....	1
24	....	....	....	1.70N	1.40	.344	....	1
25	Exchange Closed; Christmas							
26	....	1.60B	....	1.60B	1.60	.342	....	1
29	....	1.70B	....	1.70B	1.75	.357	....	1
30	....	....	....	1.75N	1.65	.341	....	1
31	....	....	....	1.65N	1.85	.377	....	1

LIVE HOG OPTIONS ON FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (Calls and Puts Combined)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	2,961	4,732	....	6,706	5,110	Closed	6,498	....	6,329
2	4,618	....	....	2,983	4,685	4,568	6,758	....	8,101	6,541	....	6,587
3	4,669	1,995	2,988	3,007	....	4,670	7,189	....	8,605	6,915	9,367	6,712
4	....	2,033	3,014	3,123	....	4,767	Closed	5,296	8,547	....	9,450	6,873
5	....	2,132	3,003	....	4,877	4,784	....	5,310	8,715	....	9,551	6,972
6	4,620	2,245	3,086	....	4,891	4,870	....	5,522	....	7,025	9,576	....
7	4,697	2,249	3,140	3,145	5,122	....	7,502	5,640	....	6,919	9,766	....
8	4,704	....	....	3,236	5,190	....	7,690	5,861	8,946	7,109	....	7,022
9	4,638	....	....	3,293	5,406	4,945	7,862	....	9,094	7,297	....	7,083
10	4,629	2,292	3,194	3,444	....	5,011	8,069	....	8,938	7,600	9,837	7,260
11	....	2,328	3,252	3,499	....	5,236	7,965	5,932	8,990	....	9,942	7,316
12	....	2,485	3,372	....	5,448	5,321	....	6,024	8,950	....	10,084	7,489
13	4,632	2,528	3,260	....	5,408	5,692	....	6,226	....	7,709	10,439	....
14	4,716	2,536	3,302	3,576	5,382	....	7,917	6,342	....	7,820	10,417	....
15	4,694	....	....	3,617	5,494	....	8,074	6,442	9,012	8,010	....	7,621
16	4,842	....	....	3,703	5,560	5,714	8,124	....	9,221	7,987	....	7,960
17	4,756	Closed	3,422	3,954	....	5,756	8,567	....	9,272	8,052	10,630	8,087
18	....	2,593	3,507	4,029	....	5,938	8,621	6,604	9,622	....	10,805	8,223
19	....	2,641	3,793	....	5,677	6,185	....	6,756	5,764	....	10,554	8,545
20	4,756	2,630	4,002	....	5,750	3,894	....	7,033	....	8,095	10,305	....
21	4,678	2,678	2,829	4,080	5,832	....	8,661	7,159	....	8,095	5,268	....
22	4,780	....	....	4,163	5,771	....	8,661	7,426	6,356	8,293	....	9,642
23	4,900	....	....	4,252	4,398	4,497	8,721	....	6,215	8,345	....	9,906
24	2,241	2,704	2,457	4,343	....	4,959	8,766	....	6,144	8,446	5,272	9,963
25	....	2,728	2,596	4,434	....	5,187	5,016	7,550	6,114	....	5,743	Closed
26	....	2,790	2,717	....	Closed	5,534	....	7,484	6,215	....	6,198	10,019
27	1,745	2,899	2,766	....	4,160	6,202	....	7,608	....	8,553	Closed	....
28	1,780	2,904	Closed	4,462	4,248	....	4,834	7,802	....	8,819	6,217	....
29	1,848	....	....	4,570	4,397	....	4,901	7,879	6,308	8,925	....	10,296
30	1,925	....	....	4,638	4,445	6,503	5,098	....	6,387	8,938	....	10,467
31	1,935	....	2,823	....	....	....	5,208	....	....	9,296	....	10,467
Average	3,946	2,494	3,126	3,751	5,089	5,249	7,314	6,524	7,882	7,882	8,917	8,220

LIVE HOG OPTIONS ON FUTURES DAILY VOLUME TOTALS DURING 1986 (Calls and Puts Combined)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	328	331	....	379	197	Closed	605	....	272
2	120	....	....	107	193	546	300	....	583	680	....	560
3	144	103	210	72	....	333	580	....	1,114	1,334	992	412
4	....	207	111	426	....	325	Closed	204	466	....	445	285
5	....	151	189	....	434	98	....	299	656	....	568	283
6	91	213	141	....	180	188	....	557	....	660	336	....
7	314	94	259	476	336	....	858	200	....	918	426	....
8	239	....	....	234	763	....	609	378	423	824	....	218
9	302	....	....	335	1,173	283	517	....	243	409	....	312
10	122	99	184	347	....	203	400	....	423	514	441	762
11	....	115	501	183	....	393	243	131	616	....	339	259
12	....	193	327	....	138	351	....	181	624	....	463	247
13	121	314	163	....	214	710	....	301	....	247	654	....
14	232	65	134	105	259	....	233	223	....	392	330	....
15	158	....	....	120	232	....	464	242	293	855	....	605
16	244	....	....	232	255	548	438	....	541	691	....	717
17	232	Closed	269	573	....	293	754	....	502	471	602	260
18	....	258	364	235	....	455	488	378	938	....	1,174	475
19	....	75	325	....	264	623	....	219	867	....	1,019	820
20	300	176	548	....	252	772	....	518	....	330	553	....
21	107	159	1,043	152	627	....	233	619	....	464	856	....
22	171	....	....	289	563	....	295	610	1,376	547	....	1,891
23	584	....	....	259	372	957	303	....	1,026	161	....	898
24	487	106	181	162	....	1,027	464	....	877	213	224	520
25	....	201	276	151	....	656	694	301	736	....	724	Closed
26	....	175	241	....	Closed	991	....	344	458	....	625	415
27	216	232	91	....	264	1,438	....	278	....	623	Closed	....
28	102	115	Closed	67	277	....	657	456	....	798	87	....
29	86	....	....	303	369	....	320	422	357	564	....	1,025
30	101	....	....	510	156	574	282	....	384	421	....	599
31	45	....	200	....	....	....	362	....	....	833	....	425
Total	4,518	3,051	5,757	5,666	7,652	11,764	9,873	7,058	13,505	13,554	10,858	12,260
Average	205	161	288	258	364	560	449	336	643	589	571	557

LIVE HOG OPTIONS ON FUTURES — CALLS DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	36	154	....	184	114	Closed	421	....	211
2	93	....	....	15	139	161	105	....	288	399	....	305
3	84	42	92	23	....	126	288	....	725	856	517	186
4	....	74	25	168	....	145	Closed	59	165	....	330	138
5	....	67	35	....	261	38	....	87	147	....	380	209
6	40	102	39	....	90	61	....	208	....	352	259	....
7	237	28	145	89	198	....	308	48	....	397	185	....
8	137	....	....	73	224	....	240	98	207	469	....	89
9	166	....	....	205	434	171	314	....	68	348	....	146
10	63	59	77	152	....	136	218	....	178	215	251	455
11	....	61	128	77	....	99	161	27	186	....	194	135
12	....	22	100	....	79	170	....	67	431	....	221	131
13	54	246	68	....	94	545	....	150	....	191	329	....
14	104	22	94	31	114	....	117	65	....	211	152	....
15	46	....	....	26	87	....	154	108	96	538	....	409
16	187	....	....	105	121	399	89	....	357	409	....	385
17	192	Closed	174	208	....	165	144	....	173	309	412	132
18	....	140	217	109	....	326	172	237	260	....	765	272
19	....	14	156	....	135	407	....	64	409	....	688	489
20	61	90	226	....	135	223	....	246	....	214	358	....
21	61	56	647	49	188	....	113	157	....	250	464	....
22	143	....	....	187	332	....	67	113	709	426	....	1,362
23	72	....	....	50	149	263	115	....	357	70	....	518
24	233	50	46	59	....	487	187	....	447	66	156	256
25	....	89	99	89	....	376	528	105	398	....	295	Closed
26	....	97	13	....	Closed	270	....	129	313	....	321	251
27	164	151	22	....	116	465	....	118	....	330	Closed	....
28	42	34	Closed	36	114	....	179	175	....	280	58	....
29	42	....	....	128	165	....	83	156	252	416	....	646
30	25	....	....	284	91	284	83	....	210	181	....	404
31	30	....	26	....	....	....	134	....	....	355	....	291
Total	2,276	1,444	2,430	2,199	3,420	5,317	3,983	2,531	6,376	7,703	6,335	7,420
Average	103	76	122	100	163	253	181	121	304	335	333	337

LIVE HOG OPTIONS ON FUTURES — CALLS DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	790	1,518	....	2,146	1,331	Closed	2,705	....	2,740
2	2,667	....	....	794	1,472	1,721	2,079	....	2,264	2,773	....	2,855
3	2,687	1,110	1,462	794	....	1,663	2,263	....	2,655	3,168	4,505	2,886
4	....	1,123	1,462	895	....	1,668	Closed	1,393	2,494	....	4,591	2,928
5	....	1,154	1,486	....	1,584	1,641	....	1,379	2,450	....	4,716	3,022
6	2,625	1,185	1,506	....	1,554	1,667	....	1,381	....	3,259	4,739	....
7	2,709	1,188	1,504	889	1,708	....	2,745	1,416	....	3,319	4,811	....
8	2,703	....	....	908	1,746	....	2,305	1,438	2,551	3,507	....	3,031
9	2,631	....	....	948	1,858	1,697	2,362	....	2,577	3,657	....	3,059
10	2,640	1,208	1,543	960	....	1,740	2,495	....	2,496	3,759	4,867	3,189
11	....	1,220	1,525	974	....	1,781	2,383	1,449	2,586	....	4,941	3,214
12	....	1,239	1,536	....	1,879	1,688	....	1,472	2,428	....	4,992	3,317
13	2,654	1,257	1,541	....	1,868	2,181	....	1,572	....	3,852	5,111	....
14	2,682	1,263	1,568	1,002	1,889	....	2,358	1,621	....	3,903	5,038	....
15	2,680	....	....	1,009	1,940	....	2,398	1,667	2,465	4,082	....	3,358
16	2,813	....	....	1,073	1,957	2,119	2,322	....	2,589	4,081	....	3,522
17	2,740	Closed	1,686	1,169	....	2,052	2,327	....	2,543	4,090	5,197	3,569
18	....	1,302	1,689	1,216	....	2,121	2,265	1,740	2,368	....	5,266	3,678
19	....	1,309	1,661	....	1,990	2,182	....	1,766	1,963	....	4,898	3,903
20	2,719	1,314	1,930	....	1,994	1,626	....	1,899	....	4,116	4,673	....
21	2,724	1,300	1,004	1,223	2,004	....	2,251	1,922	....	4,145	2,248	....
22	2,832	....	....	1,285	1,967	....	2,174	1,976	2,248	4,299	....	4,843
23	2,667	....	....	1,295	1,746	1,615	2,172	....	2,270	4,336	....	5,021
24	1,356	1,307	686	1,322	....	1,802	2,071	....	2,283	4,353	2,267	5,077
25	....	1,298	772	1,385	....	1,951	1,745	1,981	2,288	....	2,421	Closed
26	....	1,311	783	....	Closed	1,965	....	2,017	2,385	....	2,614	5,113
27	1,027	1,415	798	....	1,518	1,901	....	2,063	....	4,386	Closed	....
28	1,039	1,422	Closed	1,405	1,567	....	1,289	2,141	....	4,377	2,650	....
29	1,078	....	....	1,441	1,603	....	1,268	2,154	2,475	4,447	....	5,244
30	1,091	....	....	1,474	1,643	2,075	1,256	....	2,571	4,363	....	5,423
31	1,095	....	802	....	....	....	1,261	....	....	4,406	....	5,542
Average	2,266	1,259	1,357	1,102	1,762	1,860	2,065	1,704	2,426	3,886	4,239	3,842

LIVE HOG OPTIONS ON FUTURES — PUTS DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	292	177	....	195	83	Closed	184	....	61
2	27	....	....	92	54	385	195	....	295	281	....	255
3	60	61	118	49	....	207	292	....	389	478	475	226
4	....	133	86	258	....	180	Closed	145	301	....	115	147
5	....	84	154	....	173	60	....	212	509	....	188	74
6	51	111	102	....	90	127	....	349	....	308	77	....
7	77	66	114	387	138	....	550	152	....	521	241	....
8	102	....	....	161	539	....	369	280	216	355	....	129
9	136	....	....	130	739	112	203	....	175	61	....	166
10	59	40	107	195	....	67	182	....	245	299	190	307
11	....	54	373	106	....	294	82	104	430	....	145	124
12	....	171	227	....	59	181	....	114	193	....	242	116
13	67	68	94	....	120	165	....	151	....	56	325	....
14	128	43	40	74	145	....	116	158	....	181	178	....
15	112	....	....	94	145	....	310	134	197	317	....	196
16	57	....	....	127	134	149	349	....	184	282	....	332
17	40	Closed	95	365	....	128	610	....	329	162	190	128
18	....	118	147	126	....	129	316	141	678	....	409	203
19	....	61	169	....	129	216	....	155	458	....	331	331
20	239	86	322	....	117	549	....	272	....	116	195	....
21	46	103	396	103	439	....	120	462	....	214	392	....
22	28	....	....	102	231	....	228	497	669	121	....	529
23	512	....	....	209	223	694	188	....	669	91	....	380
24	254	56	135	103	....	540	277	....	430	147	68	264
25	....	112	177	62	....	280	166	196	338	....	429	Closed
26	....	78	228	....	Closed	721	....	215	145	....	304	164
27	52	81	69	....	148	973	....	160	....	293	Closed	....
28	60	81	Closed	31	163	....	478	281	....	518	29	....
29	44	....	....	175	204	....	237	266	105	148	....	379
30	76	....	....	226	65	290	199	....	174	240	....	195
31	15	....	174	....	....	....	228	....	....	478	....	134
Total	2,242	1,607	3,327	3,467	4,232	6,447	5,890	4,527	7,129	5,851	4,523	4,840
Average	102	85	166	158	202	307	268	216	339	254	238	220

LIVE HOG OPTIONS ON FUTURES — PUTS DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	2,171	3,214	....	4,560	3,779	Closed	3,793	....	3,589
2	1,951	....	....	2,189	3,213	2,847	4,679	....	5,837	3,768	....	3,732
3	1,982	885	1,526	2,213	....	3,007	4,926	....	5,950	3,747	4,862	3,826
4	....	910	1,552	2,228	....	3,099	Closed	3,903	6,053	....	4,859	3,945
5	....	978	1,517	....	3,293	3,143	....	3,931	6,265	....	4,835	3,950
6	1,995	1,060	1,580	....	3,337	3,203	....	4,141	....	3,766	4,837	....
7	1,988	1,061	1,636	2,256	3,414	....	5,257	4,224	....	3,600	4,955	....
8	2,001	....	....	2,328	3,444	....	5,385	4,423	6,395	3,602	....	3,991
9	2,007	....	....	2,345	3,548	3,248	5,500	....	6,517	3,640	....	4,024
10	1,989	1,084	1,651	2,484	....	3,271	5,574	....	6,442	3,841	4,970	4,071
11	....	1,108	1,727	2,525	....	3,455	5,582	4,483	6,404	....	5,001	4,102
12	....	1,246	1,836	....	3,569	3,433	....	4,552	6,522	....	5,092	4,172
13	1,978	1,271	1,719	....	3,540	3,511	....	4,654	....	3,857	5,328	....
14	2,034	1,273	1,734	2,574	3,493	....	5,559	4,721	....	3,917	5,379	....
15	2,014	....	....	2,608	3,554	....	5,676	4,775	6,547	3,928	....	4,263
16	2,029	....	....	2,630	3,603	3,595	5,802	....	6,632	3,906	....	4,438
17	2,016	Closed	1,736	2,785	....	3,704	6,240	....	6,729	3,962	5,433	4,518
18	....	1,291	1,818	2,813	....	3,817	6,356	4,864	7,254	....	5,539	4,545
19	....	1,332	1,932	....	3,687	4,003	....	4,990	3,801	....	5,656	4,642
20	2,037	1,316	2,072	....	3,756	2,266	....	5,134	....	3,979	5,632	....
21	1,954	1,378	1,825	2,857	3,828	....	6,410	5,237	....	3,950	3,020	....
22	1,948	....	....	2,878	3,804	....	6,487	5,450	4,108	3,994	....	4,799
23	2,233	....	....	2,957	2,652	2,882	6,549	....	3,945	4,009	....	4,885
24	885	1,397	1,769	3,021	....	3,157	6,695	....	3,861	4,093	3,005	4,886
25	....	1,430	1,824	3,049	....	3,236	3,271	5,569	3,826	....	3,322	Closed
26	....	1,479	1,934	....	Closed	3,569	....	5,467	3,830	....	3,584	4,906
27	718	1,484	1,968	....	2,642	4,301	....	5,545	....	4,167	Closed	....
28	741	1,482	Closed	3,057	2,681	....	3,545	5,661	....	4,442	3,567	....
29	770	....	....	3,129	2,794	....	3,633	5,725	3,833	4,478	....	5,052
30	834	....	....	3,164	2,802	4,428	3,842	....	3,816	4,575	....	5,044
31	840	....	2,021	....	....	....	3,947	....	....	4,890	....	4,925
Average	1,679	1,235	1,769	2,648	3,327	3,389	5,249	4,820	5,456	3,996	4,678	4,378

LIVE HOG OPTIONS ON FUTURES — CALLS DAILY EXERCISE TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	1	....	35	2	Closed	....	....	....
2	....	....	....	....	....	....	104	....	3	....	....	....
3	4	....	....	....	....	....	11	....	10	....	....	....
4	....	....	....	....	....	....	Closed	....	127	....	....	....
5	....	....	....	....	....	....	....	....	71	....	....	....
6	....	....	....	....	....	....	....	4	....	....	....	....
7	....	....	....	....	....	....	49	2	....	....	....	....
8	....	....	....	....	....	....	21	5	2	....	....	....
9	....	....	....	....	....	....	78	....	....	....	....	....
10	....	....	....	....	....	....	22	....	4	....	....	....
11	....	....	....	....	....	....	205	....	16	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	5	....	....	8	....
14	....	....	....	....	....	....	....	....	....	....	94	....
15	....	....	....	....	....	....	2	3	1	....	....	....
16	....	....	....	....	....	231	104	....	....	....	....	....
17	....	Closed	....	....	....	32	41	....	27	....	....	....
18	....	....	....	....	....	8	171	....	130	....	44	....
19	....	....	....	....	1	77	....	1	3	....	26	....
20	....	....	34	....	....	616	....	2	....	....	124	....
21	2	....	1	....	25	....	15	3	....	....	44	....
22	1	....	....	....	53	....	97	5	202	....	....	....
23	73	....	....	....	119	122	30	....	....	....	....	....
24	66	....	336	....	....	....	36	....	....	....	808	....
25	....	....	....	....	....	....	123	2	....	....	2	Closed
26	....	....	....	....	Closed	6	....	1	....	....	....	....
27	457	....	....	....	293	80	....	4	....	....	Closed	....
28	....	....	Closed	....	....	....	568	3	....	....	....	....
29	....	....	....	....	....	....	48	12	....	1	....	....
30	....	....	....	....	2	5	38	....	....	....	....	....
31	....	....	....	....	....	....	37	....	....	37	....	....
Total	603	....	371	....	494	1,177	1,835	54	596	38	1,150	....

LIVE HOG OPTIONS ON FUTURES — PUTS DAILY EXERCISE TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	1	....	....	....	....	....	....	15	....	....
4	....	....	1	1	....	....	Closed	....	....	....	7	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	2	....	4	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	1	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	5	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	1	1	....
15	1	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	11	....	....	....	....	....	....
17	1	Closed	....	1	....	....	....	....	10	....	2	....
18	....	....	1	....	....	....	....	....	18	....	1	....
19	....	....	....	....	....	....	....	....	2	....	2	....
20	2	....	5	....	....	....	....	....	....	....	7	....
21	84	....	3	....	....	....	....	....	....	....	1	....
22	5	....	....	....	....	....	....	....	159	....	....	1
23	8	....	....	....	82	....	....	....	....	....	....	2
24	7	....	87	....	....	....	....	....	....	....	142	6
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	203	1	....	....	50	....	....	....	....	....	Closed	....
28	....	3	Closed	....	....	....	9	....	....	15	....	....
29	....	....	....	....	....	....	....	....	....	....	....	31
30	....	....	....	....	....	....	....	....	....	....	....	37
31	....	....	....	....	....	....	....	....	....	....	....	8
Total	312	4	103	2	132	11	9	2	189	35	163	85

LIVE HOG OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

FEBRUARY 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	Closed
25	....	....	....	....	....	....	....	....	....	....	....	....
26	....	....	....	....	Closed	....	....	....	....	....	Closed	....
27	....	....	....	....	....	....	....	....	....	....	....	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

FEBRUARY 1986 CONTRACTS

1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	4	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	2	....	....	....	....	....	....	....	....	....	....	....
22	1	....	....	....	....	....	....	....	....	....	....	....
23	73	....	....	....	....	....	....	....	....	....	....	....
24	66	....	....	....	....	....	....	....	....	....	....	Closed
25	....	....	....	....	....	....	....	....	....	....	....	....
26	....	....	....	....	Closed	....	....	....	....	....	Closed	....
27	457	....	....	....	....	....	....	....	....	....	....	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	603	....	....	....	....	....	....	....	....	....	....	....

APRIL 1987 CONTRACTS

1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....

(Continued on Next Page)

LIVE HOG OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

APRIL 1987 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16												
17		Closed										
18												
19												
20												
21												
22												
23												
24												
25												Closed
26					Closed							
27											Closed	
28			Closed									
29												
30												
31												
Total												

APRIL 1986 CONTRACTS

1	Closed								Closed			
2												
3												
4							Closed					
5												
6												
7												
8												
9												
10												
11												
12												
13												
14												
15												
16												
17		Closed										
18												
19												
20			34									
21			1									
22												
23												
24			336									
25												Closed
26					Closed							
27											Closed	
28			Closed									
29												
30												
31												
Total			371									

JUNE 1987 CONTRACTS

1	Closed								Closed			
2												
3												
4							Closed					
5												
6												
7												
8												
9												
10												
11												
12												
13												
14												
15												
16												
17		Closed										
18												
19												
20												
21												
22												
23												
24												
25												Closed
26					Closed							
27											Closed	
28			Closed									
29												
30												
31												
Total												

LIVE HOG OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

JUNE 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	1	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	1	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	25	....	....	....	....	....	....	....
22	....	....	....	....	53	....	....	....	....	....	....	....
23	....	....	....	....	119	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	293	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	492	....	....	....	....	....	....	....

JULY 1987 CONTRACTS

1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

JULY 1986 CONTRACTS

1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....

(Continued on Next Page)

LIVE HOG OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

JULY 1986 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16	....	....	....	....	....	231	....	....	....	....	....	....
17	....	Closed	....	....	....	32	....	....	....	....	....	....
18	....	....	....	....	....	8	....	....	....	....	....	....
19	....	....	....	....	....	77	....	....	....	....	....	....
20	....	....	....	....	....	616	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	122	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	2	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	2	1,086	....	....	....	....	....	....

AUGUST 1986 CONTRACTS

1	Closed	....	....	....	....	....	35	....	Closed	....	....	....
2	....	....	....	....	....	....	90	....	....	....	....	....
3	....	....	....	....	....	....	11	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	49	....	....	....	....	....
8	....	....	....	....	....	....	17	....	....	....	....	....
9	....	....	....	....	....	....	78	....	....	....	....	....
10	....	....	....	....	....	....	22	....	....	....	....	....
11	....	....	....	....	....	....	205	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	2	....	....	....	....	....
16	....	....	....	....	....	....	104	....	....	....	....	....
17	....	Closed	....	....	....	....	41	....	....	....	....	....
18	....	....	....	....	....	....	169	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	15	....	....	....	....	....
22	....	....	....	....	....	....	97	....	....	....	....	....
23	....	....	....	....	....	....	30	....	....	....	....	....
24	....	....	....	....	....	....	36	....	....	....	....	....
25	....	....	....	....	....	....	94	....	....	....	....	Closed
26	....	....	....	....	Closed	6	....	....	....	....	....	....
27	....	....	....	....	....	79	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	551	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	5	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	90	1,646	....	....	....	....	....

OCTOBER 1986 CONTRACTS

1	Closed	....	....	....	....	....	....	2	Closed	....	....	....
2	....	....	....	....	....	....	14	....	3	....	....	....
3	....	....	....	....	....	....	....	....	10	....	....	....
4	....	....	....	....	....	....	Closed	....	9	....	....	....
5	....	....	....	....	....	....	....	....	67	....	....	....
6	....	....	....	....	....	....	....	4	....	....	....	....
7	....	....	....	....	....	....	....	2	....	....	....	....
8	....	....	....	....	....	....	4	5	1	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	3	....	....	....
11	....	....	....	....	....	....	....	....	1	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	5	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	3	1	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	27	....	....	....
18	....	....	....	....	....	....	2	....	130	....	....	....
19	....	....	....	....	....	....	....	1	3	....	....	....
20	....	....	....	....	....	....	....	2	....	....	....	....
21	....	....	....	....	....	....	....	3	....	....	....	....
22	....	....	....	....	....	....	....	5	202	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	23	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	1	....	....	....	....
27	....	....	....	....	....	1	....	4	....	....	Closed	....
28	....	....	Closed	....	....	....	17	3	....	....	....	....
29	....	....	....	....	....	....	48	8	....	....	....	....
30	....	....	....	....	....	....	38	....	....	....	....	....
31	....	....	....	....	....	....	37	....	....	....	....	....
Total	....	....	....	....	....	1	183	48	457	....	....	....

LIVE HOG OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

DECEMBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed								Closed			
2												
3												
4							Closed		118			
5									4			
6												
7												
8									1			
9												
10									1			
11									15			
12												
13											8	
14											94	
15												
16												
17		Closed										
18											44	
19											26	
20											124	
21											44	
22												
23												
24											808	
25							6	2			2	Closed
26					Closed							
27											Closed	
28			Closed									
29								4		1		
30												
31										37		
Total							6	6	139	38	1,150	

LIVE HOG OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

FEBRUARY 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed								Closed			
2												
3												
4							Closed					
5												
6												
7										1		
8												
9												
10												
11												
12												
13												
14												
15												
16												
17		Closed										
18												
19												
20												
21												
22												1
23												2
24												6
25												Closed
26					Closed							
27											Closed	
28			Closed							15		
29												31
30												37
31												8
Total										16		85

FEBRUARY 1986 CONTRACTS

1	Closed								Closed			
2												
3												
4							Closed					
5												
6												
7												
8												
9	1											
10												
11												
12												
13												
14												
15	1											
16												
17	1	Closed										
18												
19												
20	2											
21	84											
22	5											
23	8											
24	7											
25												Closed
26					Closed							
27	203										Closed	
28			Closed									
29												
30												
31												
Total	312											

APRIL 1987 CONTRACTS

1	Closed								Closed			
2												
3												
4							Closed					
5												
6												
7												
8												
9												
10												
11												
12												
13												
14												
15												

(Continued on Next Page)

LIVE HOG OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

APRIL 1987 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16												
17		Closed										
18												
19												
20												
21												
22												
23												
24												
25												Closed
26					Closed							
27											Closed	
28			Closed									
29												
30												
31												
Total												

APRIL 1986 CONTRACTS

1	Closed								Closed			
2												
3			1									
4			1				Closed					
5												
6												
7												
8												
9												
10												
11												
12			5									
13												
14												
15												
16												
17		Closed										
18			1									
19												
20			5									
21			3									
22												
23												
24			87									
25												Closed
26					Closed							
27		1									Closed	
28		3	Closed									
29												
30												
31												
Total		4	103									

JUNE 1987 CONTRACTS

1	Closed								Closed			
2												
3												
4							Closed					
5												
6												
7												
8												
9												
10												
11												
12												
13												
14												
15												
16												
17		Closed										
18												
19												
20												
21												
22												
23												
24												
25												Closed
26					Closed							
27											Closed	
28			Closed									
29												
30												
31												
Total												

LIVE HOG OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

JUNE 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	1	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	1	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	82	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	50	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	2	132	....	....	....	....	....	....	....

JULY 1987 CONTRACTS

1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

JULY 1986 CONTRACTS

1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....

(Continued on Next Page)

LIVE HOG OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

JULY 1986 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16	....	....	....	....	....	11	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	11	....	....	....	....	....	....

AUGUST 1987 CONTRACTS

1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

AUGUST 1986 CONTRACTS

1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	Closed
25	....	....	....	....	....	....	....	....	....	....	....	....
26	....	....	....	....	Closed	....	....	....	....	....	Closed	....
27	....	....	....	....	....	....	....	....	....	....	....	....
28	....	....	Closed	....	....	....	9	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	9	....	....	....	....	....

LIVE HOG OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

OCTOBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	2	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	10	....	....	....
18	....	....	....	....	....	....	....	....	18	....	....	....
19	....	....	....	....	....	....	....	....	2	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	159	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	2	189	....	....	....

DECEMBER 1986 CONTRACTS

1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	15	....	....
4	....	....	....	....	....	....	Closed	....	....	....	7	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	3	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	1	1	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	2	....
18	....	....	....	....	....	....	....	....	....	....	1	....
19	....	....	....	....	....	....	....	....	....	....	2	....
20	....	....	....	....	....	....	....	....	....	....	7	....
21	....	....	....	....	....	....	....	....	....	....	1	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	142	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	19	163	....

FROZEN PORK BELLY FUTURES PRICES
FEBRUARY 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day						
2	64.25@.75	64.77	62.70	63.95@64.25	64.10	3285	4550
3	64.60@.65	64.70	63.10	64.40@.25	64.32	3001	4493
6	64.50@.40	65.50	64.40	65.35@.50	65.42	3310	4477
7	65.50@.40	65.90	65.10	65.30@.40	65.35	2726	4644
8	64.75@.65	64.85	63.50	63.75@.60	63.67	4529	4893
9	64.05@.15	64.30	62.30	62.40@.30	62.35	4840	4746
10	62.52@.60	64.20	62.52	63.70@.50	63.60	3844	4594
13	63.35@.25	63.85	61.60	61.60@.60A	61.60	3495	4774
14	61.20@.30	62.50	60.70	62.30@.05	62.17	4044	4375
15	61.82@.95	63.90	61.82	63.15@.00	63.07	3652	4369
16	62.95@.80	63.27	62.45	62.65@.50	62.57	2892	4265
17	62.25@.20	63.00	61.92	62.30@.40	62.35	2728	4079
20	62.40@.45	63.10	62.30	62.80@.70	62.75	2755	4044
21	62.65@.75	63.50	62.40	62.65@.80	62.72	2742	3792
22	62.70	63.35	62.60	63.00@.20	63.10	2047	3775
23	63.50@.45	65.00	63.45	64.70@.57	64.62	3763	3379
24	64.20@.30	64.60	64.00	64.35@.45	64.40	2098	3092
27	65.20	65.25	63.55	63.55@.65	63.60	2660	2741
28	63.20@.10	63.85	63.05	63.50@.60	63.55	2114	2446
29	63.10@62.90	64.10	62.90	64.05@63.90	63.97	2499	2037
30	64.25@.30	64.37	63.70	64.20@.05	64.12	2008	1921
31	63.85@.90	63.90	62.12	62.12A	62.12	1766	1516

IN FEBRUARY

3	61.90@62.00	62.00	60.12	60.12A	60.12	1309	1147
4	59.70@.50	59.70	58.12	58.12@.12A	58.12	942	813
5	58.60	58.85	57.75	58.55@.30	58.42	476	583
6	58.47	58.60B	57.80	57.90@.80	57.85	300	461
7	57.90@.85	57.95	57.20	57.25	57.25	240	312
10	57.20@.25	58.30	57.20	57.90@58.00	57.95	92	284
11	58.15	58.20B	57.20	57.70A	57.70	56	211
12	58.45	58.52B	57.40A	57.45@.40A	57.42	30	185
13	57.25	57.60B	56.20A	56.40A@.30	56.35	102	155
14	56.85	57.37B	56.45A	56.75B	56.75	42	141
17	Exchange Closed; President's Day						
18	56.00@55.95	56.05B	54.75A	55.00	55.00	92	132
19	55.25	56.90	55.20A	56.70	56.70	85	48
20	56.72	56.87	56.22A	56.42	56.42	23	22
21	56.67	57.80B	56.67	57.50	57.50	4	13
24	....	....	....	....	....	2	....

MARCH 1986 FUTURES CONTRACT

IN JANUARY 1986

1	Exchange Closed; New Year's Day						
2	64.90@.95	64.95	63.00	64.35@.40	64.37	284	1544
3	64.80	64.85	63.20	64.35@.20A	64.27	320	1534
6	64.50	65.30	64.50	65.10@.30	65.20	385	1490
7	65.35	65.75	65.05	65.25@.40	65.32	270	1494
8	64.90@.60	64.90	63.70	64.00@63.90	63.95	637	1609
9	64.30	64.50	62.60	62.80@.60	62.70	785	1684
10	62.92@63.00	64.40	62.90	63.90@.70	63.80	682	1675
13	63.65	64.00	61.80	61.80A	61.80	595	1692
14	61.50@.65	62.90	61.15	62.65@.60	62.62	856	1756
15	62.40	64.20	62.40	63.60@.45	63.52	731	1770
16	63.10	63.67	62.70	63.00@.10	63.05	542	1827
17	62.70	63.45	62.40	62.75@.90	62.82	416	1822
20	62.75	63.70	62.75	63.20@.40	63.30	452	1926
21	63.35	64.15	63.05	63.10@.20	63.15	703	1896
22	63.30@.25	63.90	63.25	63.25@.50	63.37	479	1923
23	63.70	65.30	63.70	65.20@.00	65.10	1317	2068
24	64.70@.80	65.20	64.60	65.10@64.90	65.00	698	2144
27	65.75@.90	65.90	64.15	64.40@.15	64.27	1408	2394
28	64.10@63.95	64.60	63.80	64.20@.30	64.25	1045	2506
29	63.82@.70	64.85	63.70	64.70@.85	64.77	1500	2794
30	64.90@.85	65.05	64.20	64.52@.40	64.47	1175	2985
31	64.40@.25	64.40	62.47	62.47A	62.47	2408	3194

IN FEBRUARY

3	62.40@.25	62.40	60.47	60.47@.47A	60.47	3126	3445
4	60.30@.40	60.40	58.47	58.47@.47A	58.47	3908	3708
5	59.00@.15	59.55	58.40	59.10@.00	59.05	3009	3887
6	59.00@.15	59.40	58.55	58.70@.60	58.65	1845	4086
7	58.45@.35	58.70	57.80	58.10@.05	58.07	2409	4191
10	58.05@.10	59.00	58.00	58.35@.55	58.45	1965	4055
11	58.50@.55	58.80	57.70	58.20@.25	58.22	2677	3892
12	58.60@.50	59.15	57.85	58.00@57.85	57.92	2648	3826
13	57.90@.95	58.20	56.60	56.90@57.10	57.00	2984	3769
14	57.40@.30	57.95	56.90	57.40@.20	57.30	1684	3640
17	Exchange Closed; President's Day						
18	56.40@.60	56.65	55.30	55.35@.55	55.45	2200	3507
19	55.75@.60	57.30	55.35	57.00@56.90	56.95	2573	3221
20	57.05@56.95	57.30	56.40	56.60@.70	56.65	1939	3081
21	56.95@.90	58.25	56.90	58.00@57.90	57.95	2638	2724

(Continued in Next Column)

FROZEN PORK BELLY FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
24	57.90@.85	58.32	57.10	57.40@.45	57.42	1552	2468
25	57.40@.30	58.70	57.20	57.95@.85	57.90	2144	2295
26	57.60@.75	58.12	56.30	56.30@.45	56.37	1770	1858
27	56.25@.12	56.25	54.37	54.37@.37A	54.37	1718	1418
28	54.70@.90	55.40	52.55	54.00@.15	54.07	1655	1210

IN MARCH

3	53.70	54.75	52.35	54.35@.10	54.22	978	935
4	53.95	55.00	53.60	53.60@.65	53.62	718	711
5	54.00@.05	54.95	54.00	54.35@.25A	54.30	346	617
6	54.90	56.30	54.90	55.80	55.80	390	506
7	55.85	56.17	54.42A	54.70@.80	54.75	305	479
10	54.75	55.75	54.00	55.75@.70A	55.72	129	460
11	55.85@.80	56.20	54.95A	56.00	56.00	131	378
12	55.55@.60	57.70B	55.55	57.70B	57.70	361	121
13	57.75	57.90B	57.30A	57.45A	57.45	13	118
14	57.45	57.57	57.12A	57.57	57.57	18	105
17	58.47	59.30	56.80A	59.30	59.30	43	106
18	59.50@.55	60.30B	59.20A	60.25	60.25	57	71
19	60.00@59.95	60.15B	59.65A	59.90	59.90	31	46
20	59.85	60.20B	59.45A	59.70	59.70	6	21
21	59.60	59.60	58.90	59.15	59.15	24	8
24	....	....	....	....	....	1	3
25	....	....	....	....	....	....	3
26	....	....	....	....	....	....	....

MAY 1986 FUTURES CONTRACT

IN JANUARY 1986

1	Exchange Closed; New Year's Day						
2	65.50@.80	65.80	64.05A	65.00@.20B	65.10	38	727
3	65.70	65.70	64.20A	65.30	65.30	23	719
6	65.30	66.00	65.30	65.90@66.00	65.95	109	757
7	66.10@.30	66.45	65.90	66.25@.15A	66.20	150	788
8	65.80	65.90	64.85	64.85@65.10B	64.97	249	797
9	65.15	65.20	63.87	63.87@64.15B	64.02	100	809
10	64.10	65.20	63.95	64.85	64.85	109	830
13	64.75@.80	64.80	62.85	62.90@.85	62.87	110	792
14	62.50	63.90	62.35	63.70@.60	63.65	204	867
15	63.35@.30	64.90	63.30	64.55@.60	64.57	148	872
16	64.00@63.95	64.40B	63.80	64.00@63.85	63.92	78	875
17	63.87@.65	64.30	63.52	63.95@64.00	63.97	132	892
20	64.05@.10	64.60	63.95A	64.25	64.25	119	906
21	64.30	65.10B	64.10A	64.35@.45B	64.40	258	995
22	64.40	64.82	64.20	64.60	64.60	69	990
23	65.20	66.50	64.95	66.10	66.10	274	1008
24	65.90	66.20	65.70	66.05B@.20	66.12	130	1016
27	66.90	66.90	65.30	65.30@.45B	65.37	253	1118
28	65.30	65.80	65.05	65.45@.55	65.50	271	1151
29	64.85@.80	65.87	64.80	65.87	65.87	207	1149
30	65.95	66.05	65.32	65.60@.40	65.50	210	1241
31	65.40	65.55	63.50	63.50	63.50	580	1293

IN FEBRUARY

3	63.45	63.45	61.50	61.50@.50A	61.50	914	1367
4	61.45@.55	61.70	59.70	60.05@59.90	59.97	1281	1618
5	60.35@.40	60.85	59.97A	60.65@.40	60.52	888	1753
6	60.55	60.85	60.05	60.20A@.05	60.12	551	1700
7	60.10	60.10	59.15	59.55@.35	59.45	585	1761
10	60.55	60.35	59.45	59.65@.85	59.75	381	1813
11	59.70@.80	60.10	59.20	59.45@.70	59.57	636	1929
12	59.90	60.50	59.35	59.35@.45	59.40	643	1943
13	59.40@.45	59.55	58.05	58.40	58.40	1202	2017
14	58.70	59.30	58.40	58.70	58.70	598	2096
17	Exchange Closed; President's Day						
18	58.15	58.15	56.70	56.75@.90	56.82	956	2174
19	56.95@57.05	58.65	56.82	58.20@.35	58.27	1037	2419
20	58.25@.55	58.80	57.80	58.00	58.00	660	2488
21	58.20@.30	59.70	58.20	59.20@.30	59.25	1604	2896
24	59.25@.30	59.70	58.55	58.80@.90	58.85	1289	2928
25	58.50@.45	60.40	58.45	59.45@.30	59.37	2361	3466
26	59.25@.15	59.75	57.90	57.90@58.10	58.00	2132	3566
27	57.80@.65	57.80	56.00	56.00@.00A	56.00	2495	3788
28	56.40@.50	57.25	54.40	55.70@56.00	55.85	3949	3949

IN MARCH

3	55.60@.65	56.95	54.37	56.60@.50	56.55	3234	4073
4	56.30@.25	57.05	55.50	55.50@.65	55.57	3203	4273
5	55.85@.90	56.87	55.80	56.25@.15	56.20	2736	4392
6	56.85@.80	58.00	56.80	57.40@.25	57.32	3763	4370
7	57.55@.45	57.75	56.02	56.20@.40	56.30	2870	4438
10	56.25@.15	57.25	55.60	57.25@.10	57.17	2970	4681

(Continued in Next Column)

FROZEN PORK BELLY FUTURES PRICES

MAY 1986 FUTURES CONTRACT

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
11	57.10@.00	57.75	56.35	57.30@.45	57.37	4071	4622
12	57.00@.15	59.30	57.00	59.10@.25	59.17	4051	4522
13	59.40@.30	59.40	58.55	59.00@58.55	58.77	2741	4517
14	58.80@.60	58.97	58.45	58.95@.85	58.90	1937	4422
17	58.30@.20	60.90	58.05	60.80@.90	60.85	4129	4289
18	60.60@.40	61.67	60.40	61.50@.60	61.55	3724	4196
19	61.35@.30	61.50	60.85	61.15@.25	61.20	2239	4256
20	61.40@.30	61.57	60.55	60.80@.90	60.85	1407	4124
21	60.90@.85	61.25	60.25	60.75@.95	60.85	1487	3857
24	59.75@.70	59.90	58.85	58.85A	58.85	1618	3949
25	58.87@.80	59.85	58.65	59.00@58.85	58.92	2361	4021
26	58.92@.95	58.95	57.25	57.75@.50	57.62	3382	3734
27	57.80@.70	58.20	57.45	57.95@.80	57.87	1316	3685
28	Exchange Closed: Good Friday						
31	57.50@.40	57.60	55.87	55.87@.87A	55.87	2007	3362

IN APRIL

1	55.50@.45	56.35	54.30	56.05@55.90	55.97	2600	3491
2	56.90@.80	56.90	56.02	56.25@.15	56.20	2069	3629
3	56.45@.37	56.45	54.20	54.20@.20A	54.20	2405	3523
4	54.20@.25	54.40	52.20	52.20A	52.20	2685	3513
7	52.00@51.70	53.15	51.20	51.20@.30	51.25	2441	3427
8	52.00@51.95	53.15	51.70	52.35@.60	52.47	2029	3472
9	52.70@.65	53.60	52.25	52.90@53.02	52.95	1683	3507
10	53.32@.20	53.50	50.95	50.95@.95A	50.95	2314	3540
11	51.30@.20	52.92	50.40	52.35@.25	52.30	1997	3472
14	52.20@.10	52.27	50.35	50.85@.90	50.87	1985	3425
15	51.20@.10	51.85	50.50	50.80@51.05	50.92	1503	3453
16	51.40@.20	51.40	49.65	50.10@.30	50.20	1799	3245
17	50.00@.20	52.20	49.90	52.20@.20B	52.20	1848	3054
18	52.67	54.15	52.67	53.55@.70	53.62	1935	2814
21	53.00	53.95	51.85	53.05@52.90	52.97	2003	2445
22	52.70	54.50	52.60	54.50@.40	54.45	1328	2180
23	54.75	54.75	52.92	53.40@.15	53.27	1046	1981
24	53.05@.35	54.00	52.90	53.90@54.00	53.95	763	1823
25	53.90	54.40	53.42	54.10@.20	54.15	504	1667
28	54.20	55.15	53.80	54.60@.50	54.55	723	1434
29	55.10@.25	56.55	55.10	56.55B	56.55	774	1264
30	57.60@.90	58.55	57.15	58.55B	58.55	658	1051

IN MAY

1	58.80@.85	59.30	57.65	59.30	59.30	444	1140
2	59.00	59.25	58.50	58.70@.75	58.72	189	942
5	58.15	60.72	58.15	60.72B	60.72	241	872
6	61.00@.05	61.70	60.50	61.40@.70	61.55	288	768
7	61.00	61.40	60.75A	61.00@60.95A	60.97	140	658
8	62.00	62.97	62.00	62.97B	62.97	96	652
9	64.97	64.97	63.60	64.30B	64.30	151	594
12	63.65	63.85	62.32	62.50@.55	62.52	138	494
13	62.75	64.52	62.50	64.52	64.52	42	471
14	64.12@.10	65.75B	63.90A	65.70@.75B	65.72	107	402
15	65.35	65.40B	64.45A	64.95B	64.95	50	365
16	62.95	63.60B	62.95	62.95A	62.95	40	344
19	62.80	64.95	62.35A	64.55A	64.55	69	283
20	65.10	65.10	63.50	63.50	63.50	203	147
21	63.60	64.30B	61.50	61.50A	61.50	87	70
22	61.40	62.25	59.85A	59.85A	59.85	38	46
23	....	....	....	....	....	....	39
26	Exchange Closed: Memorial Day						
27	....	....	....	....	....	....	....

JULY 1986 FUTURES CONTRACT

IN JANUARY 1986

1	Exchange Closed: New Year's Day						
2	65.60	65.85B	63.95	64.85@65.00	64.92	117	999
3	65.00	65.30B	64.00	64.90	64.90	58	1007
6	65.00	65.50	64.95A	65.35@.50	65.42	114	1047
7	65.57	66.00	65.30	66.00@65.90	65.95	91	1066
8	65.55	65.60	64.80	64.95@65.25	65.10	234	1135
9	65.10	65.25	64.15	64.50@.20	64.35	99	1112
10	63.60@.50	65.20B	63.50	65.00@64.90	64.95	144	1097
13	64.70@.35	64.85	62.95	62.95A	62.95	100	1091
14	62.45@.40	63.40	62.40	63.40	63.40	154	1127
15	63.45@.40	64.35	63.10	63.95@64.30B	64.12	179	1102
16	63.95@.90	64.10	63.65	63.95@64.10B	64.02	77	1079
17	63.90	64.25B	63.50	63.90@64.00B	63.95	37	1071
20	63.75	64.60	63.75	64.60A@.40	64.50	104	1097
21	64.45	64.95	64.20A	64.40@.50B	64.45	132	1124
22	64.35	64.75B	64.10	64.60@.75B	64.67	54	1134
23	64.95	66.25	64.85	66.10@.20	66.15	324	1210
24	66.10	66.30	65.55	66.10@.30	66.20	177	1237
27	66.85@.90	66.90	65.35	65.35@.40	65.37	157	1231
28	65.10@.05	65.75	65.00	65.55A@.40	65.47	160	1260

(Continued in Next Column)

FROZEN PORK BELLY FUTURES PRICES

JULY 1986 FUTURES CONTRACT

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
29	64.92@.80	65.90	64.80	65.90@.75	65.82	135	1295
30	65.75@.82	65.95	65.35	65.70	65.70	61	1302
31	65.25	65.40	63.70	63.70A	63.70	220	1310

IN FEBRUARY

3	63.70@.60	63.70	61.70	61.70@.70A	61.70	494	1334
4	61.40@.50	61.50	59.75	60.00@.25B	60.12	635	1376
5	60.40@.30	60.90	60.20	60.65@.80B	60.72	323	1394
6	60.85@.80	61.20	60.40	60.50@.40	60.45	155	1390
7	60.25	60.45	59.70	59.90@.80	59.85	479	1454
10	59.95	60.72	59.95	60.00@.22B	60.10	217	1445
11	60.15@.20	60.30	59.50	59.85@.95	59.90	147	1465
12	60.15@.20	60.75	59.85	60.00@59.95A	59.97	103	1490
13	60.05@.00	60.10	58.85	59.00@.10	59.05	383	1480
14	59.05@.30	59.90	59.05	59.70@.85	59.77	242	1552
17	Exchange Closed: President's Day						
18	59.05@.00	59.05	57.77	57.85@58.10	57.97	411	1524
19	58.02@57.92	59.55	57.90A	59.15@.35B	59.25	267	1519
20	59.25@.30	59.65	58.75	58.80@59.00	58.90	240	1579
21	58.90@.85	60.40	58.85	59.70@60.02B	59.85	280	1595
24	60.05	60.05	59.15	59.50@.40	59.45	182	1623
25	59.35	60.70	59.15	60.02@.10	60.05	516	1808
26	60.05@.00	60.30	58.60	58.75@.60	58.67	286	1749
27	58.45	58.45	56.67	56.67@.72	56.70	844	1889
28	57.20@.25	58.20	55.40	57.20@.00	57.10	997	1863

IN MARCH

3	56.70	57.80	55.55	57.45@.70	57.57	714	1865
4	57.10@.15	57.90	56.57	56.57@.70	56.65	489	1830
5	56.95	57.85	56.90A	57.20@.10	57.15	256	1797
6	57.90@.85	58.70	57.70	57.80@58.00	57.90	430	1749
7	58.05@.10	58.55	57.10	57.20@.40	57.30	366	1753
10	57.35	58.30	56.77A	58.30@.20	58.25	376	1742
11	58.30	58.75	57.30	58.25@.35	58.30	551	1766
12	58.15@.00	60.00	58.00	60.00@59.85	59.92	707	1750
13	60.10@.00	60.20	59.52	60.00@59.60	59.80	450	1680
14	59.80@.65	59.90	59.40	59.80@.85	59.82	284	1673
17	59.25	61.70	59.05	61.70@.60	61.65	683	1732
18	61.45@.40	62.35	61.40	62.20@.25	62.22	696	1646
19	62.10	62.17	61.60	62.00@.10	62.05	443	1684
20	62.15	62.30	61.50	61.65@.60	61.62	312	1661
21	61.65	61.65	61.02	61.35@.60	61.47	341	1653
24	60.50@.70	60.85	59.47	59.50@.47A	59.50	916	1804
25	59.70@.75	60.95	59.57A	60.15@.00	60.07	984	1983
26	59.90	59.95	58.35	58.90@.75	58.82	1213	2026
27	59.00@.10	59.20	58.55	59.10@58.95	59.02	785	2058
28	Exchange Closed: Good Friday						
31	58.50@.35	58.70	57.02	57.02@.02A	57.02	1090	2153

IN APRIL

1	56.70@.60	57.55	55.55	57.35@.15	57.25	1331	2266
2	58.30	58.30	57.45	57.55@.45	57.50	995	2321
3	57.75@.80	57.85	55.50	55.50@.50A	55.50	967	2402
4	55.60	55.80	53.50	53.50A	53.50	1784	2633
7	52.75@.85	54.65	52.55	52.55@.75	52.65	1844	2781
8	53.15@.30	54.40	53.00	53.60@.80	53.70	1282	2809
9	54.05@53.95	54.80	53.55	54.25@.35	54.30	1128	2919
10	54.60@.50	54.65	52.30	52.30@.30A	52.30	1633	3141
11	52.30@.10	54.22	51.60	53.70@.80	53.75	1368	3098
14	53.65@.70	53.70	51.85	52.25@.35	52.30	1670	3418
15	52.75@.80	53.35	51.90	52.50@.75	52.62	1293	3525
16	52.85@.90	52.90	51.05	51.50@.90	51.70	1819	3665
17	51.40@.30	53.65	51.10	53.65@.55	53.60	2618	3843
18	53.80@.90	55.10	53.80	54.30@.15	54.22	2898	3849
21	53.85@54.00	54.40	52.40	52.85@53.05	52.95	3188	4036
22	53.10@.15	54.90	52.90	54.80@.90	54.85	2990	4089
23	55.30@.20	55.30	53.40	53.60@.75	53.67	3016	4317
24	53.80@.95	54.50	53.47	54.30@.40	54.35	2178	4531
25	54.45@.55	54.95	54.10	54.50@.70	54.60	2141	4664
28	55.00@54.85	55.97	54.40	55.40@.25	55.32	3166	4926
29	55.95@56.10	57.32	55.95	57.32B	57.32	3831	5349
30	58.20@.05	59.32	57.65	59.32@.32B	59.32	3780	4890

IN MAY

1	59.60@.35	59.75	58.15	59.70@.45	59.57	4879	5039
2	59.50@.40	59.50	58.60	58.85@59.00	58.92	2520	5122
5	58.40@.30	60.92	58.30	60.92@.92B	60.92	2633	4942
6	61.35@.20	61.90	60.60	61.60@.90	61.75	3957	5179
7	61.10	61.75	60.80	61.20@.00	61.10	2797	5307
8	62.20@.40	63.10	62.15	63.10@.10B	63.10	1315	5243
9	65.10@.00	65.10	63.85	64.55@.40	64.47	4047	5401
12	63.90@.80	64.00	62.47	62.55@.65	62.60	3093	5287

(Continued in Next Column)

FROZEN PORK BELLY FUTURES PRICES
JULY 1986 FUTURES CONTRACT
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
13	62.75@.90	64.60	62.60	64.60@.60B	64.60	3523	5366
14	64.65@.70	65.95	64.00	65.75@.95	65.85	3654	5492
15	65.75@.80	66.00	64.50	65.02@.15	65.10	2794	5447
16	63.10@.10A	63.85	63.10	63.10@.10A	63.10	1929	5480
19	62.50@.35	65.10	62.35	64.80@.65	64.72	3236	5463
20	65.02@.20	65.20	63.27	63.40@.60	63.50	4241	5702
21	63.75@.80	64.40	61.50	61.50@.50A	61.50	4398	5483
22	61.25@.15	62.10	59.65	60.70@.55	60.62	5261	5460
23	60.50@.60	62.62	60.35	62.62@.62B	62.62	3474	5541
26	Exchange Closed; Memorial Day						
27	64.30@.62B	64.62	63.50	64.62@.62B	64.62	3715	5543
28	65.50@.40	66.62	65.35	66.62@.62B	66.62	3245	5780
29	66.55@.70	67.70	65.65	66.60@67.70	67.15	5489	5843
30	66.85@.70	67.40	65.87	67.00@66.85	66.92	3783	5804

IN JUNE

2	67.10@.00	68.92	66.55	68.92@.92B	68.92	2442	5961
3	68.95@69.25	69.85	67.85	68.60@69.10	68.85	3927	5839
4	68.40@.50	68.85	67.45	68.25@.40	68.32	2995	5639
5	68.35@.25	70.32	67.95	70.32@.32B	70.32	3375	5692
6	70.00@69.85	71.70	69.85	71.35@.60	71.47	3374	5597
9	71.82@.70	71.82	70.40	70.55@.70	70.62	2177	5476
10	70.50@.60	71.25	68.65	68.80@.65	68.72	2800	5216
11	67.85@.70	68.85	67.25	68.70@.50	68.60	2674	5265
12	68.20@.25	68.80	67.00	67.55@.40	67.47	3037	5355
13	67.80	69.45	67.80	69.40@.35	69.37	2371	5248
16	70.25@.20	70.25	68.05	68.10@.40	68.25	2552	5102
17	69.20@.40	69.90	67.50	68.60@.80	68.70	3175	5064
18	68.20@.00	70.70	67.20	70.70@.70B	70.70	3540	5212
19	71.15@.20	72.32	70.90	71.80@72.00	71.90	3399	4665
20	72.45	73.80	72.10	73.25@.50	73.37	2612	4482
23	73.30@.25	74.40	72.35	74.20@.05	74.12	1896	4309
24	76.12@.12B	76.12	76.12	76.12B	76.12	257	4222
25	78.12@.12B	78.12	78.12	78.12B	78.12	298	4130
26	80.12@.12B	80.12	80.12	80.12B	80.12	590	3992
27	82.12@.12B	82.12	82.12	82.12@.12B	82.12	987	3644
30	81.70@.50	83.70	80.12	83.70@.50	83.60	2294	3157

IN JULY

1	82.90@.80	85.50	82.20	85.30@.50	85.40	1983	2784
2	84.50@.40	87.40	84.00	87.40B	87.40	1431	2362
3	88.30@.20	89.40	87.75	89.40B	89.40	945	2085
4	Exchange Closed; Independence Day						
7	90.20@.50	91.40	90.20	91.40@.40B	91.40	294	1953
8	90.90@.75	90.90	89.40	89.40A	89.40	564	1535
9	87.40@.40A	90.20	87.40	90.20@.00	90.10	331	1409
10	90.70	90.70	88.10	88.10@.10A	88.10	433	1235
11	87.40	87.95	86.10	86.10A	86.10	330	1095
14	84.10@.10A	86.00	84.10	85.00@.75	85.37	295	932
15	85.80	87.37	85.80	87.37B	87.37	165	879
16	88.60	89.37	88.10	89.37B	89.37	131	818
17	91.37@.37B	91.37	87.50	87.50A	87.50	326	617
18	89.50	89.50	87.25	88.70@.80	88.75	185	562
21	87.50@.45	87.60	86.75	86.75@87.00	86.87	156	459
22	86.50	86.80B	84.87	84.87A	84.87	194	228
23	84.90	86.87	83.85	86.87@.87B	86.87	174	117
24	86.87	88.20	86.45A	88.10@87.60A	87.85	144	68
25	....	....	....	....	....	5	23
28	....	....	....	....	....	1	8
29	....	....	....	....	....	....	3
30	....	....	....	....	....	....	....

AUGUST 1986 FUTURES CONTRACT
IN JANUARY 1986

1	Exchange Closed; New Year's Day						
2	63.55	63.55	61.70A	62.10@.05	62.07	48	452
3	63.10	63.10	61.50	62.20	62.20	18	462
6	63.00	63.00	62.55A	62.70B@63.00	62.85	14	471
7	63.10	63.45	63.05A	63.40A	63.40	17	471
8	63.20	63.20	62.45	62.45	62.45	16	473
9	62.50	62.80	61.75	61.80	61.80	38	480
10	61.40@.30	62.75	61.30	62.42A	62.42	15	487
13	62.00	62.50	60.75	60.80@.75	60.77	65	482
14	60.55@.45	61.25	60.30	61.05	61.05	41	481
15	61.50	62.20	61.50	61.60A	61.60	26	469
16	61.60	61.75	61.30A	61.57B@.75	61.65	19	472
17	61.52	62.10B	61.40A	61.55A	61.55	10	476
20	61.90	62.35	61.90	61.90A	61.90	13	480
21	62.10	62.70	61.90	61.90	61.90	11	482
22	62.17	62.55	62.00	62.25@.30B	62.27	28	475
23	62.90	63.95	62.85	63.80	63.80	64	467
24	63.60	63.80	63.40	63.80	63.80	84	475
27	64.50@.60	65.00	63.12	63.12	63.12	65	458

(Continued in Next Column)

FROZEN PORK BELLY FUTURES PRICES
AUGUST 1986 FUTURES CONTRACT
IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
28	63.05	63.25	62.90	63.15@.10	63.12	42	451
29	62.65@.55	63.40	62.55	63.40	63.40	56	484
30	63.80	63.80	63.15A	63.25	63.25	36	494
31	62.90	63.27	61.35	61.35	61.35	92	508

IN FEBRUARY

3	61.50@.40	61.50	59.52	59.52	59.52	83	522
4	59.52@.55	59.55	57.87A	58.05@57.87A	57.97	174	547
5	58.55	59.10	58.40	58.55A	58.55	57	548
6	59.00	59.50	58.62	58.62	58.62	92	566
7	58.40@.35	58.95	58.20	58.22@.20	58.22	53	551
10	58.55@.75	59.20	58.55	58.62A	58.62	29	551
11	58.60	58.65B	57.95	58.37B	58.37	20	549
12	59.25	59.40	58.32A	58.32A	58.32	28	516
13	58.40@.45	59.00B	57.60	57.65@.60	57.62	110	538
14	58.00@.10	58.90	58.00	58.55@.30	58.42	175	540
17	Exchange Closed; President's Day						
18	58.00	58.05	56.50	57.15@.20	57.17	124	555
19	57.20@.25	58.60	57.20	58.40A	58.40	102	557
20	58.60	58.60	57.90	57.90@58.25B	58.07	45	559
21	58.40	59.32	58.25	59.10@.15	59.12	66	567
24	59.20@.05	59.20	58.15A	58.40	58.40	132	589
25	58.50@.40	59.30B	58.30	58.75A	58.75	151	603
26	58.95	59.15	57.45	57.45	57.45	80	629
27	57.35	57.35	55.62A	55.70@.62A	55.67	187	684
28	55.90@.80	57.50	54.30	55.85A@.50	55.67	222	713

IN MARCH

3	55.60@.70	57.00	54.50	56.60@57.00	56.80	185	770
4	56.05@.00	56.60B	55.55	55.55	55.55	127	748
5	56.00	56.70	55.80A	56.05A	56.05	65	758
6	56.80@.90	57.40B	56.40	57.00	57.00	149	784
7	57.10@.20	57.30	56.10	56.35	56.35	46	791
10	56.50	57.40B	55.80	57.30@.40B	57.35	74	818
11	57.25@.35	57.75	56.45A	57.20A@.00	57.10	110	857
12	56.65	58.70	56.65	58.50	58.50	212	819
13	58.70@.75	59.10	58.25	58.45@.30	58.37	90	813
14	58.60@.65	58.70	58.20A	58.70@.60A	58.65	51	801
17	58.50	60.60	58.25	60.55@.60	60.57	275	828
18	60.25	61.25	60.25	61.05@.10	61.07	197	856
19	61.00	61.00	60.45	60.75@.87B	60.82	111	866
20	61.00	61.00	60.25	60.52B	60.52	118	903
21	60.40	60.50	59.70	60.40@.50	60.45	216	886
24	59.75@.30	59.75	58.45	58.45@.45A	58.45	207	924
25	58.40	59.60B	58.40	58.85@.75A	58.80	264	976
26	58.77	58.85	57.40	57.75@.80	57.77	215	1000
27	57.75	58.15	57.50	58.00	58.00	211	1061
28	Exchange Closed; Good Friday						
31	57.30	57.30	56.00	56.00A	56.00	214	1082

IN APRIL

1	55.65	56.25	54.55	56.05@.17B	56.10	374	1112
2	56.80	57.00	56.15	56.35@.50	56.42	254	1157
3	56.75	56.75	54.42	54.42A	54.42	220	1165
4	54.35@.42	54.65	52.42	52.42A	52.42	477	1235
7	51.90	53.45B	51.50	51.60@.50	51.55	474	1173
8	52.35@.40	53.25	52.00	52.27@.55B	52.40	254	1185
9	52.85	53.75B	52.40	53.10B@.25B	53.17	235	1216
10	53.60@.55	53.60	51.17	51.17@.17A	51.17	436	1304
11	50.80@.75	53.05	50.50	52.37B@.65	52.50	485	1376
14	52.50	52.50	50.80	51.35@.20	51.27	300	1474
15	51.70	52.20	50.85	51.35@.55B	51.45	196	1407
16	51.80	51.80	50.02	50.10	50.10	317	1446
17	49.90	52.10	49.90	52.10B	52.10	331	1425
18	52.60	53.60	52.15	52.75@.90	52.82	530	1479
21	52.65@.50	52.95	50.90	51.20@.35B	51.27	380	1475
22	51.50	53.25	51.30	53.10@.25	53.17	506	1420
23	53.65	53.65	51.95	52.40@.10	52.25	477	1438
24	52.40	52.90	51.75	52.30@.40	52.35	401	1554
25	52.40@.50	52.87B	52.00	52.30@.35B	52.32	197	1552
28	52.70	53.80	52.30	53.45@.25	53.35	335	1595
29	54.10@.40	55.35	54.10	55.35B	55.35	817	1710
30	56.70	57.35	55.80	57.35@.35B	57.35	828	1768

IN MAY

1	57.60	58.05	56.05	57.90@.50	57.70	1355	1853
2	57.50@.40	57.50	56.60	56.90@57.00	56.95	471	1854
5	56.40@.25	58.95	56.25	58.95B	58.95	794	1899
6	59.40	59.60	58.47	59.25@.50	59.37	900	1806
7	59.20@58.95	59.20	58.05	58.40@.05	58.22	595	1918
8	59.50	60.22	59.45A	60.22B	60.22	288	1869
9	62.22	62.22	60.85	61.65@.80	61.72	954	1913

(Continued in Next Column)

FROZEN PORK BELLY FUTURES PRICES
AUGUST 1986 FUTURES CONTRACT
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
12	61.00	61.25	59.85	60.05@59.95	60.00	588	1822
13	60.10	62.00	60.10	62.00B	62.00	759	1803
14	62.10@.00	63.00	61.25	62.75@63.00	62.87	919	1832
15	62.80@.85	63.05	61.80	62.25@.35	62.30	722	1926
16	60.30	61.15	60.30	60.30@.40	60.35	743	2009
19	59.95@.75	62.35	59.75	62.15@.10	62.12	867	2009
20	62.30@.50	62.70	61.25	61.40@.25	61.32	1186	2293
21	61.40@.65	62.30	59.32	59.32@.40	59.37	974	2275
22	59.40@.20	60.20	58.02	59.30@.00	59.15	1242	2404
23	59.10	61.15	58.85	61.15@.00	61.07	767	2405
26	Exchange Closed; Memorial Day						
27	62.60@63.07B	63.07	61.85	62.65@.60	62.62	2068	2709
28	63.10@.05	64.62	63.02	64.62@.62B	64.62	1799	2954
29	64.55@.40	65.50	63.55	64.50@.75	64.62	2184	3088
30	64.65@.50	65.30	63.75	64.80@.65	64.72	1660	3012

IN JUNE

2	64.80@.72	66.72	64.45	66.72B	66.72	847	3049
3	67.00@66.90	67.70	66.10	67.20@66.80	67.00	1960	3198
4	66.70@.60	67.20	65.75	66.35@.55	66.45	1286	3266
5	66.65@.55	68.45	66.00	68.45@.45B	68.45	1808	3262
6	68.10@67.95	69.70	67.95	69.55@.65	69.60	2114	3311
9	69.55@.60	69.75	68.60	68.85@.75	68.80	1524	3373
10	68.70@.60	69.25B	66.95	67.10@66.95	67.02	1880	3368
11	66.00@65.85	67.00	65.75	66.60@.75	66.67	1777	3531
12	66.40@.45	67.00	65.35	65.90@.70	65.80	1495	3611
13	66.25@.30	67.80	66.20	67.80@.80B	67.80	1253	3511
16	69.00@.05	69.05	66.65	66.80@.95	66.87	1972	3613
17	67.70@.75	68.50	66.10	67.20@.30	67.25	2602	3887
18	66.70@.65	69.25	65.75	69.25@.25B	69.25	2917	4232
19	69.60	70.50	68.95	69.40@.80	69.60	2304	4493
20	70.05@.15	70.85	69.65	70.15@69.85	70.00	1907	4505
23	70.00	70.75	69.15	70.55@.35	70.45	1739	4390
24	72.45@.45B	72.45	72.45	72.45B	72.45	575	4358
25	74.45@.45B	74.45	74.45	74.45B	74.45	275	4320
26	76.45@.45B	76.45	76.45	76.45B	76.45	690	4487
27	78.45@.45B	78.45	78.45	78.45@.45B	78.45	766	4427
30	78.45@.10	80.45	76.60	80.40@.45B	80.42	3513	4833

IN JULY

1	80.05@79.95	82.20	79.30	82.20@.00	82.10	3889	5075
2	80.40@.30	84.10	80.30	84.10B	84.10	3401	5006
3	84.90@85.05	86.10	84.10	86.10@.10B	86.10	3258	4914
4	Exchange Closed; Independence Day						
7	86.90@87.00	88.10	86.65	88.10@.10B	88.10	1398	4946
8	87.10@86.60	87.45	86.10	86.10@.10A	86.10	2662	4723
9	84.10@.10A	87.10	84.10	86.85@87.00	86.92	2317	4834
10	87.30@.40	87.50	84.92	84.92@.92A	84.92	3646	4710
11	84.35@.80	85.25	83.02	83.50@.10	83.30	3017	4632
14	82.55@.30	84.00	81.55	82.95@83.40	83.17	2840	4643
15	83.75@84.00	85.17	83.70	85.17B	85.17	2708	4480
16	86.40@.80	87.17	86.05	87.17@.17B	87.17	1224	4464
17	89.17@.17B	89.17	85.22	85.35@.22	85.30	3707	4403
18	86.90@87.20	87.27	85.00	85.85@86.00	85.92	2345	4422
21	85.40@.00	85.40	83.92	84.60@.80	84.70	2793	4290
22	84.00@.20	84.80	82.70	82.70@.70A	82.70	2406	4133
23	83.10@.00	83.85	80.85	83.40@.20	83.30	4596	3908
24	83.25@.10	84.20	81.85	83.60@.10	83.35	3377	3786
25	83.25@.15	85.35	82.30	85.35B	85.35	2730	3477
28	87.10@.35	87.35	86.50	87.35B	87.35	1918	3169
29	87.35@.15	87.70	85.35	85.35@.35A	85.35	2365	3066
30	84.00@83.70	84.45	83.35	83.35@.35A	83.35	1852	2850
31	81.35@.35A	83.10	81.35	81.45@.70	81.57	2163	2396

IN AUGUST

1	82.90@.75	83.57	81.90	83.57B	83.57	1130	2216
4	85.57@.57B	85.57	83.00	83.25@.70	83.47	1411	1836
5	84.50@85.00	85.30	81.52	81.70@82.15	81.92	1278	1739
6	81.00@.20	82.50	79.92	79.92@.92A	79.92	1032	1536
7	80.70	81.92	80.70	81.40@.10	81.25	827	1400
8	81.25@.15	81.95	79.60	80.90@.65	80.77	552	1259
11	80.20	80.50	78.77	78.77A	78.77	446	1146
12	79.25	79.45	77.40	78.25@.00	78.12	513	988
13	79.00	79.65	77.95	78.30@.52	78.40	351	877
14	80.00	80.25	78.35	79.00@78.75	78.87	170	800
15	79.60@80.45	80.75	79.45	80.27@.50	80.37	241	737
18	80.20	82.30	80.20	82.30	82.30	233	603
19	83.10	83.10	80.50	80.75@.60	80.67	232	475
20	80.50	81.90	79.52	81.50	81.50	158	375
21	82.30@.45	82.97	81.50	82.70B@.90	82.80	180	253
22	82.85	83.65	81.80	82.20@.00	82.10	205	64
25	....	....	....	....	....	21	46
26	....	....	....	....	....	....	46

(Continued in Next Column)

FROZEN PORK BELLY FUTURES PRICES
AUGUST 1986 FUTURES CONTRACT
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
27	....	....	....	....	....	....	46
28	....	....	....	....	....	....	43
29	....	....	....	....	....	....	....

FEBRUARY 1987 FUTURES CONTRACT
IN FEBRUARY 1986

11	61.25	61.65	61.25	61.65	61.65	....	....
12	62.25	62.40	61.80A	61.95A	61.95	7	4
13	62.10	62.50B	61.60	61.75B	61.75	8	9
14	61.10	61.50	61.00	61.00	61.00	15	19
17	Exchange Closed; President's Day						
18	60.25	60.40	59.60	59.60	59.60	9	26
19	59.60	60.80B	59.50A	60.80B	60.80	4	27
20	61.07	61.50	61.00A	61.05B@.50	61.27	13	33
21	61.40	61.50	61.22A	61.47B	61.47	57	57
24	61.45	61.45	60.50	60.97B	60.97	8	59
25	61.00	61.50	61.00	61.10A	61.10	29	70
26	61.50	61.50	60.25A	60.50	60.50	16	80
27	60.05	60.05	59.50	59.75B	59.75	13	82
28	60.25	61.25B	59.30A	60.75	60.75	26	91

IN MARCH

3	60.30	61.10	60.25	60.60B	60.60	56	121
4	60.25	60.70B	59.90	59.90	59.90	35	132
5	60.00	60.20B	59.55A	59.55A	59.55	3	126
6	60.80	60.90	60.25A	60.25A	60.25	6	132
7	60.75	60.75	59.50	59.50	59.50	11	132
10	59.45	59.80	59.05A	59.80	59.80	13	138
11	60.00@.10	60.25	59.00	59.40	59.40	43	149
12	59.40	60.65	59.40	60.65	60.65	30	165
13	60.50	61.05B	60.25	60.80	60.80	36	179
14	60.90	61.40	60.70A	61.30B	61.30	22	177
17	61.30	62.02B	61.20	61.90@62.02B	61.95	110	219
18	62.10@.20	62.40	61.70A	62.15A	62.15	88	261
19	62.10	62.35	61.77A	61.80@62.00B	61.90	69	286
20	62.00	62.00	61.30A	61.97B	61.97	79	327
21	61.95	61.95	61.20	61.30A@.40	61.35	54	346
24	60.40	62.00	60.40	60.95	60.95	160	436
25	61.25	61.95	61.10	61.70	61.70	100	460
26	61.50	61.85	61.30	61.70	61.70	166	490
27	62.10@.20	62.45	62.00	62.37	62.37	182	505
28	Exchange Closed; Good Friday						
31	62.50@.60	62.60	61.20A	61.50	61.50	240	547

IN APRIL

1	61.50	62.00	60.55	61.75@.65A	61.70	188	625
2	62.20@.30	62.40	61.22A	61.22A	61.22	171	629
3	61.75	61.75	59.65	59.90B@60.10	60.00	89	612
4	60.00@.20	60.20	58.52	58.55@.80	58.67	141	618
7	58.15	59.10B	58.00	58.00@.10	58.05	129	619
8	58.55	58.65	57.80	57.85B@58.10	57.97	81	630
9	58.40	58.85	57.85A	58.55A	58.55	62	629
10	58.40	58.65	57.00	57.00@.20B	57.10	126	664
11	57.00	59.00	57.00	58.27B	58.27	70	660
14	58.25@.35	58.50	57.30	57.60@.70	57.65	167	705
15	57.95	58.60B	57.35	57.45@.50	57.47	104	726
16	57.50	57.85B	56.40	56.95B	56.95	141	787
17	56.90	58.50	56.55	58.25	58.25	125	817
18	58.75	59.15	58.15	58.15@.20	58.17	184	898
21	58.15	58.50	56.50	56.80@57.00	56.90	122	902
22	57.10@.25	58.40	57.10	58.40	58.40	186	941
23	58.60@.80	58.80	57.10A	57.25@.40	57.32	85	953
24	57.80	58.15	57.35A	58.05@.15	58.10	85	967
25	58.10@.20	58.35	57.25	57.50@.70	57.60	180	996
28	57.70@.90	58.85	57.50	57.95	57.95	225	1050
29	59.00	59.50	58.00	59.00	59.00	467	1209
30	59.20@.10	61.00	58.70	60.85@.90	60.87	614	1237

IN MAY

1	59.30@.20	60.65	58.95	60.10@.00	60.05	557	1312
2	60.10@59.90	60.10	59.42	59.50B@.55	59.52	263	1294
5	59.40@.30	61.37	59.30	60.75@.90	60.82	503	1476
6	60.95	61.00	59.32	59.50@.32	59.42	558	1505
7	59.35	59.75	57.50	57.75@.65	57.70	414	1411
8	58.10@.00	59.70	58.00	59.70B	59.70	515	1448
9	61.50	61.50	59.60	60.20A@59.80	60.00	557	1440
12	59.70@.40	60.05	58.75	58.90@.75	58.82	388	1339
13	59.00@.10	60.50	59.00	59.95@60.00	59.97	301	1353
14	60.00@.10	60.40	59.45	60.40@.30	60.35	271	1348
15	60.35@.15	60.35	59.35	59.40	59.40	208	1345
16	58.40@57.95	58.90	57.95	58.30@.50	58.40	280	1346

(Continued in Next Column)

FROZEN PORK BELLY FUTURES PRICES
FEBRUARY 1987 FUTURES CONTRACT
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
19	58.40@.30	60.30	58.20A	59.60@.70	59.65	328	1379
20	59.75@.80	60.25	59.40	59.40@.60	59.50	271	1384
21	60.00	60.35	58.00	58.60@.85	58.72	464	1496
22	58.70@.50	59.60	58.15	58.50@.70	58.60	442	1519
23	58.60@.55	60.15	58.55	60.05@59.90	59.97	324	1587
26	Exchange Closed: Memorial Day						
27	60.60	61.00	60.05	60.75@.62	60.67	499	1581
28	60.90	61.90	60.70	61.75@.45	61.60	531	1600
29	61.55	61.80	59.60	60.00@.10	60.05	523	1621
30	59.50	60.55	59.05	59.70@.85	59.77	433	1609

IN JUNE

2	59.85	61.77	59.27	61.15@60.80	60.97	675	1753
3	60.75	61.00	59.55	59.80@.55	59.67	574	1694
4	59.40@.25	59.60	58.30	58.50@.30	58.40	573	1636
5	58.20@.10	58.60	57.55	58.40@57.95	58.17	582	1575
6	57.80@.57	57.97	56.95	57.85@.97	57.92	877	1589
9	58.15	59.92	58.15	59.85@.50	59.67	616	1650
10	59.90@60.05	60.70	59.32	59.80@.90	59.85	461	1633
11	60.05	60.05	57.85	58.10@.30	58.20	795	1667
12	58.30@.27	58.90	57.95	58.50@.20	58.35	415	1606
13	58.40@.35	59.20	58.20	58.65@.35	58.50	416	1656
16	58.55	59.20	58.45	59.10@.20	59.15	413	1670
17	59.50	59.92	58.90	59.80@.60	59.70	334	1645
18	59.30	60.80	58.67	60.55@.70	60.62	502	1676
19	60.90@.80	62.62	60.00	62.62B	62.62	988	1706
20	63.60@.90	64.62	63.45	64.62@.62B	64.62	764	1757
23	65.00@.20	65.20	63.15	63.40@.70	63.55	683	1741
24	65.55@.55B	65.55	65.55	65.55B	65.55	347	1972
25	67.55@.55B	67.55	67.55	67.55B	67.55	361	2107
26	69.55@.55B	69.55	69.25	69.55@.55B	69.55	807	2240
27	70.65@.30	71.40	69.70	70.90@71.10	71.00	1441	2549
30	70.00	70.00	69.00	69.70@.55	69.62	1080	2510

IN JULY

1	68.50@.00	69.85	68.00	69.20@.50	69.35	1083	2492
2	69.25@68.90	71.00	68.60	70.55@.40	70.47	1039	2460
3	70.80@.95	72.30	70.20	72.15@.00	72.07	969	2637
4	Exchange Closed: Independence Day						
7	72.82@73.10	74.07	72.60	73.00@.05	73.02	1064	2515
8	72.75	74.10	71.10	71.20@.10	71.15	1868	2386
9	70.40	72.70	69.75	72.45@.70	72.57	1549	2469
10	72.87@73.40	73.80	71.60	72.95@.70	72.82	1441	2526
11	72.60@73.35	73.80	72.60	73.40@.65	73.52	879	2608
14	72.80@.42	75.25	72.10	75.00@.25	75.12	987	2773
15	75.60	76.90	75.45	76.80@.90	76.85	1436	3089
16	77.50	78.85	77.20	78.85@.85B	78.85	1106	3155
17	80.00@79.70	80.32	76.85	76.85A	76.85	1949	3277
18	77.00@.40	77.90	75.25	75.85@76.00	75.92	1309	3326
21	75.90@.20	77.50	74.90	77.10@.40	77.25	1421	3408
22	76.90@.95	78.25	75.65	76.80@.95	76.87	2030	3494
23	77.00@.30	78.87	77.00	78.87@.87B	78.87	1882	3822
24	78.87@.50	80.80	78.05	79.55@.50	79.52	2353	3936
25	79.60@.45	80.10	78.40	79.85@.95	79.90	2058	4260
28	80.40@.60	81.85	80.25	81.50@.80	81.65	2077	4560
29	81.25@.05	81.47	79.65	79.65@.65A	79.65	2245	4763
30	78.85@.60	79.20	77.65	77.65@.65A	77.65	2201	4839
31	77.15@.40	78.90	75.70	77.80@.45	77.62	4337	4858

IN AUGUST

1	78.00@77.90	79.35	77.82	79.00@78.90	78.95	2507	4774
4	78.85@.70	79.50	77.05	77.80@.95	77.87	2885	4936
5	78.20@.10	78.40	75.87	75.87@.87A	75.87	3188	5081
6	74.40@.70	75.55	73.87	73.87@.87A	73.87	3663	4667
7	74.25@.00	75.10	73.05	73.30@.10	73.20	4634	4273
8	73.40@.50	74.20	72.80	73.80@.60	73.70	2327	4281
11	73.80@.70	73.80	72.00	72.45@.15	72.30	2553	4613
12	72.25@.45	74.30	72.25	74.30@.30B	74.30	2600	4532
13	74.45@.60	75.75	73.65	74.85@75.20	75.02	3227	4592
14	75.10@.20	75.65	73.60	73.75@.60	73.67	2333	4754
15	74.00@.15	74.90	73.70	74.30@.50	74.40	1559	4607
18	74.10@.25	76.40	73.30	75.60@76.40	76.00	3677	4961
19	75.80@.60	76.00	74.57	75.05@74.80	74.92	2651	5168
20	74.60@.50	76.92	74.30	76.30@.50	76.40	3461	5366
21	76.70@.50	77.10	75.60	76.20@.05	76.12	3138	5622
22	76.15@.00	76.65	74.12	74.12@.12A	74.12	2782	5611
25	73.85@.60	74.45	72.15	72.15@.20	72.17	3650	5512
26	72.00@71.80	73.85	71.80	73.85@.75	73.80	3210	5653
27	74.00@.30	74.90	73.35	73.35@.50	73.42	3700	5633
28	73.60@.45	74.00	73.05	73.75@.90	73.82	2611	5710
29	73.60@.50	75.82	73.40	75.82@.82B	75.82	3540	5856

FROZEN PORK BELLY FUTURES PRICES
FEBRUARY 1987 FUTURES CONTRACT
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day						
2	76.50@77.60	77.82	76.50	77.82@.82B	77.82	3273	6164
3	79.30@.15	79.82	78.75	79.82@.82B	79.82	3229	6324
4	79.90@.80	81.10	79.80	80.90@.70	80.80	4117	6423
5	80.25@.10	80.40	79.05	79.80@.60	79.70	2901	6596
8	79.70@.55	81.70	78.05	78.80@.65	78.72	5452	6664
9	79.00@78.75	79.70	77.65	79.10@78.90	79.00	4065	6373
10	78.50@.00	78.75	77.30	77.60@.95	77.77	3619	6231
11	77.30	79.77	76.90	79.77@.77B	79.77	3704	6311
12	80.20	80.70	78.00	78.00@.10	78.05	3961	5982
15	77.05@76.85	77.95	76.45	77.35@.10	77.22	3806	5726
16	76.30@.20	77.50	75.75	76.10@75.95	76.02	4511	5554
17	76.15@.35	77.35	76.15	76.90@77.10	77.00	3734	5315
18	77.20@.50	77.70	76.30	76.80@.95	76.87	2772	5396
19	76.87@.80	78.40	76.50	77.30@.55	77.42	2703	5531
22	75.75@.50	75.90	75.42	75.42@.42A	75.42	1819	5253
23	73.42@.42A	73.95	73.42	73.42@.42A	73.42	2065	4930
24	72.50@.20	73.55	71.42	71.42@.42A	71.42	3834	5141
25	70.65@.75	71.05	69.42	69.42@.42A	69.42	3882	4938
26	69.70@.90	70.30	68.20	68.35@.60	68.47	4428	4749
29	69.00@.10	69.50	68.25	68.75@.85	68.80	2498	4845
30	68.80@.90	69.50	67.62	67.85@.62	67.75	3320	4801

IN OCTOBER

1	68.10@67.90	69.50	66.75	69.45@.15	69.30	4362	4951
2	69.42@.30	69.70	67.30	67.30@.30A	67.30	3538	4795
3	65.70@.40	65.97	65.30	65.60@.40	65.50	2796	4803
6	65.80@.85	66.60	65.35	65.90@.70	65.80	2635	4906
7	67.00@.10	67.70	66.60	67.60@.50	67.55	2568	4717
8	67.90@.70	67.95	65.55	65.60@.80	65.70	2872	4676
9	65.85@.95	67.50	65.25	66.40@65.95	66.17	3742	4745
10	66.30@.40	66.65	65.40	66.40@.25	66.32	2643	4663
13	65.95@.70	67.20	64.95	66.85@67.05	66.95	2018	4650
14	67.40@.60	68.95	67.40	68.95@.95B	68.95	2075	4674
15	70.05@69.90	70.80	69.25	69.85@70.15	70.00	4606	4707
16	69.45@.20	70.10	69.10	69.50@.70	69.60	3028	4782
17	70.20@.00	70.20	69.25	69.65@.50	69.57	2817	4976
20	69.60@.55	71.10	69.55	69.85@.70	69.77	3139	4932
21	69.00@68.40	69.00	67.77	67.77@.77A	67.77	2924	4882
22	67.50@.30	67.95	66.65	67.65@.50	67.57	3615	4660
23	66.60@.40	67.70	66.40	66.60@.95	66.77	3151	4775
24	67.75@.90	67.90	66.60	66.60@.70	66.65	2067	4636
27	68.25@.65	68.65	68.25	68.65B	68.65	1460	4594
28	70.00@.25	70.25	69.17	70.15@.05	70.10	2981	5069
29	70.40@.50	71.35	69.75	71.15@.00	71.07	4460	5487
30	70.30@.50	70.55	69.65	70.20@.00	70.10	3048	5553
31	69.45@.25	69.97	68.10	68.10@.10A	68.10	3207	5384

IN NOVEMBER

3	66.10	66.80	66.10	66.10@.10A	66.10	4222	5377
4	66.20@.30	66.90	65.25	66.30@.60	66.45	5543	5450
5	66.70@.50	67.30	65.90	66.95@.82	66.87	3626	5436
6	66.75@.85	67.25	66.50	67.00@66.75	66.87	2768	5714
7	66.80@.90	67.05B	64.87	64.87@.87A	64.87	3938	5858
10	64.30@.17	66.50	64.07	66.50@.20	66.35	4188	5765
11	66.80@.90	67.60	66.40	67.45@.25	67.35	3865	5689
12	67.30@.10	68.10	66.95	67.85@68.10	67.97	3188	5635
13	69.15@.00	69.92	68.65	68.70@.90	68.80	5408	5812
14	68.90@.80	69.35	68.50	68.95@69.10	69.02	3048	5777
17	69.10@.00	69.25	67.20	67.80@.90	67.85	3551	5564
18	67.65@.75	69.85	67.65	69.85@.85B	69.85	3460	5818
19	70.25@.45	71.85	70.20	71.35@.55	71.45	5496	6057
20	71.75@.60	73.40	71.45	72.80@73.40	73.10	5077	6125
21	72.65@.90	73.35	72.40	73.30@.20	73.25	3056	5955
24	73.00@72.90	73.45	72.52	73.10@72.90	73.00	2521	5975
25	72.60@.70	74.80	72.15	72.40@.35	72.37	4903	6123
26	72.10@.25	73.05	71.60	72.05@.10	72.07	3368	6031
27	Exchange Closed: Thanksgiving Day						
28	72.25@.15	73.67	72.15	73.55@.67	73.60	1785	5960

IN DECEMBER

1	73.40@.35	74.25	73.10	73.80@.60	73.70	3166	6178
2	73.45@.35	73.45	71.75	72.30@.70	72.50	4444	6233
3	72.65@.50	73.17	70.50	70.50@.50A	70.50	4981	6112
4	70.20@.05	72.00	69.62	71.90@.70	71.80	4835	6195
5	72.50@.60	72.85	71.10	72.80@.60	72.70	4507	6314
8	73.25@.10	73.35	71.05	71.60@.30	71.45	3223	6283
9	71.45@.35	72.30	70.20	72.30@.10	72.20	4404	6281
10	72.10@71.90	72.90	71.90	72.40@.30	72.35	3184	6301
11	72.10@71.85	72.10	70.40	71.00@70.80	70.90	4197	6283
12	71.30@.10	71.30	69.80	70.00@69.80	69.90	3358	6206
15	69.45@.20	69.50	68.20	68.45@.60	68.52	4870	5938
16	68.40@.30	69.40	68.00	69.00@.20	69.10	3907	5431

(Continued in Next Column)

FROZEN PORK BELLY FUTURES PRICES
FEBRUARY 1987 FUTURES CONTRACT

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
17	69.10@.00	69.60	68.40	68.60@.40	68.50	2516	5414
18	68.50@.30	68.85	68.15	68.65@.50	68.57	1828	5391
19	68.90@69.10	69.40	68.52A	68.60@.97	68.77	1441	5215
22	68.75	68.75	68.77	66.77@.77A	66.77	2202	4912
23	67.70@.50	67.95	65.85	66.10@65.85	65.97	3258	5297
24	66.15@.25	66.70	65.75	66.00@65.75	65.87	1503	5387
25	Exchange Closed: Christmas						
26	66.40@.55	66.60	66.10	66.50@.60	66.55	853	5419
29	66.45@.30	66.62	65.65	65.95@66.15	66.05	1514	5461
30	65.90@.80	68.05	65.20	68.05@.05B	68.05	3010	5212
31	68.00	68.30	66.55	66.75@.95	66.85	2698	5301

MARCH 1987 FUTURES CONTRACT

IN MARCH 1986

25	60.90	61.70B	60.90	61.70B	61.70	2	....
26	....	....	61.50A	61.70N	61.70	....	....
27	62.00	62.15B	62.00	62.15B	62.15	2	1
28	Exchange Closed: Good Friday						
31	....	....	61.40A	61.77A	61.77	....	....

IN APRIL

3	60.65	60.65	59.80A	59.90A	59.90	1	1
4	59.90	59.90	58.20A	58.20A	58.20	6	7
7	58.00	58.70B	57.65A	57.65A	57.65	5	12
8	58.40	58.40	57.50A	57.50B@.70	57.60	7	17
9	58.37	58.45B	58.22A	58.37@.22A	58.30	3	20
10	57.75	57.75	56.80A	56.85A	56.85	1	21
11	....	58.65B	....	57.90B	57.90	1	22
14	57.25	58.00B	57.15A	57.15A	57.15	1	23
15	58.10	58.30B	57.05A	57.15A	57.15	4	23
16	57.00	57.55B	56.30A	56.60A	56.60	1	24
17	....	57.90B	....	57.90B	57.90	....	24
18	....	58.80B	57.85A	57.85A	57.85	....	24
21	57.70	58.20B	56.30A	56.50A	56.50	16	29
22	....	58.00B	....	58.00B	58.00	....	24
23	57.75	58.05B	57.00A	57.00A	57.00	1	24
24	....	57.80B	....	57.70B	57.70	....	24
25	57.30	57.90B	57.10A	57.30	57.30	1	25
28	58.25	58.40B	57.20A	57.65A	57.65	1	26
29	57.90	58.75B	57.90	58.70B	58.70	2	28
30	60.50	60.70	60.00	60.70B	60.70	4	32

IN MAY

1	60.40	60.40	59.50A	59.70	59.70	9	34
2	59.70	59.70	59.00A	59.00A	59.00	3	36
5	60.95	61.00	60.25A	60.25A	60.25	2	38
6	60.00	60.30B	58.80A	58.80A	58.80	2	37
7	58.80	58.80	56.80A	57.15A	57.15	16	43
8	59.00	59.15B	59.00	59.15B	59.15	9	41
9	59.90	60.15	59.30A	59.30A	59.30	22	42
12	59.40	59.40	58.25A	58.25A	58.25	3	40
13	58.85	59.90B	58.85	59.45@.35A	59.40	18	40
14	59.40	60.00	59.30A	59.60A	59.60	14	50
15	59.50	59.50	58.60A	58.60A	58.60	2	52
16	58.00@.10	58.10	57.70A	57.70A	57.70	5	53
19	59.50	59.60B	58.70A	58.70A	58.70	5	56
20	....	....	....	58.65A	58.65	....	55
21	58.05	59.25B	57.50A	57.50A	57.50	3	53
22	58.25	58.60B	57.65A	57.65A	57.65	2	54
23	....	59.65B	....	59.65B	59.65	....	54
26	Exchange Closed: Memorial Day						
27	60.10@.30	60.50	59.50A	59.65A	59.65	5	54
28	60.80	61.50	60.50A	60.55A	60.55	16	63
29	60.55	60.55	59.25	59.25	59.25	29	86
30	59.07	59.07	58.60A	58.80A	58.80	5	86

IN JUNE

2	60.00	60.80B	59.82A	59.82A	59.82	5	86
3	60.00	60.00	58.50A	58.50A	58.50	4	89
4	58.00	58.00	57.30	57.30	57.30	20	71
5	....	57.80B	56.90A	56.90A	56.90	3	69
6	56.90	57.40B	56.60	57.00B@.30	57.15	22	74
9	57.40	59.15	57.40	58.80A	58.80	30	87
10	59.20	60.00	58.75A	59.00	59.00	18	91
11	59.65	59.65	57.10	57.35	57.35	15	95
12	57.75	58.10B	57.75	58.10B	58.10	4	97
13	58.25	58.80B	57.90A	58.00A	58.00	6	98
16	58.50	58.50	58.20A	58.50	58.50	3	96
17	59.05	59.40B	58.30A	59.20A	59.20	3	95
18	59.10	59.90	58.60	59.40A	59.40	16	98
19	61.40	61.40	59.25A	61.40@.40B	61.40	2	98
20	63.40	63.40	63.30A	63.40B	63.40	1	99

(Continued in Next Column)

FROZEN PORK BELLY FUTURES PRICES
MARCH 1987 FUTURES CONTRACT

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
23	63.20	63.30B	62.20A	62.45A	62.45	8	98
24	....	64.45B	....	64.45B	64.45	....	98
25	....	66.45B	....	66.45B	66.45	....	98
26	68.45@.45B	68.45	68.45	68.45B	68.45	2	98
27	70.25	70.35	68.60	69.30B	69.30	102	150
30	68.95	68.95	67.30	68.40@.05A	68.22	43	147

IN JULY

1	66.40@.22A	68.15B	66.22	67.20A	67.20	22	156
2	67.30	69.20	67.00A	68.90A	68.90	43	144
3	69.50	70.90	69.10A	70.55A	70.55	41	157
4	Exchange Closed: Independence Day						
7	71.00	72.55	71.00	71.55A	71.55	100	185
8	71.40@.10	72.40	69.80A	70.00A	70.00	44	177
9	70.10@.00	71.70	68.80A	71.70	71.70	26	186
10	71.97	72.70B	70.75	72.20	72.20	59	191
11	72.20	73.20B	72.20	73.12B	73.12	27	190
14	73.10	74.80B	72.00A	74.80B	74.80	30	196
15	75.30	76.32B	75.00	76.32B	76.32	39	188
16	76.70@.90	78.32	76.60	78.10	78.10	80	225
17	78.47@.57	78.90	76.10	76.10A	76.10	37	229
18	76.00@.15	76.50	74.40A	75.35	75.35	71	240
21	74.90	76.50	74.00A	76.40	76.40	30	247
22	76.20	76.35	75.00A	76.10	76.10	29	254
23	76.00	78.00	76.00	77.95@.97B	77.95	91	253
24	77.30	79.45	77.30	78.40A@.20	78.30	148	351
25	77.50	79.00B	77.15	79.00A@78.50	78.75	81	363
28	79.70	80.50	79.25A	80.25@.50	80.37	141	415
29	79.60	80.00	78.37	78.37A	78.37	122	438
30	77.85	77.90B	76.37A	76.37A	76.37	60	436
31	76.10@.15	77.85	74.85	76.85@.60	76.72	208	479

IN AUGUST

1	77.00	78.10	76.80	77.90@.60	77.75	130	485
4	77.70	78.30	75.80	76.85B@.60	76.72	77	496
5	77.00	77.20B	74.72	74.72A	74.72	68	474
6	73.40	74.50	72.72	72.72@.87B	72.80	152	541
7	73.20	74.10	72.00	72.35@.10	72.22	188	555
8	72.50	73.15	71.90	72.70B@.90	72.80	98	570
11	72.50	72.70	71.25	71.40@.55	71.47	105	581
12	71.25	73.47	71.25	73.40@.35	73.37	113	580
13	73.70@.65	74.60B	72.65	73.70@74.00	73.85	158	574
14	74.00	74.55B	72.30	72.40@.30	72.35	145	570
15	72.90	73.60	72.60	73.20A@.00	73.10	67	573
18	73.00	74.65	72.25	73.90@74.65	74.27	191	581
19	74.27	74.27	73.27	73.70@.60	73.65	170	581
20	73.15	75.40	73.10	75.00A@74.90	74.95	246	578
21	75.20	75.55	74.30	74.70@.55	74.62	147	565
22	74.45	75.10	72.65	72.65	72.65	126	585
25	72.35	73.05	70.70	70.90B@.80	70.85	271	636
26	70.85@.90	72.80	70.80A	72.80@.60A	72.70	213	644
27	72.80@.95	73.97	72.50	72.50@.70	72.60	290	647
28	72.80	73.10	72.15	73.00@72.75	72.87	280	693
29	72.70@.65	74.87	72.55	74.87@.87B	74.87	223	667

IN SEPTEMBER

1	Exchange Closed: Labor Day						
2	75.25	76.87	75.25	76.87B	76.87	296	692
3	78.00	78.87	77.85	78.87B	78.87	152	688
4	78.95@79.00	80.25	78.05	80.05@79.80	79.92	351	753
5	79.20@.15	79.35	78.15	78.75@.60	78.67	219	774
8	78.80	80.67	77.20	78.05@77.80A	77.92	488	929
9	78.00@.05	78.80	76.85	77.90@78.00	77.95	282	964
10	77.40	78.10	76.75	77.00@76.95	76.97	309	1018
11	76.80@.75	78.97	76.25	78.97B	78.97	302	1051
12	79.30@.25	79.75	77.10	77.10@.40	77.25	293	1099
15	76.50	77.20	75.95	76.75@.40	76.57	245	1060
16	75.75@.70	76.70B	75.20	75.20@.40B	75.30	353	1004
17	75.20@.25	76.30	75.20	75.90@.70	75.80	371	1092
18	76.20@.22	76.40B	75.10	75.50@.60	75.55	207	1084
19	75.50@.40	76.70	75.30A	76.10@75.90	76.00	202	1121
22	75.25@.20	75.25	74.00	74.00A	74.00	146	1144
23	72.00@.00A	72.70	72.00	72.00@.00A	72.00	964	1013
24	71.10@70.90	72.35	70.00	70.00A	70.00	558	1015
25	69.45	70.00	68.00	68.60@.35	68.47	757	974
26	69.00@.05	69.35	67.55	67.95@.70	67.82	515	908
29	68.10	68.80	67.30	67.75@.85	67.80	401	980
30	67.80	68.50	66.55	66.70@.55	66.62	413	1000

FROZEN PORK BELLY FUTURES PRICES
MARCH 1987 FUTURES CONTRACT

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	66.80	68.47	65.75	68.35@.47	68.40	439	988
2	68.45	68.75	66.40	66.40A	66.40	508	955
3	64.55@.50	65.00	64.40	64.70@.50	64.60	435	896
6	65.00	65.55B	64.50	64.60@.85	64.72	291	897
7	65.70@.75	66.70	65.52	66.60@.45	66.52	396	885
8	66.80@.75	67.00	64.52	64.60@.80	64.70	539	888
9	64.97	66.70	64.75	65.90@.65	65.77	465	940
10	65.90@.80	66.20	65.00	65.90@.75	65.82	282	989
13	65.75@.30	66.70	64.15	66.40A@.10	66.25	272	918
14	66.55@.60	68.25	66.55	68.25B	68.25	285	870
15	69.40@.50	70.00	68.55	68.90@69.20	69.05	409	917
16	68.80@.75	69.20	68.35	68.75@.90	68.82	391	1013
17	69.40	69.40	68.10	68.45@.10	68.27	327	976
20	68.40@.35	69.80	68.35	68.60@.40	68.50	520	1028
21	68.05	68.05	66.50	66.50A	66.50	363	1068
22	66.50@.40	66.80	65.55	66.75@.50	66.62	372	1031
23	66.30	66.80	65.60	65.80@.90	65.85	318	1069
24	66.50@.60	66.65	65.55	65.70@.55	65.62	283	1139
27	67.05@.20	67.62	67.05	67.62B	67.62	308	1089
28	68.40	69.15	68.15	69.15@.00	69.07	230	1147
29	69.50@.45	69.97	68.80	69.55@.75	69.65	633	1275
30	69.05	69.25	68.30	68.90@.70	68.80	423	1297
31	68.40@67.80	68.45	66.80	66.80@.80A	66.80	354	1269

IN NOVEMBER

3	65.05@.00	65.70	64.80	65.10@64.95	65.02	696	1275
4	65.00@.15	65.85	64.40	65.60@.45	65.52	631	1291
5	65.65@.80	66.30	65.05	65.90@.87	65.87	267	1207
6	65.80	66.15	65.60	65.80@.95	65.87	297	1201
7	65.80	66.00	63.87	63.87@.87A	63.87	373	1235
10	63.20@.15	65.20	63.10	64.85@65.20	65.02	493	1299
11	65.60@.75	66.37	65.37	66.30@.15	66.22	437	1309
12	66.07	66.90	65.90	66.70@.90	66.80	399	1410
13	67.75@.80	68.75	67.45	67.45@.60	67.52	694	1528
14	67.55@.60	67.87	67.30	67.45@.80	67.62	365	1622
17	67.65	67.95	65.90A	66.70@.80	66.75	459	1616
18	66.60@.40	68.75	66.40	68.75@.75B	68.75	507	1642
19	68.90@69.00	70.75	68.70	70.00@.20	70.10	1125	1750
20	70.40	72.07	70.05	71.75@72.07	71.90	842	1657
21	71.70@.60	72.10	71.20	72.10@71.90	72.00	496	1622
24	71.65@.60	72.20	71.40	71.65@.80	71.72	342	1655
25	71.15	73.40	70.90	71.35@.05	71.20	644	1691
26	70.80	71.65	70.60	70.80@.90	70.85	404	1734
27	Exchange Closed; Thanksgiving Day						
28	70.85	72.20	70.85	72.30@.15	72.22	308	1766

IN DECEMBER

1	71.80@.75	72.80	71.75	72.35@.20	72.27	465	1753
2	71.65@.60	71.80	70.30	70.95@71.25	71.10	457	1802
3	71.00	71.45	69.10	69.10@.10A	69.10	581	1793
4	68.75@.80	70.15	68.30	69.80@70.15	69.97	447	1792
5	70.60@.70	71.25	69.50	71.25@.10	71.17	526	1810
8	71.65@.60	71.65	69.40	70.10@69.75	69.92	397	1860
9	69.75	70.40	68.75	70.40@.20	70.30	517	1885
10	70.10	71.25	70.00	70.75@.85	70.80	515	1955
11	70.65@.40	70.65	69.15	69.45@.65	69.55	380	1979
12	69.80@.75	69.90	68.95	69.25@.10	69.17	509	1944
15	68.60@.50	68.60	67.35	67.60@.70	67.65	638	1867
16	67.75@.65	68.55	67.30	68.20@.00	68.10	408	1863
17	68.05	68.55	67.65	67.65@.80	67.72	260	1832
18	67.75@.50	67.95	67.25	67.70@.40	67.55	317	1842
19	68.10	68.40	67.55	68.05@67.75	67.90	205	1886
22	67.55	67.55	65.90	65.90@.90A	65.90	541	1860
23	67.00	67.00	65.15	65.35@.15	65.25	468	1828
24	65.40@.45	65.80	64.95	65.10@.20	65.15	363	1872
25	Exchange Closed; Christmas						
26	65.50	65.80	65.15	65.55@.80	65.67	180	1882
29	65.15	65.50	64.70	65.30@.20	65.25	267	1893
30	65.00	67.25	64.35	67.15@.20	67.17	386	1917
31	67.05@.00	67.20	65.65	65.65@66.00	65.82	400	1923

MAY 1987 FUTURES CONTRACT

IN MARCH 1986

25	61.50	62.30B	61.50	62.30B	62.30	1	1
26	....	62.50B	....	62.50B	62.50	....	1
27	62.50	63.15B	62.50	63.15B	63.15	1	2
28	Exchange Closed; Good Friday						
31	....	62.75B	62.40A	62.77A	62.77	1	1

FROZEN PORK BELLY FUTURES PRICES
MAY 1987 FUTURES CONTRACT

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	62.70	62.90B	62.50A	62.90B	62.90	1	2
2	....	63.20B	62.75A	62.80A	62.80	....	2
3	61.80	61.80	61.25A	61.50A	61.50	2	2
4	59.70	60.10B	59.50A	60.10B	60.10	1	3
7	....	60.50B	59.80A	59.80A	59.80	....	3
8	....	60.30B	....	59.80N	59.80	....	3
9	....	60.10B	....	60.10B	60.10	....	3
10	....	....	58.70A	58.85A	58.85	....	3
11	....	59.90B	....	59.90B	59.90	....	3
14	....	....	59.25A	59.25A	59.25	....	3
15	....	....	....	59.25N	59.25	....	3
16	....	....	58.00A	58.60A	58.60	....	3
17	....	59.45B	58.50A	59.45B	59.45	....	3
18	60.00	60.25B	59.80	60.10	60.10	5	8
21	59.00	59.50B	58.40A	58.90A	58.90	1	9
22	....	59.47B	58.85A	59.47B	59.47	1	10
23	....	....	58.40A	58.40A	58.40	....	10
24	....	59.10B	....	59.10B	59.10	....	9
25	....	....	58.75A	58.75A	58.75	....	9
28	....	59.15B	....	59.15B	59.15	....	9
29	....	60.20B	....	60.20B	60.20	....	9
30	....	62.20B	....	62.20B	62.20	....	9

IN MAY

1	61.50	61.50	61.50	61.50	61.50	3	12
2	60.22	60.95B	60.22	60.75B	60.75	2	14
5	61.50	62.00B	61.50	61.80B	61.80	3	17
6	61.65	61.65	61.65	61.65	61.65	....	17
7	....	....	61.30A	61.30A	61.30	2	19
8	....	63.30B	....	62.30B	62.30	....	19
9	62.30	62.30	62.20A	62.30	62.30	1	19
12	....	....	60.30A	60.30A	60.30	....	19
13	....	61.00B	....	61.00B	61.00	....	19
14	60.85	61.40B	60.85	61.40B	61.40	1	19
15	....	....	....	61.40N	61.40	....	19
16	....	....	....	61.40N	61.40	....	18
19	....	....	60.90A	60.90A	60.90	....	18
20	....	....	....	60.90N	60.90	....	18
21	....	....	....	60.90N	60.90	....	18
22	....	....	59.20A	59.20A	59.20	....	18
23	....	61.20B	....	61.20B	61.20	....	18
26	Exchange Closed; Memorial Day						
27	....	61.30B	61.10A	61.30B	61.30	....	18
28	61.60	62.50B	61.60	62.10B	62.10	2	20
29	61.30	61.30	61.10A	61.10A	61.10	1	19
30	....	....	....	61.10N	61.10	2	19

IN JUNE

2	60.00	63.10B	60.00	61.90A	61.90	28	43
3	60.70	61.00B	60.40A	60.40A	60.40	30	70
4	....	....	59.40A	59.40A	59.40	....	67
5	58.20	59.45B	58.20	58.97B	58.97	2	66
6	58.40	59.50B	58.20A	59.50B	59.50	8	67
9	60.00	61.00B	59.25A	60.00	60.00	28	92
10	61.00	61.40B	60.50A	61.00	61.00	1	92
11	....	....	59.00A	59.30A	59.30	....	92
12	....	59.80B	....	59.80B	59.80	....	92
13	60.00	60.40B	59.40A	60.00	60.00	....	92
16	....	60.30B	....	60.00N	60.00	1	92
17	60.00	61.27B	60.00	61.27B	61.27	26	117
18	60.25	61.27B	60.25	61.27B	61.27	2	118
19	61.50	63.27	61.50	63.27	63.27	6	124
20	63.75	65.22	63.75	65.22	65.22	30	138
23	64.20	64.80B	64.10A	64.80B	64.80	7	137
24	66.80@.80B	66.80	66.80	66.80B	66.80	3	135
25	68.80@.80B	68.80	68.80	68.80B	68.80	4	139
26	70.80	70.80	69.90	70.25B	70.25	27	139
27	70.00@68.25	70.40B	68.25	68.92B	68.92	61	157
30	66.92@.92A	68.10B	66.92	66.92@.92A	66.92	57	181

IN JULY

1	64.92@.92A	65.90	64.92	65.87B	65.87	60	190
2	65.80	67.87B	65.60	67.80	67.80	31	199
3	67.90	68.60B	67.90	68.27B	68.27	43	222
4	Exchange Closed; Independence Day						
7	68.80	69.65	68.35	68.90@.70	68.80	229	263
8	68.00	69.65	67.80	67.85@68.15B	68.00	91	294
9	67.15	68.95	67.00	68.92B	68.92	55	298
10	69.10	70.80	68.75	70.60	70.60	161	316
11	70.60	71.45B	70.60	71.00@.25	71.12	72	323
14	70.50	72.50B	70.10	72.35B	72.35	71	303
15	72.20@.30	73.87B	72.20	73.87B	73.87	75	323
16	74.85@.75	75.75B	74.15	75.47B	75.47	92	374

(Continued in Next Column)

FROZEN PORK BELLY FUTURES PRICES
MAY 1987 FUTURES CONTRACT
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
17	76.05	76.60	73.47	73.47A	73.47	52	374
18	73.50@.65	74.50B	72.30A	74.05A@72.80	73.42	43	375
21	73.00	75.42B	72.50	75.42B	75.42	36	380
22	74.50	75.35B	73.80	75.35B	75.35	65	398
23	75.60	76.35	75.30	76.35	76.35	82	431
24	76.35	77.35B	75.40A	77.35B	77.35	110	448
25	76.30	77.10B	75.70A	76.75@.85	76.80	78	484
28	77.00@.15	78.20B	76.70A	77.90@78.00	77.95	138	520
29	77.05@.00	77.80B	76.10	76.10@.55B	76.32	153	587
30	74.70	75.75B	74.32	74.32A	74.32	229	676
31	74.20	75.50B	73.50	75.30@.50B	75.40	217	682

IN AUGUST

1	75.40	76.35B	75.20A	75.80@76.00	75.90	128	687
4	75.90	76.40B	74.15	74.95@75.05B	75.00	87	719
5	75.00	75.65B	73.00	73.00A	73.00	64	738
6	72.50	72.50	71.00	71.20A@.00	71.10	109	736
7	72.40@.45	72.45	70.75A	71.10@.15	71.12	133	744
8	71.20	71.90B	70.75	71.55@.70	71.62	59	758
11	71.30@.20	71.70	70.15	70.15@.40B	70.27	79	766
12	70.10	72.25	70.10	72.20@.25	72.22	92	775
13	72.35@.40	73.55	71.50A	72.60@.70	72.65	180	859
14	73.00	73.30	71.20	71.20@.65B	71.42	106	891
15	71.85	72.40B	71.60	71.95@.80A	71.87	55	921
18	71.50	73.20B	71.20A	72.80@73.20B	73.00	84	946
19	72.75@.70	72.95	72.00	72.55@.65	72.60	135	888
20	72.25	74.35	72.20A	74.20@.25	74.22	116	875
21	74.22	74.57	73.30	73.65@.90	73.77	107	939
22	73.65@.60	74.00	71.80	71.80@72.05	71.92	111	955
25	71.75	72.00	70.10	70.30	70.30	179	920
26	69.90@.85	72.30	69.85	72.25@.30	72.27	65	921
27	72.35@.45	73.20	71.80A	72.00@.40	72.20	129	948
28	72.00	72.30B	71.55A	72.00@.30B	72.15	74	918
29	72.00	73.90	71.60A	73.90@.80A	73.85	102	926

IN SEPTEMBER

1	Exchange Closed: Labor Day						
2	73.85	75.85	73.85	75.85B	75.85	276	1052
3	76.25	77.85	76.25	77.85B	77.85	152	1070
4	78.00	79.30B	77.00	79.15@78.85	79.00	206	1100
5	78.25	78.45B	77.10	77.80@78.00	77.90	205	1070
8	77.65	79.87	76.30A	77.00@76.70	76.85	210	1108
9	77.00	77.75	75.95A	77.25@76.95	77.10	102	1110
10	76.60	77.15	75.95A	76.25@.50	76.37	127	1093
11	75.97	78.20	75.50	78.10@.15	78.12	197	1124
12	78.20	78.80	76.15	76.40@.15	76.27	154	1145
15	76.00@75.55	76.50	75.20A	75.95@.80	75.87	120	1148
16	75.00@.20	75.95B	74.20	74.50@.20	74.35	144	1150
17	74.35@.40	75.20B	74.35	74.95@.80	74.87	243	1178
18	75.35	75.45B	74.45	74.70@75.00	74.85	136	1181
19	74.70	75.65B	74.40A	74.80@.90	74.85	173	1170
22	74.10@73.80	74.10	72.85	72.85@.85A	72.85	260	1199
23	71.00	72.55	71.00	71.70@.60	71.65	604	1203
24	70.80@.60	72.30	69.65	69.65A	69.65	657	1151
25	69.25	70.00	67.85	68.35@.20	68.27	413	1170
26	68.60	69.20	67.45	67.50@.70	67.60	597	1105
29	68.25	68.45B	67.35	67.60@.70	67.65	281	1153
30	68.00	68.25	66.37	66.50@.37	66.45	357	1204

IN OCTOBER

1	67.00	68.45	65.45	68.00@.45	68.22	416	1153
2	68.20@.30	68.55	66.22	66.22A	66.22	275	1122
3	65.40@.15	65.40	64.22	64.90@.80	64.85	341	1067
6	65.00	65.55	64.50	64.85@.90	64.87	183	1058
7	65.60	66.75	65.40	66.70@.55A	66.62	180	1063
8	67.00	67.00	64.80	64.95@65.15B	65.05	193	995
9	65.25	66.80B	64.95	65.80@.95	65.87	283	962
10	65.80	66.25	65.05	65.60@66.00	65.80	225	929
13	65.50	66.65	63.90	66.45@.20	66.32	282	908
14	66.50	68.32	66.50	68.32B	68.32	185	912
15	69.10	69.70	68.35A	68.80@.60	68.70	268	931
16	68.10	68.80	67.90	68.25@.60	68.42	153	1005
17	68.75	68.90	67.75	67.75@68.20	67.97	118	1007
20	68.07	69.35B	68.07	68.50@.25	68.37	228	1023
21	67.40	67.75	66.37	66.37A	66.37	221	1018
22	66.40	66.65B	65.55	66.50@.60	66.55	131	1024
23	66.00	66.70	65.50	65.85@.80	65.82	203	1043
24	66.20	66.45	65.75	65.90@.75	65.82	172	1052
27	66.55@.65	67.82	66.55	67.82B	67.82	125	1059
28	68.35	69.15	68.05	69.00@.05	69.02	199	1096
29	69.30	69.30	68.65	69.10@.20	69.15	281	1081
30	68.55	68.85	67.85A	68.20@.30	68.25	131	1092

(Continued in Next Column)

FROZEN PORK BELLY FUTURES PRICES
MAY 1987 FUTURES CONTRACT
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
31	67.65@.62	67.92B	66.25	66.25@.25A	66.25	263	1130

IN NOVEMBER

3	65.00	65.55	64.55	65.25@.00	65.12	396	1121
4	65.35	65.80	64.55	65.30@.60B	65.45	334	1106
5	65.60	66.30	65.15	65.95@.90	65.92	162	1123
6	65.65	66.15	65.65	65.70@.90	65.80	136	1103
7	65.90	65.90	63.95	63.95	63.95	263	1101
10	63.25	64.65	63.00	64.40@.65	64.52	402	1121
11	65.00@.15	66.20	65.00	66.20@65.95	66.07	254	1168
12	65.90	66.57	65.65	66.10@.25	66.17	175	1198
13	67.10@.25	68.17	67.00A	67.10@.20	67.15	396	1281
14	67.25	67.35	66.80	66.80@.95B	66.87	136	1277
17	67.30	67.40	65.70	66.00@.15B	66.07	179	1284
18	65.90@66.10	68.07B	65.90	68.07B	68.07	159	1292
19	68.25@.30	70.07	68.25	69.60@.50	69.55	421	1363
20	69.80	71.55	69.57	71.20@.35	71.27	451	1424
21	71.00@.15	71.85	70.95	71.50@.85	71.67	212	1384
24	71.20	71.80	71.12	71.20@.80	71.50	124	1365
25	71.10	72.95	70.50	71.00@70.75	70.87	321	1358
26	70.95	71.35B	70.35	70.65A@.40	70.52	205	1410
27	Exchange Closed: Thanksgiving Day						
28	70.50	71.70	70.50	71.55@.70	71.62	105	1417

IN DECEMBER

1	71.65	72.20	71.25A	71.80@.75	71.77	122	1444
2	71.25	71.25	69.90	70.50@.55	70.52	196	1465
3	70.55	70.80	68.52	68.52A	68.52	287	1452
4	68.15	69.30	67.85	69.00@.30	69.15	289	1510
5	69.75@.80	70.65	69.10	70.40@.65	70.52	247	1533
8	70.60@.75	71.00	69.02	69.25@.35	69.30	155	1580
9	69.30	70.15	68.45	69.90@70.15	70.02	204	1600
10	70.00	70.80	69.80	70.40@.55	70.47	172	1582
11	70.10	70.10	69.10	69.40@.60	69.50	122	1580
12	69.60	70.05	69.15	69.25@.45	69.35	269	1498
15	68.90	68.90	67.60	68.10B@.42	68.27	352	1430
16	68.15	68.80	67.70	68.77@.80	68.77	231	1478
17	68.60	68.80	68.15	68.35@.50	68.42	129	1494
18	68.25	68.30B	67.77	67.85@68.00	67.92	82	1504
19	68.02	68.37	67.85	68.30@.37	68.32	65	1514
22	68.30	68.30	66.32	66.32A	66.32	136	1465
23	67.27@.40	67.40	65.85	65.90@66.00	65.95	245	1462
24	66.00	66.30	65.70A	65.85@66.10	65.97	133	1461
25	Exchange Closed: Christmas						
26	66.00	66.35	65.75	66.10	66.10	40	1473
29	66.05	66.07	65.25	65.75B@66.07	65.92	123	1489
30	65.65@.55	67.45	65.20	67.35@.25A	67.30	208	1566
31	67.25	67.30	65.60	65.95@.60	65.77	229	1562

JULY 1987 FUTURES CONTRACT
IN JUNE 1986

9	59.60	61.50	59.60	61.00A	61.00	1	1
10	60.50	61.10B	60.50	61.10B	61.10	2	3
11	....	....	60.10A	60.10A	60.10	....	3
12	....	....	....	60.10N	60.10	....	2
13	....	60.50B	....	60.50B	60.50	....	1
16	....	....	....	60.50N	60.50	....	1
17	....	....	....	60.50N	60.50	....	....
20	64.60	66.80B	64.60	66.80B	66.80	2	2
23	65.65	65.65	64.80A	64.80A	64.80	2	3
24	66.80@.80B	66.80	66.80	66.80B	66.80	1	3
25	68.80@.80B	68.80	68.80	68.80B	68.80	1	5
26	70.65	70.65	69.90A	69.90A	69.90	6	8
27	67.90	68.90B	67.90	68.90B	68.90	6	10
30	66.90	67.30B	66.90	66.90A	66.90	2	10

IN JULY

1	64.90@.90A	64.90	64.90	64.90	64.90	7	12
2	65.00	65.00	63.30A	64.02A	64.02	7	16
3	65.80	65.80	64.55A	64.55A	64.55	5	21
4	Exchange Closed: Independence Day						
7	66.40	66.40	65.02A	65.02A	65.02	7	26
8	65.00	65.00	63.30A	63.30A	63.30	3	28
9	....	64.50B	....	64.00B	64.00	2	28
10	66.00	66.00	65.05A	65.15A	65.15	....	28
11	66.00	67.15B	66.00	66.30B	66.30	1	28
14	68.00	68.30	67.50A	68.30B	68.30	16	34
15	70.30@.30B	70.30	70.00A	70.30B	70.30	23	50
16	70.80	72.30	70.80	71.35A	71.35	55	81
17	72.65	72.65	69.35A	69.35A	69.35	28	93
18	69.35	71.00	69.25	69.25	69.25	8	96
21	69.25	70.50B	69.25	69.90A	69.90	1	97

(Continued in Next Column)

FROZEN PORK BELLY FUTURES PRICES
JULY 1987 FUTURES CONTRACT
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
22	70.70	71.50B	70.25A	70.90A	70.90	9	101
23	72.05	72.80B	71.70	72.57	72.57	17	107
24	72.25	73.20	72.00A	72.60B@73.20	72.90	11	115
25	73.40	73.60B	71.40A	73.00@72.90	72.95	4	115
28	74.50	74.95B	74.05	74.70@.55A	74.62	29	131
29	73.90	74.55B	73.05	73.10@.05	73.07	9	125
30	72.40	72.80B	71.07	71.07	71.07	13	136
31	72.00	72.50B	70.50A	72.50B	72.50	26	149

IN AUGUST

1	72.90	73.25	72.85	72.85@73.00B	72.92	12	152
4	72.90	72.90	71.90A	72.45A@.05	72.25	8	155
5	72.00	72.60B	70.30	70.30	70.30	7	152
6	70.00	70.00	68.40	68.50	68.50	41	154
7	69.50	70.00B	69.00	69.00@.20B	69.10	25	160
8	69.20@.30	70.50	69.15	69.70@.90B	69.80	49	165
11	70.00	70.00	69.20A	69.50A@.25	69.37	8	163
12	69.50	70.95B	69.50	70.95B	70.95	36	159
13	70.90	71.40B	70.25	70.90A@.60	70.75	33	177
14	71.45	71.45	69.70A	69.70A	69.70	9	172
15	70.10	70.40	70.10	70.40	70.40	12	180
18	69.80	71.20B	69.80	71.00@.10B	71.05	3	180
19	70.40	70.80B	70.20A	70.40	70.40	1	180
20	70.65	71.50	70.65	71.50	71.50	12	186
21	71.50	72.00	71.50	71.65B@.70	71.67	13	188
22	71.60	71.90B	70.80A	70.80A	70.80	26	201
25	69.40	69.90B	69.40	69.60@.80	69.70	12	200
26	69.40	71.25	69.40	71.25	71.25	25	210
27	71.25	71.92	70.97	71.45A@.25	71.35	39	222
28	71.00	71.20	70.50	71.10B@.20	71.15	14	226
29	71.10	72.50	71.05	72.00	72.00	28	232

IN SEPTEMBER

1	Exchange Closed: Labor Day						
2	72.50	74.00	72.50	73.95	73.95	130	284
3	74.50	75.95	74.50	75.95B	75.95	124	329
4	75.40@.30	76.80B	75.10	76.55@.67B	76.60	96	364
5	76.10	76.40B	75.20	76.00@.40B	76.20	50	375
8	75.40	77.60B	75.15	75.80@.95B	75.87	135	402
9	75.90	76.32B	75.10A	76.10@.32B	76.20	79	387
10	75.60	76.10	74.85A	75.50@.75	75.62	100	414
11	74.60	77.40	74.20	76.60@.72	76.65	227	518
12	76.75	77.50	74.80	74.80@.95	74.87	200	574
15	74.25	75.05	73.90	74.85@75.05	74.95	136	547
16	74.00	74.70	73.45	74.00@73.90A	73.95	104	511
17	74.00	74.60	73.70A	74.20@73.90A	74.05	99	530
18	74.00@73.85	74.10	73.05	73.80@74.00	73.90	99	551
19	73.75	74.40	72.60	73.30A@.00	73.15	198	584
22	72.80	72.80	71.15	71.15A	71.15	112	607
23	70.20@.10	71.25	69.60	70.60@.65	70.62	323	588
24	69.75	70.85B	68.62	68.62A	68.62	213	539
25	68.20@.10	69.00	67.05	67.90B	67.90	244	552
26	68.50	68.50	67.10	67.55	67.55	204	570
29	67.60	68.15	66.60	66.60@.90B	66.75	86	565
30	67.10@.20	67.45	65.45	65.70B@.45	65.57	174	544

IN OCTOBER

1	65.80	67.10	64.60A	67.10	67.10	131	586
2	66.85	67.15B	65.10	65.10A	65.10	50	571
3	64.05	64.60B	63.25	64.40@.30	64.35	126	595
6	64.35	64.95	64.15A	64.45@.20	64.32	59	608
7	64.95@65.00	66.00	64.75	65.70@66.00	65.85	68	598
8	66.25	66.25	63.90	64.55@63.90	64.22	58	597
9	64.30@.40	65.70B	64.30	65.00@.10	65.05	90	635
10	64.85	65.15	64.40A	65.15@.00	65.07	55	646
13	65.00	65.65B	63.80	65.40	65.40	51	686
14	66.25	67.40	66.25	67.40B	67.40	75	706
15	68.00@.10	68.45	66.97	67.70@.25	67.47	151	727
16	66.80	67.55	66.20	66.90@.20	66.55	69	744
17	67.00@.05	67.60	66.55	66.60@.70	66.65	126	750
20	66.57	68.05B	66.57	66.97@67.35B	67.15	98	781
21	66.10	66.60	65.15	65.25@.15A	65.20	113	752
22	65.25	65.55	64.60	65.40@.55	65.47	90	776
23	64.35	65.70B	64.35	64.80A@.70	64.75	60	798
24	65.00	65.25	64.80A	64.90@65.15	65.02	41	807
27	66.90	67.02	66.00A	67.02B	67.02	90	824
28	67.30@.35	68.15B	67.10	67.95A@.80	67.87	95	834
29	67.90	68.02B	67.35	67.85@.95B	67.90	192	815
30	67.50	67.50	66.50	66.85A@.50	66.67	69	806
31	66.50	66.50	64.70	64.70	64.70	180	754

FROZEN PORK BELLY FUTURES PRICES
JULY 1987 FUTURES CONTRACT
IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3	63.80	64.40	63.27A	64.00@.05	64.02	222	732
4	64.30	64.85	63.60	64.40@.20	64.30	157	760
5	64.60	65.25	64.05A	64.85@.75	64.80	64	755
6	64.70	64.90	64.40	64.60@.40	64.50	70	735
7	64.75	64.75	62.90	63.00@62.90	62.95	95	729
10	62.50	63.40B	62.25A	63.40B	63.40	145	713
11	64.40	64.95	63.80A	64.95@.60A	64.77	106	753
12	64.85	65.30	64.60A	64.95@.60A	64.77	60	773
13	65.80@.90	66.77	65.70	65.95@.80A	65.87	121	771
14	65.87	66.05	65.35	65.60@.65B	65.62	39	764
17	65.85	65.85	64.65	65.25@.05A	65.15	61	743
18	65.15	67.15	65.15	67.15@66.90A	67.02	74	755
19	67.25	68.97	67.20A	67.80@68.10B	67.95	298	912
20	68.20	69.95	68.00	69.80@.50	69.65	235	1008
21	69.50	70.17	69.35	69.90@.35	69.62	152	1063
24	69.40@.35	70.10	69.35	70.10@69.80A	69.95	64	1056
25	69.60	71.50	69.10	69.30@.10	69.20	261	1063
26	69.40	69.80	68.70	68.90@.70	68.80	150	1099
27	Exchange Closed: Thanksgiving Day						
28	69.20	70.00	69.00	69.70@.50	69.60	64	1105

IN DECEMBER

1	69.60	70.20B	69.12	69.80@.50	69.65	91	1114
2	69.65	69.65	68.15	68.40@.15	68.27	133	1123
3	68.50	69.15	67.05	67.10B@.30	67.20	210	1105
4	67.25@.35	67.70	66.65A	67.30@66.80	67.05	305	1104
5	67.95	68.75	67.60	68.30A	68.30	162	1097
8	69.25	69.25	67.35	67.40B	67.40	74	1107
9	67.20	68.50	67.15	68.50@.40	68.45	102	1092
10	68.70	69.17	68.60	68.70@.65	68.67	59	1093
11	68.50	68.65	67.50	68.00	68.00	94	1084
12	68.05	68.45B	66.80	67.20@66.80	67.00	70	1093
15	66.95	66.95	66.00	66.00@.15	66.07	133	1097
16	66.60	66.90	66.00	66.80	66.80	71	1092
17	67.05	67.10	66.30	66.40@.30	66.35	54	1105
18	66.05	66.50B	66.05	66.15B@.35	66.25	20	1112
19	66.35	66.95	66.20A	66.40@.95	66.67	43	1138
22	66.45	66.45	64.67	64.67@.67A	64.67	195	1172
23	65.65	65.85	63.70	63.85@.70	63.77	186	1208
24	64.75	64.75	63.80	63.80	63.80	73	1207
25	Exchange Closed: Christmas						
26	64.40	64.50	63.87A	64.00@63.87A	63.92	30	1186
29	63.85	63.95	63.35	63.55@.95B	63.75	63	1162
30	63.75	65.40	63.30A	65.37@.35	65.35	105	1155
31	65.40@.50	65.50	63.95	64.10@63.95	64.02	93	1168

AUGUST 1987 FUTURES CONTRACT
IN JULY 1986

29	71.40	71.40	71.40	71.40	71.40	1	1
30	70.00	70.00	69.40A	69.40A	69.40	3	3
31	...	...	68.80A	68.80A	68.80	---	3

IN AUGUST

1	69.50	70.35B	69.50	69.80B	69.80	2	5
4	70.25	70.30B	69.00A	69.00A	69.00	2	6
5	...	69.60B	67.00A	67.00A	67.00	...	6
6	66.50	66.50	65.52A	65.52A	65.52	1	7
7	66.50	66.65B	65.90A	65.90A	65.90	1	8
8	67.00	67.65B	67.00	67.00	67.00	1	9
11	...	...	66.60A	66.60A	66.60	...	8
12	67.10	67.65	67.10	67.65	67.65	2	10
13	67.65	68.40B	67.65	67.65	67.65	1	9
14	67.60	68.40B	66.70A	66.70A	66.70	1	10
15	...	67.60B	...	67.57B	67.57	...	10
18	67.80	68.10B	67.80	67.90B	67.90	1	11
19	...	...	67.55A	67.55A	67.55	...	11
20	...	68.40B	...	68.40B	68.40	...	10
21	69.10	69.10	68.60A	68.60A	68.60	1	11
22	...	68.80B	67.80A	67.80A	67.80	...	11
25	67.30	67.30	66.60A	66.60A	66.60	3	13
26	68.25	68.25	68.25	68.25	68.25	1	13
27	68.30	68.90B	68.30	68.32A	68.32	1	13
28	68.00	68.20B	68.00	68.20B	68.20	5	15
29	68.95	69.57B	68.85A	69.57B	69.57	3	17

IN SEPTEMBER

1	Exchange Closed: Labor Day						
2	70.00	71.30B	70.00	71.25	71.25	34	45
3	71.40	73.25	71.40	73.20@.25B	73.22	77	96
4	73.25	74.15B	72.15A	73.85@74.15B	74.00	95	119
5	72.50	73.60B	72.40	73.30@.60B	73.45	11	119
8	73.70	74.60	72.60A	72.97B	72.97	49	139

(Continued in Next Column)

FROZEN PORK BELLY FUTURES PRICES
AUGUST 1987 FUTURES CONTRACT
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
9	72.65	73.47B	72.00A	73.20@.47B	73.32	20	139
10	73.10	73.90B	72.40	73.00	73.00	11	146
11	71.60	74.20	71.60	73.92	73.92	111	216
12	74.00	74.40B	72.40A	72.40A	72.40	29	222
15	71.80	72.70B	71.80	72.70B	72.70	11	222
16	71.50	72.25	71.40	71.45A@.40	71.42	19	232
17	71.65	71.65	71.35A	71.40	71.40	20	230
18	71.60	71.60	70.70	70.97B	70.97	50	254
19	71.60	72.00B	69.30	70.40	70.40	171	335
22	68.80	69.00	68.40	68.67B	68.67	94	348
23	68.40	68.70B	67.60	67.95A@.60	67.77	55	349
24	67.70	68.00B	65.77	65.97B	65.97	75	344
25	65.50	66.20B	64.50	64.85@65.10B	64.97	62	341
26	65.80@.90	65.90	64.90	65.70@.00	65.35	90	381
29	65.30	65.55B	64.60	64.70A@.60	64.65	53	359
30	64.75	65.00B	62.85	63.07A@62.85	62.97	69	366

IN OCTOBER

1	63.00	64.55	62.00	64.15@.55	64.35	118	424
2	64.35	64.55B	62.35	62.35A	62.35	37	433
3	61.80	62.00	60.50	61.95A@.70	61.82	110	451
6	61.95	62.25	61.65	62.10@.25	62.17	26	470
7	62.50	63.47B	62.47	63.47A@.40	63.42	41	476
8	63.55	63.55	61.42	61.70A@.42	61.57	53	497
9	61.95	62.95B	61.90A	62.55A@.20	62.37	59	543
10	62.25	62.40	61.70	62.30@.40	62.35	75	555
13	61.10@.05	63.00B	61.05	63.00A@62.70	62.85	28	554
14	63.10	64.85	63.10	64.85@.80A	64.82	161	640
15	65.05	65.55	64.10	64.50@.10	64.30	103	669
16	64.05	65.00	63.75	64.35A@63.75	64.05	52	663
17	64.55	64.90B	63.80	64.10@.35B	64.22	43	668
20	64.35	65.55	64.35	64.60A@.55	64.57	233	701
21	64.10@.05	64.15	62.60	62.60@.70	62.65	149	711
22	62.75	63.00B	62.30A	62.90B	62.90	14	706
23	62.50@.35	62.90B	62.15	62.20A@.15	62.17	58	733
24	62.35	62.60	62.00A	62.25@.60	62.42	99	777
27	62.75@63.60	64.42	62.75	64.42@.42B	64.42	103	801
28	64.50	65.47	64.40A	65.45	65.45	63	834
29	65.10	65.60	64.60	65.10@.50B	65.30	166	862
30	64.80	64.85B	64.20	64.20@.40	64.30	81	867
31	63.95@.85	64.00	62.30	62.35@.30	62.32	52	895

IN NOVEMBER

3	62.05	62.05	61.05	61.80@.45	61.62	208	905
4	61.92	62.25B	61.20	62.00	62.00	104	862
5	62.00	62.55B	61.60A	62.55A@.40	62.47	18	861
6	62.40@.30	62.40	62.00	62.35B	62.35	27	862
7	62.30@.20	62.30	60.50	60.67@.50	60.60	86	847
10	60.12	61.50B	59.90A	61.10@.50B	61.30	50	834
11	61.80	62.30	61.75	62.20@.30	62.25	72	880
12	62.45	62.75B	62.10	62.60A@.40	62.50	38	890
13	63.50@.60	64.40	63.25A	63.40@.85B	63.62	166	938
14	63.30	63.60B	62.90A	63.30@.10	63.20	123	1000
17	62.90	63.70B	62.25	62.55	62.55	57	996
18	63.30	64.55	62.85	64.50A@.45	64.47	152	1004
19	64.65	66.40	64.65	65.50@.75B	65.62	119	1035
20	65.80@.75	67.40B	65.75	67.15A@.10	67.12	179	1107
21	67.20	67.40B	66.70	67.20@66.70	66.95	141	1190
24	67.35	67.35	66.75	67.10@.25	67.17	41	1200
25	66.90	68.67	66.45	67.30B	67.30	69	1204
26	66.60	67.10B	66.20	66.70A@.20	66.45	37	1204
27	Exchange Closed, Thanksgiving Day						
28	66.60	67.50B	66.55A	67.50B@.30	67.40	33	1205

IN DECEMBER

1	66.85	67.75	66.65A	67.25	67.25	53	1225
2	67.00	67.00	65.70	65.90	65.90	35	1220
3	66.30	66.40B	64.30	64.50@.80	64.65	82	1246
4	64.65	65.25	64.15A	64.70@65.00B	64.85	82	1231
5	65.50	66.45	65.35	66.45	66.45	124	1204
8	66.80	67.00B	65.40	65.45B	65.45	49	1210
9	65.30	66.10	64.50	66.05@.10	66.07	57	1200
10	65.95	66.60B	65.95	66.50	66.50	26	1204
11	65.95	66.00B	64.70	66.00B	66.00	20	1204
12	66.00@.05	66.05	64.80	65.20A@64.80	65.00	55	1203
15	64.75@.55	64.75	63.40	63.90A@.45	63.67	141	1151
16	63.10	64.27B	63.10	64.10@.27B	64.17	74	1133
17	64.00	64.35B	63.75	63.90	63.90	46	1123
18	63.75	63.90	63.30	63.80@.90	63.85	33	1123
19	63.65	64.50	63.55	64.00@.50	64.25	39	1141
22	63.40	63.40	62.25	62.25A	62.25	112	1114
23	63.05	63.20B	61.40	61.50	61.50	87	1103

(Continued in Next Column)

FROZEN PORK BELLY FUTURES PRICES
AUGUST 1987 FUTURES CONTRACT
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
24	62.15	62.15	61.25	61.70B	61.70	52	1099
25	Exchange Closed, Christmas						
26	61.60	61.77B	61.35A	61.77B@.50	61.65	25	1098
29	61.50	61.65	60.92	61.30@.52B	61.42	33	1104
30	61.05	62.90	60.75	62.90	62.90	73	1104
31	62.70	62.95	61.50	61.90@.50	61.70	37	1099

FEBRUARY 1988 FUTURES CONTRACT
IN DECEMBER 1986

30	56.00	58.30B	56.00	56.00	56.00	...	...
31	58.00	58.00	58.00	58.00B	58.00	3	2

MARCH 1988 FUTURES CONTRACT
IN DECEMBER 1986

30	55.55	58.00B	55.55	55.55	55.55	...	...
31	57.55	57.55	57.55	57.55B	57.55	2	2

FROZEN PORK BELLY FUTURES DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	4,494	7,247	....	7,044	3,909	Closed	5,466	....	3,897
2	3,772	....	....	3,489	3,448	3,997	5,952	....	4,009	4,408	....	5,265
3	3,420	5,926	5,167	3,684	....	6,495	5,261	....	3,734	3,808	5,744	6,141
4	....	6,910	4,572	5,094	....	4,874	Closed	4,470	4,865	....	6,769	5,958
5	....	4,753	3,406	....	4,176	5,770	....	4,605	3,386	....	4,137	5,566
6	3,932	2,943	4,738	....	5,705	6,395	....	4,996	....	3,194	3,298	....
7	3,254	3,766	3,598	4,893	3,964	....	3,092	5,808	....	3,253	4,755	....
8	5,665	....	....	3,653	2,223	....	5,232	3,086	6,334	3,715	....	3,898
9	5,862	....	....	3,111	5,732	4,376	4,280	....	4,548	4,639	....	5,284
10	4,794	2,684	3,562	4,510	....	5,162	5,740	....	4,166	3,280	5,278	3,956
11	....	3,536	4,906	3,921	....	5,261	4,326	3,191	4,541	....	4,734	4,813
12	....	3,520	5,661	....	4,210	4,951	....	3,356	4,637	....	3,860	4,261
13	4,365	4,789	3,330	....	4,643	4,046	....	3,950	....	2,651	6,785	....
14	5,299	2,756	2,312	4,121	4,966	....	4,239	2,764	....	2,781	3,711	....
15	4,736	....	....	3,100	3,776	....	4,446	1,934	4,318	5,537	....	6,134
16	3,608	....	....	4,077	2,997	4,941	2,690	....	5,131	3,693	....	4,691
17	3,323	Closed	5,240	4,922	....	6,140	6,099	....	4,467	3,431	4,307	3,005
18	....	3,792	4,762	5,552	....	6,977	3,961	4,189	3,264	....	4,352	2,280
19	....	4,068	2,893	....	4,505	6,896	....	3,189	3,447	....	7,459	1,793
20	3,443	2,920	1,922	....	5,901	5,316	....	3,993	....	4,218	6,784	....
21	3,846	4,649	2,122	5,710	5,926	....	4,437	3,586	....	3,770	4,057	....
22	2,677	....	....	5,011	6,985	....	4,733	3,250	2,431	4,222	....	3,186
23	5,742	....	....	4,625	4,565	4,335	6,842	....	4,011	3,790	....	4,244
24	3,187	3,165	2,902	3,427	....	1,183	6,143	....	5,337	2,662	3,092	2,124
25	....	5,201	3,712	3,023	....	939	4,956	4,136	5,358	....	6,198	Closed
26	....	4,284	4,976	....	Closed	2,122	....	3,514	5,834	....	4,164	1,128
27	4,543	5,257	2,497	....	6,287	3,363	....	4,159	....	2,086	Closed	....
28	3,632	6,849	Closed	4,450	5,593	....	4,304	2,984	....	3,568	2,295	....
29	4,397	....	....	5,891	8,226	....	4,895	3,896	3,319	5,732	....	2,000
30	3,490	....	....	5,884	5,883	6,989	4,358	....	4,333	3,752	....	3,782
31	5,046	....	3,552	....	....	....	6,951	....	....	4,056	....	3,462
Total	92,033	81,768	75,830	96,642	106,958	100,331	109,981	78,967	91,470	87,712	91,779	86,866
Average	4,183	4,304	3,792	4,393	5,093	4,778	4,999	3,760	4,356	3,814	4,830	3,949

FROZEN PORK BELLY FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	7,496	9,390	....	10,709	8,319	Closed	8,102	....	11,714
2	8,272	....	....	7,738	9,262	10,892	10,187	....	8,237	7,876	....	11,843
3	8,215	7,815	7,764	7,705	....	10,890	10,036	....	8,507	7,812	9,410	11,708
4	....	8,062	7,694	8,009	....	10,679	Closed	8,148	8,759	....	9,469	11,832
5	....	8,165	7,690	....	9,244	10,664	....	8,190	8,934	....	9,382	11,958
6	8,242	8,203	7,541	....	9,312	10,638	....	7,841	....	7,939	9,615	....
7	8,463	8,269	7,593	8,015	9,356	....	9,888	7,140	....	7,739	9,770	....
8	8,907	....	....	8,116	9,272	....	9,143	7,042	9,242	7,653	....	12,040
9	8,831	....	....	8,294	9,409	10,679	9,224	....	8,973	7,825	....	12,058
10	8,683	8,148	7,839	8,673	....	10,403	9,006	....	8,902	7,782	9,732	12,135
11	....	8,046	7,772	8,631	....	10,653	8,876	7,277	9,220	....	9,799	12,130
12	....	7,964	7,377	....	9,001	10,763	....	7,044	9,022	....	9,906	11,944
13	8,831	7,968	7,307	....	9,052	10,606	....	7,088	....	7,716	10,330	....
14	8,606	7,988	7,178	9,048	9,143	....	8,881	7,197	....	7,802	10,440	....
15	8,582	....	....	9,137	9,154	....	9,009	7,028	8,703	7,951	....	11,483
16	8,518	....	....	9,170	9,250	10,574	9,117	....	8,451	8,207	....	10,997
17	8,340	Closed	7,174	9,166	....	10,808	8,993	....	8,345	8,377	10,203	10,968
18	....	7,918	7,030	9,072	....	11,336	9,021	7,282	8,466	....	10,511	10,972
19	....	7,791	7,138	....	9,208	11,086	....	7,303	8,741	....	11,117	10,894
20	8,453	7,762	7,036	....	9,599	10,983	....	7,390	....	8,465	11,321	....
21	8,289	7,852	6,750	8,896	9,395	....	8,881	7,578	....	8,431	11,214	....
22	8,297	....	....	8,664	9,501	....	8,608	7,427	8,551	8,197	....	10,523
23	8,132	....	....	8,723	9,644	10,678	8,638	....	8,083	8,418	....	10,898
24	7,964	7,667	7,116	8,908	....	10,788	8,704	....	8,190	8,411	11,251	11,026
25	....	8,242	7,444	8,913	....	10,799	8,722	7,327	7,975	....	11,439	Closed
26	....	7,882	7,251	....	Closed	10,964	....	7,487	7,713	....	11,478	11,058
27	7,942	7,861	7,312	....	9,905	10,937	....	7,509	....	8,367	Closed	....
28	7,814	7,826	Closed	9,040	10,417	....	8,803	7,605	....	8,980	11,453	....
29	7,759	....	....	9,569	10,657	....	8,983	7,696	7,902	9,520	....	11,109
30	7,943	....	....	8,987	10,530	10,838	8,940	....	7,915	9,615	....	10,954
31	7,821	....	7,145	....	....	....	8,567	....	....	9,432	....	11,057
Average	8,314	7,970	7,358	8,635	9,510	10,793	9,133	7,463	8,516	8,288	10,413	11,423

FROZEN PORK BELLY FUTURES DELIVERY TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	39	....	105	....	Closed	....	....	....
2	....	....	....	....	5	....	121	....	....	....	....	....
3	....	235	244	....	....	....	42	....	....	....	....	....
4	....	211	203	....	....	....	Closed	....	....	....	....	....
5	....	164	102	....	7	....	....	....	....	....	....	....
6	....	89	16	....	9	....	....	....	....	....	....	....
7	....	74	3	....	16	....	46	....	....	....	....	....
8	....	....	....	....	3	....	....	....	....	....	....	....
9	....	....	....	....	....	....	1	....	....	....	....	....
10	....	37	10	....	....	....	2	....	....	....	....	....
11	....	58	8	....	....	....	....	....	....	....	....	....
12	....	6	41	....	1	....	....	....	....	....	....	....
13	....	....	7	....	2	....	....	....	....	....	....	....
14	....	14	7	....	1	....	....	....	....	....	....	....
15	....	....	....	....	8	....	....	....	....	....	....	....
16	....	....	....	....	2	....	3	....	....	....	....	....
17	....	Closed	10	....	....	....	....	....	....	....	....	....
18	....	2	22	....	....	....	....	....	....	....	....	....
19	....	43	18	....	....	....	....	....	....	....	....	....
20	....	30	25	....	....	....	....	....	....	....	....	....
21	....	8	10	....	46	....	....	....	....	....	....	....
22	....	....	....	....	6	....	....	....	....	....	....	....
23	....	....	....	....	7	....	1	....	....	....	....	....
24	....	13	17	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	45	23	....	....	...	Closed
26	....	....	3	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	39	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	15	3	....	....	....	....
29	....	....	....	....	....	....	5	43	....	....	....	....
30	....	....	....	....	....	....	3	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	984	746	....	191	....	389	69	....	....	....	....

1986 CHICAGO CASH PORK BELLY MARKET
F.O.B. Midwest River area (Square Cut Seedless) F.F.A. or Fresh
Daily Close As Quoted By The National Provisioner (cents per pound)

Date	JANUARY			FEBRUARY			MARCH			APRIL			MAY			JUNE		
	12/14 lbs	14/16 lbs	16/18 lbs	12/14 lbs	14/16 lbs	16/18 lbs	12/14 lbs	14/16 lbs	16/18 lbs	12/14 lbs	14/16 lbs	16/18 lbs	12/14 lbs	14/16 lbs	16/18 lbs	12/14 lbs	14/16 lbs	16/18 lbs
1	Closed			...	...	...	...	...	...	48½-49	48½-49	47	60-62	60-62	57	...	...	...
2	60	60	55½	...	...	...	...	...	...	50-51	50-51	49	60	60	56½	65½	65½	62-63
3	65	65	57	55	55	54	49-50	49-50	47	49	49	49	...	...	...	68	68	64½
4	...	...	...	51	51	50	48-49	48-49	47	46½-48	46½-48	46	...	...	...	68	68	65½
5	...	...	...	52-53	52-53	51	48	48	46	...	...	...	62	62	56½	68-69	68	64½
6	64	64	59	50	50	51	48½-50	48½-50	46	...	...	...	65	65	60	69-70	69-70	65-66
7	62-63	62-63	56-57	50-51	50-51	48	49	49	46-46½	46	46	45	65	65	60	...	...	...
8	64	64	56	...	...	...	...	...	...	48	48	45	66½	66½	62	...	...	...
9	63	63	57	...	...	...	...	...	...	48-49	48-49	46-46½	63	63	62	71	71	67
10	63	63	58	50½-51	50½-51	49	48-49	48-49	46-47	48	48	46-46½	...	...	...	70	70	66
11	...	...	...	51-52	51-52	49	49	49	46	46	46	46-46½	...	...	...	67½	67½	62-63
12	...	...	...	52-53	52-53	50	50-51	50-51	48½-49½	...	...	...	59	59	55	65	65	60-61
13	61	61	58	53-53½	53-53½	51	50-50½	50-50½	49½-50	...	...	...	58	58	56	68	68	60-61
14	59	59	53	52½-53½	52½-53½	51	49-50	49-50	48-49	46	46	45	60	60	59	...	...	...
15	60	60	54-55	...	...	...	...	...	...	46	46	45	60½	-0½	59	...	...	...
16	62	62	56	...	...	...	...	...	...	44½	44½	44½	58	58	56	71	71	61½
17	60	60	53-53½	Closed			52½	52½	50½	44½	44½	43	...	...	...	68-69	68-69	64
18	...	...	...	52-52½	52-52½	50	52½	52½	51½	46-47½	46-47½	45-45½	...	...	...	68-69	68-69	64
19	...	...	...	51-51½	51-51½	49	53½	53½	52½	...	...	...	61	61	60	71-73	71-73	67½
20	60	60	53-53½	51	51	49	52½-53½	52½-53½	51	...	...	...	64	64	62	76	76	70
21	60	60	53½-54½	50-51	50-51	49	53	53	51½	47½	47½	47½	62	62	57-57½	...	...	...
22	62	62	55	...	...	...	...	...	...	49½	49½	46½	60	60	58	...	...	...
23	62½	62½	57½	...	...	...	...	...	...	48½	48½	45	59-60	59-60	58	76-79	76-79	73
24	63	63	59	50	50	49	52-52½	52-52½	51½	48½	48½	45	...	...	...	79-80	79-80	78
25	...	...	...	50	50	49	51½	51½	49¼	50-51½	50-51½	48	...	...	...	84-86	84-86	80
26	...	...	...	49½-50	49½-50	49	50½	50½	48	...	...	...	Closed			86-88	86-88	83
27	63	63	59	48½	49½	47½	50	50	48	...	...	...	62	62	60	88	88	83
28	61	61	58	50½	50½	48	Closed			51½	51½	48	65	65	62	...	...	...
29	58-59½	58-59½	56	...	...	...	...	...	...	55½	55½	52	66	66	63	...	...	...
30	59-59½	60	56	...	...	...	...	...	...	60	60	54	66	66	63	88	88	84
31	58	58	56	...	...	...	49	49	48	...	...	...	...	...	...	...	...	...

Date	JULY			AUGUST			SEPTEMBER			OCTOBER			NOVEMBER			DECEMBER		
	12/14 lbs	14/16 lbs	16/18 lbs	12/14 lbs	14/16 lbs	16/18 lbs	12/14 lbs	14/16 lbs	16/18 lbs	12/14 lbs	14/16 lbs	16/18 lbs	12/14 lbs	14/16 lbs	16/18 lbs	12/14 lbs	14/16 lbs	16/18 lbs
1	88	88	84	92-96	92-96	87½	Closed			57-58	57-58	56-57	...	...	...	65-67	65-67	61-61½
2	85½	85½	81-84	...	...	...	84	84	83	57-58	57-58	56-57	...	...	...	65½-67	65½-67	60-61½
3	88	88	85	...	...	...	89	89	84	55	55	52	57½-58½	57½-58½	53	65	65	60
4	Closed			99	99	87½	85-86	85-86	83	...	...	...	57½-58½	57½-58½	54½-55½	66	66	62
5	...	...	...	95-98	95-98	88½-90	86-89	86-89	86	...	...	...	58½-60	58½-60	54-56	66-67	66-67	62-63
6	...	...	...	94-95	94-95	88	...	...	...	52½-53½	52½-53½	51	57½-59	57½-59	54-55½	...	...	...
7	91	91	90	92	92	84	...	...	...	57	57	54	56-58	56-58	53½-55½	...	...	...
8	91	91	90	90	90	81	85½	85½	85	55½	55½	55	...	...	...	65-66	65-66	62-63
9	91	91	90	...	...	...	82	82	80	54	54	53	...	...	...	65	65	60-62
10	91	91	89	...	...	...	82-84	82-84	78-81	54	54	52	58-59	58-59	57	65-66	65-66	61-62
11	90	90	87	85	85	79	84-84½	84-84½	81	...	...	...	59-60	59-60	56-57	64-65	64-65	61-63
12	...	...	...	82	82	79	80-81	80-81	81	..	...	...	64	64	59	62½-65	62½-65	57-60
13	...	...	...	82	82	81	...	...	...	53½-54	53½-54	52-53	66	66	59-60	...	...	...
14	87½-88	87½-88	84	88	88	81	...	...	...	60	60	57	64-65	64-66	58½-59	...	...	...
15	88	88	84-86	92-94	92-94	84	76	76	76	61-62	61-62	59	...	...	...	59-60	59-60	56
16	91	91	85	...	...	...	69	69	67	65	65	60½	...	...	...	unq	unq	58
17	96	96	89	...	...	...	72	72	69	66-69	66-69	60½	63-64	63-64	58½	60-63	60-63	60-61
18	96	96	89	91-93	91-93	84	71-73	71-73	70	...	...	...	65	65	58½	64	64	62
19	...	...	...	unq	unq	82	69	69	69	...	...	...	66	66	60	65	65	62
20	...	...	...	88-94	88-94	82	...	...	...	66½	66½	59	68-70	68-70	62	...	...	...
21	93	93	83	94	94	86	...	...	...	66½	66½	58	68-71	68-71	62-64	...	...	...
22	88	88	81	90-92	90-92	86	66	66	66	63-66½	63-66½	57	...	...	...	63	63	57-60
23	86	86	83	...	...	...	62	62	62	61½-62	61½-62	58	...	...	...	62	62	58-58½
24	90-92	90-92	84	...	...	...	60	60	60	65	65	60	67	67	62-64	64½	64½	59½-60
25	91½-92	91½-92	84	88	88	84	57½-58½	57½58½	57	...	...	...	67	67	61½	Closed		
26	...	...	...	84-86	84-86	84	58-58½	58-58½	56-58	...	...	...	66-67	66-67	60	66½	66½	61
27	...	...	...	86	86	82	...	...	...	65-67	65-67	60½	Closed			...	...	...
28	92	92	86½	85	85	80-82	...	...	...	66-69	66-69	59½-60	66	66	61-61½	...	...	...
29	92-96	92-96	90	86	86	82	57½	57½	57½	65	65	59-61	...	...	...	64½	64½	58-59
30	92-96	92-96	87½	...	...	...	55½-57	55½-57	57	64	64	59-60	...	...	...	63½	63½	57
31	92-96	92-96	87½	...	...	...	...	...	...	60	60	55½-58	...	...	...	65	65	59

1986 CHICAGO PORK BELLY STORAGE MOVEMENT & STOCKS

Daily, In 8 CME approved warehouses (in thousand pounds)

Date	IN JANUARY			IN FEBRUARY			IN MARCH			IN APRIL			IN MAY			IN JUNE		
	In	Out	On Hand	In	Out	On Hand	In	Out	On Hand	In	Out	On Hand	In	Out	On Hand	In	Out	On Hand
1	Closed			...	...	...	...	...	...	...	11	9,146	...	...	9,511	...	...	...
2	25	...	7,331	...	...	...	...	...	...	...	...	9,146	13	...	9,524	...	6	9,318
3	...	78	7,253	79	...	6,793	116	49	7,196	38	5	9,179	...	...	...	...	...	9,318
4	...	...	...	...	...	6,793	39	...	7,235	25	...	9,204	...	...	...	...	6	9,312
5	...	...	...	114	21	6,886	...	...	7,235	...	...	...	...	57	9,467	...	...	9,312
6	...	120	7,133	...	39	6,847	...	...	7,235	...	...	...	...	16	9,451	145	...	9,457
7	14	78	7,069	39	...	6,886	230	...	7,465	162	5	9,361	...	12	9,439	...	...	...
8	...	116	6,953	...	...	...	...	...	...	76	...	9,437	...	38	9,401	...	...	...
9	29	85	6,897	...	...	...	...	...	...	38	...	9,475	...	...	9,401	90	...	9,547
10	...	243	6,654	78	...	6,964	114	...	7,579	...	3	9,472	...	...	...	...	19	9,528
11	...	...	...	116	21	7,059	87	4	7,662	73	...	9,545	...	...	...	...	41	9,487
12	...	...	...	...	12	7,047	78	10	7,730	...	...	...	...	87	9,314	13	...	9,500
13	...	116	6,538	79	50	7,076	235	...	7,965	...	...	...	114	...	9,428	...	6	9,494
14	16	...	6,554	4	20	7,060	115	...	8,080	...	75	9,470	...	8	9,420	...	...	...
15	40	7	6,587	...	...	...	...	...	...	7	8	9,469	...	...	9,420	...	...	...
16	...	...	6,587	...	...	...	...	...	...	...	7	9,462	12	...	9,432	...	7	9,487
17	48	7	6,628	...	...	7,060	268	7	8,341	...	44	9,418	...	...	...	...	10	9,477
18	...	...	...	...	48	7,012	349	93	8,597	117	...	9,535	...	...	...	6	57	9,426
19	...	...	...	...	...	7,012	158	9	8,746	...	...	...	14	...	9,446	...	13	9,413
20	154	6	6,776	...	...	7,012	180	...	8,926	...	...	...	11	...	9,457	...	56	9,357
21	...	10	6,766	...	...	7,012	111	49	8,988	110	4	9,641	...	...	9,457	...	...	...
22	76	17	6,825	...	...	...	...	...	...	...	39	9,602	...	...	9,457	...	...	...
23	...	39	6,786	...	...	...	...	...	...	5	17	9,590	...	76	9,381	...	201	9,156
24	38	4	6,820	38	6	7,044	41	48	8,981	...	...	9,590	...	...	...	...	...	9,156
25	...	...	...	...	18	7,026	...	50	8,930	...	...	9,590	...	...	...	...	83	9,073
26	...	...	...	39	...	7,065	9	...	8,940	...	...	...	Closed			...	120	8,953
27	...	32	6,788	39	...	7,104	39	...	8,979	...	...	...	2	8	9,375	...	538	8,415
28	28	19	6,797	38	13	7,129	118	...	9,097	...	...	9,590	...	...	9,375	...	...	...
29	11	66	6,742	...	...	...	...	...	...	...	38	9,552	...	3	9,372	...	...	...
30	...	62	6,680	...	...	...	...	...	...	...	41	9,511	...	48	9,324	4	157	8,262
31	113	79	6,714	...	...	...	74	14	9,157	...	...	...	...	...	...	...	...	...

1986 CHICAGO PORK BELLY STORAGE MOVEMENT & STOCKS

Daily, In 8 CME approved warehouses (in thousand pounds)

Date	IN JULY			IN AUGUST			IN SEPTEMBER			IN OCTOBER			IN NOVEMBER			IN DECEMBER		
	In	Out	On Hand	In	Out	On Hand	In	Out	On Hand	In	Out	On Hand	In	Out	On Hand	In	Out	On Hand
1	...	213	8,049	51	425	4,679	Closed			97	...	972	...	...	...	570	...	4,613
2	...	193	7,856	...	...	...	...	155	1,715	38	10	1000	...	...	...	277	10	4,880
3	...	119	7,737	...	...	...	...	118	1,597	...	...	1000	81	2	1,844	124	...	5,004
4	Closed			...	205	4,474	...	196	1,401	...	...	...	...	...	1,844	161	39	5,126
5	...	...	...	...	357	4,117	...	232	1,169	...	...	...	10	6	1,848	41	...	5,167
6	...	...	...	...	50	4,067	...	...	...	...	1000	999	148	...	1,994	...	...	...
7	...	166	7,571	78	190	3,955	...	...	...	195	...	1,194	228	...	2,222	...	...	...
8	...	113	7,458	38	356	3,637	...	190	979	124	5	1,313	...	...	...	40	...	5,207
9	...	38	7,420	...	...	...	37	86	930	...	...	1,313	...	...	...	39	...	5,246
10	...	84	7,336	...	...	...	...	38	892	163	...	1,476	241	...	2,463	163	...	5,409
11	...	459	6,877	...	170	3,467	...	80	812	...	...	...	120	...	2,583	197	36	5,570
12	...	...	...	...	162	3,305	...	208	604	...	...	...	117	...	2,700	113	...	5,683
13	...	...	...	...	39	3,266	...	...	...	...	2	1,474	200	...	2,900	...	...	...
14	...	113	8,764	82	115	3,232	...	...	...	159	...	1,633	81	...	2,981	...	...	...
15	39	39	6,764	...	156	3,076	...	38	566	...	...	1,633	...	...	...	120	...	5,803
16	...	37	6,727	...	...	...	...	...	566	...	...	1,633	...	...	...	207	...	6,010
17	...	38	6,689	...	...	...	16	...	582	39	...	1,672	204	9	3,176	278	9	6,279
18	...	286	6,403	...	268	2,808	...	36	546	...	...	...	81	...	3,257	79	...	6,358
19	...	...	...	...	74	2,734	...	...	546	...	...	...	194	...	3,451	204	21	6,541
20	...	...	...	...	234	2,500	...	...	...	41	41	1,672	160	...	3,611	...	...	...
21	...	135	6,268	...	...	2,500	...	...	...	...	47	1,625	89	...	3,700	...	...	...
22	...	127	6,141	...	153	2,347	...	...	546	37	...	1,662	...	...	...	122	...	6,663
23	...	116	6,025	...	...	...	...	...	546	...	...	1,662	...	...	...	241	...	6,904
24	...	39	5,986	...	...	...	...	...	546	...	...	1,662	78	...	3,778	125	...	7,029
25	...	275	5,711	...	116	2,231	...	...	546	...	...	...	80	...	3,858	Closed		
26	...	...	...	...	79	1,152	...	...	546	...	...	...	69	...	3,927	243	23	7,249
27	...	...	...	35	236	1,951	...	...	...	...	...	1,662	Closed			...	...	...
28	...	310	5,401	...	39	1,912	...	...	...	78	57	1,683	116	...	4,043	...	...	...
29	...	77	5,324	...	42	1,870	84	...	630	22	39	1,666	...	...	...	159	...	7,408
30	...	154	5,170	...	...	...	245	...	875	60	37	1,689	...	...	...	...	20	7,388
31	...	116	5,053	...	...	...	...	...	...	76	...	1,765	...	...	...	117	...	7,505

Data may not add-up due to rounding.

1986 WEEKLY PORK BELLY STORAGE MOVEMENT & STOCKS

In C.M.E. approved warehouses along with 12/18 pound & certified deliverable stocks (in thousand pounds)

Week Ending	CHICAGO (8 houses)						OUTSIDE (43 houses)						COMBINED (51 houses)					
	In	Out	On Hand	Net Mvmt	12/18# Stocks	Cert Del.	In	Out	On Hand	Net Mvmt	12/18# Stocks	Cert Del.	In	Out	On Hand	Net Mvmt	12/18# Stocks	Cert Del.
Jan 4...	156	127	7,253	+ 29	5,817	1,558	1,022	1,082	35,867	– 60	27,772	11,856	1,178	1,209	43,120	– 31	33,539	13,414
11...	43	642	6,654	– 599	5,227	1,634	917	1,222	35,562	– 305	27,413	12,692	960	1,864	42,216	– 904	32,640	14,326
18...	105	131	6,628	– 26	5,178	1,938	418	970	35,010	– 552	27,031	12,996	523	1,101	41,638	– 578	32,209	14,934
25...	268	76	6,820	+ 192	5,396	2,166	689	1,251	34,448	– 561	26,537	13,604	957	1,327	41,268	– 370	31,933	15,770
Feb 1...	153	259	6,714	– 106	5,393	2,356	308	1,294	33,462	– 986	25,748	13,984	461	1,553	40,176	– 1,092	31,141	16,340
8...	232	60	6,886	+ 172	5,547	2,546	883	414	33,931	+ 469	26,086	14,364	1,115	474	40,817	+ 641	31,633	16,910
15...	277	102	7,060	+ 175	5,771	2,622	1,184	628	34,487	+ 556	26,432	14,858	1,461	730	41,547	+ 731	32,203	17,480
22...	...	48	7,012	– 48	5,731	2,698	695	792	34,390	– 97	26,506	15,124	695	840	41,402	+ 145	32,237	17,822
Mar 1...	154	37	7,129	+ 117	5,873	2,736	1,363	1,333	34,420	+ 30	27,163	15,352	1,517	1,370	41,549	+ 147	33,036	18,088
8...	385	49	7,465	+ 336	6,177	2,736	1,556	720	35,526	+ 836	28,075	16,226	1,941	769	42,991	+ 1172	34,252	18,962
15...	630	15	8,080	+ 615	6,792	2,926	2,700	361	37,595	+ 2,339	31,289	16,910	3,330	376	45,675	+ 2954	38,081	19,836
22...	1,065	157	8,988	+ 908	7,714	3,078	2,821	466	39,950	+ 2355	32,723	19,304	3,886	623	48,938	+ 3263	40,437	22,382
29...	207	98	9,097	+ 109	7,746	3,306	1,904	444	41,410	+ 1,460	33,855	20,254	2,111	542	50,507	+ 1569	41,601	23,560
Apr 5...	137	30	9,204	+ 107	7,858	3,534	1,793	219	42,984	+ 1574	35,695	21,774	1,930	249	52,188	+ 1,681	43,553	25,308
12...	349	8	9,545	+ 341	8,207	3,686	1,712	352	44,344	+ 1,360	36,978	22,572	2,061	360	53,889	+ 1701	45,185	26,258
21...	124	134	9,535	+ 10	8,291	3,762	1,887	193	46,038	+ 1,694	38,837	24,168	2,011	327	55,573	+ 1684	47,128	27,930
26...	115	60	9,590	+ 55	8,405	3,914	1,593	392	47,239	+ 1,201	39,617	25,004	1,708	452	56,829	+ 1256	48,022	28,918
May 3...	13	79	9,524	– 66	8,327	3,952	1,156	194	48,201	+ 962	40,544	25,612	1,169	273	57,725	+ 896	48,871	29,564
10...	...	123	9,401	– 123	8,204	4,104	306	932	47,575	– 626	40,404	26,258	306	1,055	56,976	– 749	48,608	30,362
17...	126	95	9,432	+ 31	8,380	4,104	438	535	47,478	– 97	40,305	26,144	564	630	56,910	– 66	48,685	30,248
27...	25	76	9,381	– 583	8,380	4,142	401	984	46,895	– 583	40,448	26,334	426	1,060	56,276	– 634	48,828	30,476
31...	2	59	9,324	– 57	8,377	4,142	284	423	46,756	– 139	40,127	26,334	286	48	56,080	– 196	48,504	30,476
Jne 7...	145	12	9,457	+ 133	8,451	4,142	398	328	46,824	+ 68	40,381	26,410	541	340	56,281	+ 201	48,832	30,552
14...	103	66	9,494	+ 37	8,524	4,142	482	384	46,922	+ 98	40,520	26,410	585	450	56,416	+ 135	49,044	30,552
21...	6	144	9,357	– 138	8,445	4,142	470	380	47,012	+ 90	41,170	26,524	476	524	56,369	– 48	49,615	30,666
28...	...	942	8,415	– 942	7,665	3,952	131	1,997	45,146	– 1,866	39,565	25,954	131	2,939	53,561	– 2808	47,230	29,906
Jly 5...	4	682	7,737	– 678	7,120	3,458	61	2,483	42,724	– 2,422	37,381	24,662	65	3,165	50,461	– 3,100	44,501	28,120
12...	...	860	6,877	– 860	6,423	3,268	52	2,355	40,421	– 2,303	35,486	23,826	52	3,215	47,298	– 3,163	41,909	27,094
19...	39	513	6,403	– 474	5,992	3,268	151	2,629	37,943	– 2,478	33,470	23,180	190	3,142	44,346	– 2,952	39,462	26,404
26...	...	692	5,711	– 692	5,372	3,154	86	2,683	35,346	– 2,597	31,108	22,420	86	3,375	41,057	– 3,289	36,480	25,574
Aug 2...	51	1,083	4,679	– 1,032	4,410	3,002	46	3,617	31,775	– 3,571	28,073	20,976	97	4,700	36,454	– 4,603	32,483	23,978
9...	117	1,159	3,637	– 1,042	3,507	2,660	50	4,800	27,025	– 4,750	23,749	19,308	167	5,959	30,662	– 5,792	27,256	21,698
16...	81	642	3,076	– 561	2,991	2,280	93	3,562	23,556	– 3,469	21,106	16,454	174	4,204	26,632	– 4,030	24,097	18,734
23...	...	729	2,347	– 729	2,304	2,052	72	3,598	20,030	– 3,526	17,959	14,288	72	4,327	22,377	– 4,255	20,263	16,340
30...	35	512	1,870	– 477	1,828	...	144	4,125	16,049	– 3,981	14,846	...	144	4,637	17,919	– 4,458	16,674	...
Sep 6...	...	701	1,169	– 701	1,128	...	26	2,256	13,819	– 2,230	12,716	...	26	2,957	14,988	– 2,931	13,844	...
13...	37	602	604	– 565	559	...	272	3,311	10,780	– 3,039	9,906	...	309	3,913	11,384	– 3,604	10,468	...
20...	15	73	546	– 58	521	...	465	1,617	9,628	– 1,152	8,594	...	480	1,690	10,174	– 1,210	9,115	...
27...	...	...	546	...	521	...	982	1,224	9,386	– 242	8,632	...	982	1,224	9,932	– 242	9,153	...
Oct 4...	464	10	1,000	+ 454	948	...	793	428	9,751	+ 365	8,835	...	1,257	438	10,751	+ 819	9,783	...
11...	482	6	1,476	+ 476	1,340	...	1,888	296	11,343	+ 1,592	9,855	...	2,370	302	12,819	+ 2,068	9,855	...
18...	198	2	1,672	+ 196	1,538	...	1,462	356	12,449	+ 1,106	10,186	...	1,660	358	14,121	+ 1,302	11,724	...
25...	78	88	1,662	+ 10	1,536	...	570	907	12,112	– 337	9,621	...	648	995	13,774	– 347	11,157	...
Nov 1...	238	135	1,765	+ 103	1,529	...	535	673	11,974	– 138	9,161	...	773	868	13,739	– 35	10,690	...
8...	466	9	2,222	+ 457	1,652	...	1,156	834	12,296	+ 322	9,161	...	1,622	843	14,518	+ 779	10,813	...
15...	759	...	2,981	+ 759	1,971	...	1h697	231	13,762	+ 1,466	9,691	...	2,456	231	16,743	+ 2,225	11,662	...
22...	719	...	3,700	+ 719	2,172	...	933	200	14,495	+ 733	10,057	...	1,652	200	18,195	+ 1,452	12,229	...
29...	343	...	4,043	+ 343	2,370	...	1,328	214	15,609	+ 1,114	10,587	800	1,671	214	19,652	+ 1,457	12,957	300
Dec 6...	1,173	49	5,167	+ 1,124	2,928	160	1,863	34	17,438	+ 1,829	11,600	1,600	3,036	83	22,605	+ 2,953	14,528	1,760
13...	552	36	5,683	+ 516	2,927	240	2,705	7	20,136	+ 2,698	13,330	1,640	3,257	43	25,819	+ 3,214	16,257	1,880
20...	888	30	6 541	+ 858	3,205	520	2,554	156	22,534	+ 2,398	14,978	1,960	3,442	186	29,075	+ 3,258	18,183	2,480
27...	731	23	7,249	+ 708	3,245	600	2,413	466	24,481	+ 1,947	15,514	2,320	3,144	489	31,730	+ 2,655	18,759	2,920

(+) increase. (–) decrease. Data may not add-up due to rounding.

*The Chicago Mercantile Exchange has determined that CERTIFIED DELVIERABLE PORK BELLY STOCKS figures may reflect outbound movement from previous periods.

U.S. COLD STORAGE HOLDINGS

First of month holdings of selected commodities, according to USDA

Year	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
TOTAL POULTRY —												
1986 ...	324,207,000	330,301,000	341,079,000	339,242,000	378,540,000	412,370,000	480,156,000	569,469,000	628,965,000	690,021,000	718,192,000	423,412,000
1985 ...	266,796,000	281,365,000	288,662,000	300,084,000	333,984,000	351,722,000	420,452,000	489,599,000	568,914,000	625,703,000	664,208,000	377,177,000
FROZEN BEEF —												
1986 ...	317,426,000	318,438,000	302,320,000	297,102,000	301,236,000	318,498,000	321,647,000	336,980,000	319,418,000	291,614,000	292,324,000	297,626,000
1985 ...	357,743,000	375,138,000	347,023,000	333,953,000	328,049,000	300,938,000	295,507,000	319,651,000	310,588,000	308,362,000	294,905,000	302,256,000
FROZEN HAMS —												
1986 ...	13,946,000	25,473,000	21,098,000	15,531,000	33,852,000	41,142,000	43,521,000	42,319,000	39,537,000	39,956,000	42,122,000	28,469,000
1985 ...	14,228,000	36,546,000	39,514,000	32,774,000	58,882,000	81,742,000	82,742,000	75,701,000	73,490,000	72,823,000	64,680,000	37,770,000
PORK BELLIES —												
1986 ...	51,314,000	47,633,000	51,218,000	62,508,000	68,325,000	65,895,000	61,547,000	40,333,000	20,797,000	12,941,000	17,022,000	24,528,000
1985 ...	57,361,000	53,633,000	51,633,000	68,315,000	83,836,000	96,040,000	88,367,000	61,397,000	35,764,000	20,158,000	29,787,000	47,427,000
TOTAL FROZEN PORK —												
1986 ...	229,417,000	235,379,000	239,138,000	253,604,000	284,151,000	280,339,000	247,661,000	214,852,000	184,681,000	185,904,000	215,824,000	206,060,000
1985 ...	274,274,000	291,925,000	285,323,000	314,114,000	368,166,000	410,289,000	385,017,000	343,131,000	294,713,000	276,950,000	277,478,000	265,009,000
TOTAL RED MEATS —												
1986 ...	607,397,000	616,775,000	615,272,000	622,464,000	663,001,000	673,897,000	640,781,000	620,294,000	573,023,000	534,072,000	574,357,000	566,372,000
1985 ...	696,138,000	735,010,000	706,882,000	721,737,000	772,737,000	784,917,000	758,640,000	738,217,000	677,061,000	654,151,000	645,169,000	633,027,000

FROZEN PORK BELLY OPTION ON FUTURES — CALLS

FEBRUARY 1987 66 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	3.50	4.10B	3.50	3.90	3.90	.514	13	10
6	4.50	4.50	4.00	4.00	4.05	.524	9	11
7	5.25	5.25	5.25	5.25	5.25	.588	4	19
8	....	....	3.75A	4.20A	4.10	.520	....	18
9	4.30	4.75	4.20A	4.40A	4.40	.538	7	17
10	4.30	4.30	4.15A	4.15A	4.35	.543	1	17
13	3.70	4.50B	3.70	4.50B	4.70	.567	3	18
14	....	6.00B	....	5.80B	6.02	.639	....	18
15	....	6.55B	....'	6.55B	6.50	.675	....	18
16	....	....	6.10A	6.50N	6.20	.663	....	18
17	6.25	6.25	6.25	6.25	6.17	.662	1	18
20	....	6.60B	....	6.60B	6.25	.671	....	18
21	....	....	5.20A	5.25A	4.95	.599	....	18
22	4.75	4.75	4.60A	4.75	4.85	.591	1	17
23	4.30	4.50B	4.30	4.30	4.22	.560	1	17
24	....	4.60B	....	4.22N	4.35	.555	....	17
27	....	5.10B	....	5.10B	5.45	.633	....	17
28	....	6.00B	....	6.00B	6.40	.686	....	17
29	....	6.40	6.25	6.40	7.05	.719	1	17
30	....	....	6.40A	6.40A	6.32	.687	....	17
31	....	....	4.90A	4.90A	5.05	.613	....	17

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	4.20	4.20	3.80	3.80	3.72	.532	3	18
4	3.60	3.90B	3.60	3.70	4.05	.547	5	18
5	3.80	4.00	3.80	4.00	4.25	.565	2	18
6	4.30	4.30	4.25A	4.25A	4.25	.565	1	19
7	3.50	3.50	3.50	3.50	3.30	.478	1	20
10	....	3.80B	3.00A	3.80B	3.90	.542	....	20
11	....	4.15B	....	4.15B	4.42	.585	....	20
12	....	4.50B	4.30A	4.42N	4.75	.612	....	20
13	....	5.40B	....	5.40B	5.25	.646	....	20
14	....	....	....	5.25N	5.30	.655	....	20
17	4.20	4.40B	4.20	4.40B	4.60	.608	1	20
18	....	5.60B	....	5.60B	5.90	.691	....	20
19	....	6.40B	....	6.40B	6.95	.750	....	20
20	6.90	8.00B	6.90	8.00B	8.20	.803	1	20
21	8.00	8.00	8.00	8.00	8.40	.810	1	18
24	....	....	8.20A	8.20A	8.07	.807	....	18
25	....	8.80B	7.70A	8.80B	7.55	.790	....	18
26	6.50	6.50	6.50	6.50	7.35	.781	2	18
27	Exchange Closed; Thanksgiving Day							
28	....	7.40B	....	7.80B	8.50	.831	....	18

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	8.75	8.75	8.20A	8.75	8.52	.839	1	17
2	....	....	7.10A	7.50A	7.52	.804	....	17
3	....	....	6.00A	6.00A	5.97	.734	....	18
4	6.02	6.10B	5.75A	6.10B	6.97	.783	4	17
5	....	7.20B	....	7.10B	7.65	.815	....	17
8	....	7.80B	7.50A	7.50A	6.62	.777	....	17
9	5.80	6.30B	5.80	6.30B	7.20	.805	20	36
10	7.50	7.50	7.00A	7.50	7.30	.812	1	36
11	6.20	6.20	6.10A	6.20	6.12	.760	1	36
12	....	....	5.90A	5.90A	5.40	.719	....	36
15	....	....	4.05A	4.80A	4.40	.658	....	36
16	....	4.50B	....	4.50B	4.75	.688	....	36
17	....	....	....	4.75N	4.25	.659	....	36
18	....	....	4.20A	4.25N	4.25	.664	....	36
19	....	....	....	4.25N	4.35	.675	....	36
22	3.70	3.70	2.80	2.80	3.00	.566	4	36
23	....	3.30B	. ..	3.00N	2.37	.517	....	36
24	2.40	2.40	2.37A	2.37A	2.27	.510	....	36
25	Exchange Closed; Christmas							
26	....	2.30B	....	2.30B	2.50	.554	10	46
29	2.50	2.50	2.30A	2.30A	2.20	.520	1	45
30	1.90	3.00B	1.80	3.00B	3.30	.659	21	50
31	3.15	3.20B	2.50	2.50	2.50	.578	3	49

FEBRUARY 1987 70 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	2.50@.60	2.75B	2.25	2.55B	2.55	.372	16	15
6	3.00	3.00	2.50	2.70B	2.60	.380	6	19
7	3.00	3.10B	3.00	3.10B	3.25	.443	2	20
8	3.00	3.00	2.70A	2.70A	2.60	.375	7	27
9	2.45	2.90B	2.45	2.75	2.75	.392	2	29
10	2.50	3.00B	2.35	2.35	2.75	.397	8	37
13	....	2.75B	....	2.75B	2.95	.418	....	37
14	3.45	4.10	3.45	4.10	4.00	.492	4	40
15	4.50	4.50	4.20	4.25B	4.32	.530	2	39
16	3.80	4.00	3.80	4.00	4.10	.516	3	40
17	4.15	4.15	4.15	4.15	4.10	.514	2	40

(Continued in Next Column)

FROZEN PORK BELLY OPTION ON FUTURES — CALLS

FEBRUARY 1987 70 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	4.50	4.50	4.30	4.30	4.15	.521	2	39
21	3.20	3.20	3.20	3.20	3.12	.444	1	39
22	....	....	3.00A	3.00A	3.05	.436	1	39
23	3.20	3.20	2.55	2.65	2.65	.404	7	43
24	2.80	2.80	2.70	2.70	2.67	.399	6	48
27	3.85	3.85	3.85	3.85	3.55	.476	1	47
28	4.10	4.10	3.87	4.00	4.20	.532	6	48
29	4.20	4.40	4.00	4.40	4.72	.570	11	57
30	....	....	4.00A	4.40A	4.12	.532	....	57
31	....	....	3.00A	3.00A	3.15	.452	....	57

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	2.50	2.50	2.20	2.25	2.25	.368	7	55
4	2.40	2.60	2.15	2.20	2.42	.382	8	51
5	2.50	2.85	2.50	2.85	2.57	.399	2	51
6	2.30	2.30	2.30	2.30	2.55	.398	1	51
7	1.80	2.20	1.80	2.00A	1.85	.317	5	50
10	....	2.20B	1.70A	2.20B	2.30	.373	2	51
11	2.10	2.55B	2.10	2.55B	2.65	.415	1	51
12	....	....	2.60A	2.65N	2.82	.440	1	52
13	3.10	3.50	3.00	3.30A	3.20	.475	2	53
14	3.50	3.50	3.50	3.50	3.25	.485	3	53
17	....	....	2.60A	2.60A	2.70	.431	....	53
18	2.80	3.50B	2.80	3.50B	3.62	.519	3	55
19	3.65	4.40B	3.65	4.40B	4.50	.588	8	63
20	4.85	5.30	4.85	5.25	5.45	.655	4	61
21	5.00	5.20	5.00	5.00	5.75	.662	3	60
24	....	....	5.40A	5.40A	5.30	.654	1	61
25	5.00	5.80B	4.80A	5.00	4.87	.629	1	60
26	....	....	4.70A	4.70A	4.70	.617	....	59
27	Exchange Closed; Thanksgiving Day							
28	....	4.75B	....	4.75B	5.62	.682	....	59

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	5.40	5.75	5.20A	5.75	5.65	.689	4	55
2	4.90	5.20B	4.40A	5.20B	4.82	.639	1	54
3	4.65	4.65	3.70A	3.70A	3.62	.547	1	55
4	3.50	3.75B	3.30A	3.70B	4.37	.609	16	40
5	4.60	4.60	4.20A	4.60	4.87	.650	1	39
8	4.80	4.80	4.20A	4.20A	4.10	.594	2	39
9	....	....	3.60A	4.10N	4.50	.630	....	39
10	....	....	4.40A	4.50N	4.65	.638	....	39
11	....	....	3.60A	3.80A	3.70	.567	....	39
12	....	....	3.40A	3.40A	3.15	.516	....	38
15	2.50	2.50	2.00	2.25A	2.40	.440	3	37
16	2.60	2.70B	2.25	2.50	2.65	.471	30	52
17	2.75	2.75	2.50A	2.50A	2.32	.437	3	52
18	2.00	2.00	1.90	1.90	2.30	.440	6	48
19	2.10	2.70	2.10	2.70	2.40	.451	6	50
22	2.50	2.50	1.60	1.87	1.87	.333	14	58
23	1.80	1.80	1.40A	1.40A	1.05	.284	5	62
24	1.05	1.05	.85	.85	.90	.273	2	63
25	Exchange Closed; Christmas							
26	1.10	1.10	1.10	1.10	1.10	.302	11	68
29	.90	.90	.90	.90	.75	.259	1	68
30	.90	1.45	.90	1.45	1.45	.381	1	68
31	1.20	1.20	1.00A	1.00A	1.00	.297	4	71

FEBRUARY 1987 74 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	1.80	1.80	1.70A	1.70A	1.55	.258	1	1
7	....	1.85B	....	1.85B	2.10	.312	....	1
8	1.65	1.70B	1.60A	1.60A	1.50	.253	1	2
9	1.50	1.80B	1.50	1.65B	1.65	.267	5	6
10	....	....	....	1.65N	1.65	.271	....	6
13	1.25	1.60B	1.25	1.60B	1.75	.287	11	17
14	2.30	2.50	2.30	2.50	2.50	.353	6	23
15	2.40	2.85	2.40	2.85	2.75	.389	7	28
16	2.50	2.50	2.30	2.40B	2.57	.374	9	37
17	2.40	2.40	2.40	2.40	2.55	.373	1	38
20	2.75	2.80	2.75	2.80	2.60	.377	3	41
21	....	....	2.00A	2.00A	1.87	.305	....	41
22	....	....	1.80A	1.80A	1.80	.297	....	41
23	1.70	1.70	1.60	1.60	1.60	.269	11	43
24	1.60	1.60	1.60	1.60	1.57	.264	22	57
27	2.00	2.00	2.00	2.00	2.15	.330	1	57
28	2.25	2.30B	2.25	2.30B	2.60	.382	1	58
29	2.50	2.75	2.25	2.75	2.97	.418	10	68
30	....	....	2.45A	2.45A	2.55	.381	2	70
31	1.90	1.90	1.80A	1.80A	1.82	.306	2	68

FROZEN PORK BELLY OPTION ON FUTURES — CALLS

FEBRUARY 1987 74 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.50	1.50	1.00A	1.40	1.22	.233	5	67
4	1.50	1.50	1.40A	1.40A	1.37	.244	3	69
5	....	....	....	1.37N	1.42	.257	....	68
6	1.65	1.65	1.17	1.20B	1.45	.256	3	71
7	....	....	1.10A	1.10A	1.05	.191	5	69
10	....	1.15B	.95A	1.15B	1.25	.233	....	69
11	....	1.40B	....	1.40B	1.47	.266	....	69
12	....	....	1.40A	1.47N	1.65	.288	....	69
13	1.90	2.00	1.90	1.90	1.85	.318	1	69
14	1.90	1.90	1.85A	1.90	1.87	.325	8	75
17	1.55	1.55	1.55	1.55	1.47	.276	1	75
18	....	2.00B	....	2.00B	2.12	.353	1	74
19	2.20	2.60	2.20	2.60	2.70	.418	6	79
20	2.80	3.40	2.75	3.30	3.37	.487	36	94
21	2.75	3.00	2.75	3.00	3.17	.493	2	95
24	2.95	2.95	2.95	2.95	3.17	.481	1	95
25	2.40	3.60	2.40	3.20	2.92	.453	20	102
26	2.50	2.50	2.50	2.50	2.77	.439	2	100
27	Exchange Closed; Thanksgiving Day							
28	2.70	3.20	2.70	3.20	3.42	.506	4	101

IN DECEMBER

1	....	....	3.10A	3.42N	3.45	.509	3	103
2	2.50	2.50	2.30	2.30	2.85	.454	2	101
3	2.05	2.05	1.20	1.20	1.70	.360	11	100
4	1.80	2.00B	1.80	2.00B	2.52	.419	29	88
5	3.00	3.00	2.40A	2.75A	2.85	.461	4	89
8	2.90	2.90	2.40A	2.40A	2.30	.398	3	86
9	1.70	2.10B	1.70	2.10B	2.37	.434	24	85
10	2.40	2.45B	2.25A	2.45B	2.65	.440	3	81
11	1.70	1.70	1.70	1.70	2.00	.368	1	82
12	1.60@.55	1.60	1.50	1.50	1.57	.319	5	80
15	1.40	1.40	1.05	1.15A	1.12	.249	31	64
16	1.10	1.25	1.05	1.25	1.30	.273	11	68
17	....	....	1.25A	1.25A	1.10	.244	1	64
18	1.20	1.20	.60	.70	1.10	.245	6	64
19	1.15	1.15	1.15	1.15	1.15	.251	....	64
22	1.00	1.00	.70	.80	.75	.159	13	71
23	.70	.70	.35	.35	.35	.125	6	74
24	.30	.30	.30	.30	.30	.116	6	76
25	Exchange Closed; Christmas							
26	....	....	....	.30N	.30	.127	....	76
29	.25	.25	.25	.25	.22	.096	2	76
30	.25	.25	.25	.25	.35	.165	2	78
31	.40	.40	.30A	.30A	.20	.111	4	78

FEBRUARY 1987 78 CALLS

IN OCTOBER 1986

3	.70	.80B	.70	.80B	.80	.162	4	4
6	.85	1.05	.85	1.05	1.05	.164	5	8
7	....	1.10B	....	1.10B	1.25	.207	....	7
8	1.10	1.10	.90A	.90A	.90	.160	....	7
9	.90	1.00B	.90	.97B	1.00	.171	11	17
10	.90	.90	.85	.85	.85	.173	26	33
13	.75	.90B	.75	.90B	1.02	.185	10	43
14	1.00	1.30	1.00	1.30	1.45	.238	9	50
15	1.47	1.70	1.45	1.50B	1.67	.268	10	56
16	1.50	1.50	1.50	1.50	1.55	.254	6	61
17	1.65	1.65	1.65	1.65	1.57	.252	....	61
20	1.90	1.90	1.60	1.60	1.55	.254	8	63
21	1.00	1.00	1.00	1.00	1.05	.195	....	63
22	....	....	....	1.05N	1.00	.188	1	64
23	.90	.90	.90	.90	.82	.166	10	74
24	.75	.80	.75	.80	.87	.162	22	95
27	....	1.00B	....	1.00B	1.22	.211	..	95
28	1.25@.35	1.35	1.25	1.35	1.47	.254	14	109
29	1.40	1.50	1.40	1.50	1.77	.285	11	116
30	....	....	1.60A	1.60A	1.52	.252	....	116
31	....	....	1.20A	1.20A	1.02	.191	....	116

IN NOVEMBER

3	.75	.75	.75	.75	.70	.135	....	116
4	.75	.90	.65	.90	.77	.143	16	106
5	....	....	....	.77N	.80	.152	....	103
6	.85	.85	.65	.65	.80	.151	7	98
7	....	....	.60A	.60A	.52	.105	....	98
10	....	.60B	....	.60B	.65	.133	....	98
11	.65	65	.65	.65	.80	.156	2	100
12	....	....	....	.80N	.87	.172	....	100
13	.90	.90	.90	.90	1.00	.194	1	100
14	....	....	....	1.00N	1.05	.199	....	100
17	....	....	70A	.90A	.77	.159	....	100

(Continued in Next Column)

FROZEN PORK BELLY OPTION ON FUTURES — CALLS

FEBRUARY 1987 78 CALLS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	....	.90B	....	.90B	1.15	.218	....	100
19	1.30	1.75	1.30	1.35	1.52	.271	5	105
20	1.60	2.00	1.60	1.70	1.95	.330	17	90
21	1.50	1.75	1.50	1.75	1.97	.334	6	95
24	....	....	1.90A	1.90A	1.85	.320	....	94
25	1.50	1.80B	1.50	1.80B	1.62	.293	7	89
26	1.30	1.30	1.30	1.30	1.52	.280	1	87
27	Exchange Closed; Thanksgiving Day							
28	....	1.60B	1.00A	1.60B	1.92	.337	....	87

IN DECEMBER

1	1.80	1.80	1.80	1.80	1.95	.337	1	88
2	1.10	1.15B	1.10	1.10	1.52	.286	2	90
3	1.70	1.75	1.00	1.00	1.00	.208	35	119
4	1.00	1.20	.95	1.20	1.32	.255	37	109
5	1.50	1.50	1.30	1.30	1.52	.289	3	109
8	1.70	1.70	1.20	1.30B	1.17	.233	5	109
9	.90	.95B	.90	.95B	1.32	.261	1	110
10	....	....	....	1.32N	1.37	.266	....	110
11	.85	.85	.85	.85	.95	.207	1	111
12	.70	.70	.70	.70	.80	.170	1	111
15	.65	.65	.50	.50	.50	.119	6	116
16	....	....	....	.50N	.60	.134	....	116
17	....	....	....	.60N	.50	.115	....	116
18	....	....	.35A	.50N	.32	.114	....	116
19	....	....	....	.32N	.47	.117	....	116
22	.40	.40	.30A	.30A	.27	.063	1	116
23	....	....	.25A	.25A	.15	.044	....	116
24	....	....	....	.15N	.10	.039	....	116
25	Exchange Closed; Christmas							
26	....	....	....	.10N	.07	.042	....	116
29	.05	.05	.05	.05	.05	.027	2	116
30	....	....	....	.05N	.10	.053	....	116
31	.20	.20	.07A	.15A	.10	.030	....	116

FEBRUARY 1987 82 CALLS

IN OCTOBER 1986

20	.90	.90	.90	.90	.90	.161	3	3
21	.70	.70	.70	.70	.57	.117	2	5
22	....	....	....	.57N	.55	.111	....	5
23	....	....	....	.55N	.45	.096	....	5
24	....	....	....	.45N	.45	.093	....	5
27	....	.55B	....	.50B	.70	.126	....	5
28	....	....	....	.70N	.85	.157	....	5
29	.75	.75	.75	.75	1.05	.180	7	12
30	....	....	.75A	.75A	.72	.155	....	12
31	....	....	.60A	.60A	.57	.111	....	12

IN NOVEMBER

3	....	....	.40A	.40A	.37	.073	....	12
4	....	....	....	.37N	.42	.077	....	12
5	....	....	....	.42N	.45	.083	....	12
6	....	....	....	.45N	.42	.082	....	12
7	....	....	.30A	.30A	.30	.053	....	12
10	....	....	.25A	.25B	.35	.069	....	12
11	....	....	....	.35N	.40	.084	....	12
12	....	....	....	.40N	.45	.094	....	12
13	....	....	....	.45N	.50	.108	....	12
14	....	....	....	.50N	.52	.111	....	12
17	....	....	.45A	.45A	.37	.084	....	12
18	.45	.45	.45	.45	.57	.122	10	22
19	....	.65B	....	.65B	.75	.160	....	22
20	.77	.90	.77	.90	.97	.204	6	26
21	.80	.95	.80	.95	.95	.206	6	32
24	....	....	.90A	.90A	.87	.192	....	32
25	.80	.90	.80	.90	.87	.172	11	42
26	....	....	.80A	.80A	.77	.161	....	42
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.77N	.97	.202	....	42

IN DECEMBER

1	....	....	....	.97N	.97	.199	....	42
2	.35	.55B	.35	.37B	.75	.161	1	43
3	.95	.95	.60A	.60A	.45	.107	20	63
4	.45	.80	.42	.75A	.67	.137	25	75
5	....	....	....	.67N	.75	.161	....	75
8	....	....	.70A	.70A	.55	.120	....	75
9	....	....	....	.55N	.65	.138	....	75
10	.60	.65	.60	.60A	.57	.140	2	75
11	....	....	.45A	.45A	.45	.102	....	75
12	....	....	....	.45N	.35	.079	....	75
15	.20	.20	.20	.20	.22	.049	2	75

(Continued in Next Column)

FROZEN PORK BELLY OPTION ON FUTURES — CALLS

FEBRUARY 1987 82 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	....	....	....	.22N	.25	.056	1	75
17	.20	.20	.20	.20	.22	.046	5	76
18	....	....	.17A	.22N	.20	.045	....	76
19	....	.25B	....	.20N	.20	.046	....	76
22	.20	.20	.20	.20	.15	.020	23	54
23	....	....	....	.15N	.10	.013	....	54
24	.02	.02	.02	.02	.02	.011	18	39
25	Exchange Closed: Christmas							
26	....	....	....	.02N	.02	.011	....	39
29	.02	.02	.02	.02	.02	.005	....	39
30	....	....	....	.02N	.02	.013	....	36
31	....	....	....	.02N	.02	.006	5	27

MARCH 1987 70 CALLS

IN NOVEMBER 1986

19	4.00	4.00	4.00	4.00	4.35	.534	....	....
20	....	4.70B	....	4.70B	5.10	.598	2	2
21	....	....	....	5.10N	5.30	.602	....	2
24	....	....	5.00A	5.00A	4.90	.593	....	2
25	....	5.25B	4.70A	4.90N	4.70	.574	....	2
26	....	....	....	4.70N	5.10	.561	....	2
27	Exchange Closed: Thanksgiving Day							
28	....	....	4.90A	5.10N	5.10	.612	....	2

IN DECEMBER

1	....	....	....	5.10N	5.10	.614	....	2
2	....	....	4.90A	4.90A	4.55	.571	....	2
3	....	....	4.00A	4.00A	3.60	.493	....	2
4	....	....	....	3.60N	4.05	.527	....	2
5	....	....	....	4.05N	4.60	.574	....	2
8	....	....	4.00A	4.00A	3.75	.525	....	2
9	....	....	3.50A	3.75N	4.10	.540	....	2
10	....	....	....	4.10N	4.20	.560	....	2
11	....	....	4.00A	4.00A	3.65	.509	....	2
12	....	....	....	3.65N	3.45	.494	....	2
15	....	....	3.00A	3.00A	2.70	.429	....	2
16	....	....	....	2.70N	2.80	.448	....	2
17	....	....	....	2.80N	2.60	.431	....	2
18	2.50	2.50	2.50	2.50	2.50	.424	5	7
19	....	....	....	2.50N	2.55	.438	....	7
22	....	....	2.30A	2.30A	1.72	.351	....	7
23	....	....	....	1.72N	1.42	.320	....	7
24	....	....	....	1.42N	1.35	.313	....	7
25	Exchange Closed: Christmas							
26	....	....	....	1.35N	1.47	.330	....	7
29	....	....	....	1.47N	1.45	.305	....	7
30	....	1.50B	.90A	1.50B	1.70	.390	....	7
31	1.75	1.75	1.55A	1.55A	1.50	.325	1	8

MARCH 1987 74 CALLS

IN DECEMBER 1986

18	1.30	1.30	1.30	1.30	1.32	.275	1	1
19	....	....	....	1.32N	1.35	.287	....	1
22	1.30	1.30	1.30	1.30	.85	.213	1	2
23	.90	.90	.80	.80	.65	.188	2	4
24	....	....	....	.65N	.60	.180	....	4
25	Exchange Closed: Christmas							
26	....	....	....	.60N	.67	.190	....	4
29	....	....	....	.67N	.67	.168	....	4
30	....	....	.65A	.67N	.70	.231	....	4
31	....	....	....	.70N	.70	.180	....	4

MARCH 1987 78 CALLS

IN NOVEMBER 1986

26	1.70	1.70	1.70	1.70	1.90	.285	....	....
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	1.90N	2.00	.328	1	1

IN DECEMBER

1	....	....	....	2.00N	2.05	.326	....	1
2	....	....	1.90A	1.90A	1.65	.286	....	1
3	....	....	1.50A	1.50A	1.15	.222	....	1
4	1.20	1.20	1.20	1.20	1.47	.248	....	1
5	1.85	1.85	1.80A	1.80A	1.70	.286	6	7
8	....	....	1.50A	1.50A	1.27	.242	....	7
9	....	....	....	1.27N	1.45	.253	....	7
10	....	....	....	1.45N	1.50	.269	....	7
11	1.40	1.40	1.40	1.40	1.17	.229	1	8
12	....	....	....	1.17N	1.15	.216	....	8
15	1.00	1.00	1.00	1.00	.90	.168	1	9
16	....	....	....	.90N	.80	.180	....	9

(Continued in Next Column)

FROZEN PORK BELLY OPTION ON FUTURES — CALLS

MARCH 1987 78 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	1.00	1.00	1.00	1.00	.75	.169	1	10
18	.65	.70	.65	.70	.70	.163	2	12
19	....	....	....	.70N	.67	.171	....	12
22	.62	.62	.60	.60	.37	.118	3	15
23	....	....	....	.37N	.27	.099	....	15
24	....	....	....	.27N	.25	.094	....	15
25	Exchange Closed: Christmas							
26	....	....	....	.25N	.27	.098	....	15
29	....	....	....	.27N	.27	.082	....	15
30	....	....	....	.27N	.30	.121	....	15
31	....	....	....	.30N	.30	.088	....	15

MARCH 1987 82 CALLS

IN NOVEMBER 1986

17	.45	.45	.45	.45	.42	.108	19	19
18	....	....	....	.42N	.72	.146	....	19
19	....	....	....	.72N	.87	.176	....	19
20	.90	1.10B	.85A	1.10B	1.22	.220	1	20
21	....	....	....	1.22N	1.25	.220	....	20
24	....	....	1.10A	1.10A	1.05	.209	....	20
25	....	....	....	1.05N	1.05	.193	....	20
26	....	....	1.00A	1.00A	.97	.183	....	20
27	Exchange Closed: Thanksgiving Day							
28	1.00	1.00	1.00	1.00	1.15	.217	2	22

IN DECEMBER

1	....	....	....	1.15N	1.15	.214	....	22
2	.80	.80	.80	.80	.90	.182	....	22
3	....	....	80A	80A	.60	.133	1	22
4	.75@.70	.75	.70	.70	.77	.152	19	9
5	....	....	....	.77N	.90	.181	....	9
8	....	....	.80A	80A	.70	.147	....	9
9	....	....	....	.70N	.80	.154	....	9
10	....	....	....	.80N	.75	.166	....	9
11	....	....	....	.75N	.62	.136	....	9
12	....	....	....	.62N	.55	.127	....	9
15	....	....	....	.55N	.45	.092	....	9
16	....	....	....	.45N	.40	.100	....	9
17	....	....	....	.40N	.37	.093	....	9
18	.30	.30	.30	.30	.35	.089	15	18
19	.35	.35	.35	.35	.30	.094	6	24
22	.25	.25	.25	.25	.15	.059	4	28
23	....	....	....	.15N	.10	.048	....	28
24	....	....	....	.10N	.10	.044	....	28
25	Exchange Closed: Christmas							
26	....	....	....	.10N	.10	.046	....	28
29	....	....	....	.10N	.10	.036	....	28
30	....	....	....	.10N	.10	.057	....	28
31	....	....	....	.10N	.10	.038	....	28

MAY 1987 66 CALLS

IN OCTOBER 1986

6	4.90	5.00	4.90	5.00	4.85	.512	3	2
7	....	5.15B	....	5.15B	5.70	.560	....	2
8	....	5.80B	....	5.90A	5.10	.516	....	2
9	....	5.50B	....	5.50B	5.50	.539	....	2
10	....	....	5.25A	5.25A	5.45	.537	....	2
13	....	5.50B	5.25A	5.50B	5.75	.551	....	2
14	....	6.25B	....	6.25B	6.90	.605	....	2
15	....	7.00B	....	6.90N	7.05	.615	....	2
16	....	....	7.00A	7.00A	6.95	.608	....	2
17	....	....	....	6.95N	6.60	.596	....	2
20	....	6.70B	....	6.70B	6.75	.607	....	2
21	....	....	6.50A	6.50A	5.65	.552	....	2
22	....	....	....	5.65N	5.75	.557	....	2
23	....	....	5.50A	5.50A	5.30	.536	....	2
24	....	5.40B	....	5.40B	5.30	.536	....	2
27	....	5.90B	....	5.90B	6.45	.592	....	2
28	....	....	....	6.45N	7.15	.625	....	2
29	....	....	....	7.15N	7.20	.628	....	2
30	....	....	7.00A	7.00A	6.55	.604	....	2
31	....	....	6.40A	6.40A	5.50	.548	....	2

IN NOVEMBER

3	....	....	4.90A	4.90A	4.85	.515	....	2
4	....	....	....	4.85N	5.05	.524	....	2
5	....	....	....	5.05N	5.27	.538	....	2
6	....	....	....	5.27N	5.17	.535	....	2
7	....	....	4.80A	4.80A	4.35	.479	....	2
10	....	....	....	4.35N	4.52	.496	....	2
11	....	....	....	4.52N	5.20	.542	....	2

(Continued in Next Column)

FROZEN PORK BELLY OPTION ON FUTURES — CALLS

MAY 1987 66 CALLS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	....	....	....	5.20N	5.25	.545	....	2
13	....	5.60B	....	5.60B	5.77	.574	....	2
14	....	....	....	5.77N	5.65	.566	....	2
17	....	....	5.20A	5.20A	5.10	.542	....	2
18	....	....	....	5.10N	6.20	.600	....	2
19	....	6.50B	....	6.50B	7.25	.640	....	2
20	....	7.65B	....	7.65B	8.25	.685	....	2
21	....	....	....	8.25N	8.45	.695	....	2
24	....	....	8.30A	8.30A	8.20	.692	....	2
25	....	8.50B	....	8.50B	7.95	.677	....	2
26	....	....	....	7.95N	7.67	.668	....	2
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	7.67N	8.35	.696	....	2

IN DECEMBER

1	....	....	....	8.35N	8.50	.701	....	2
2	....	....	7.90A	7.90A	7.65	.669	....	2
3	....	....	6.75A	6.75A	6.40	.614	....	2
4	....	....	....	6.40N	6.90	.631	....	2
5	....	....	....	6.90N	7.65	.669	....	2
8	....	....	....	7.65N	6.85	.636	....	2
9	....	....	....	6.85N	7.25	.656	....	2
10	....	....	....	7.25N	7.55	.668	....	2
11	....	....	7.30A	7.30A	6.90	.641	....	2
12	....	....	....	6.90N	6.85	.637	....	2
15	....	....	6.40A	6.40A	6.10	.607	....	2
16	....	....	....	6.10N	6.20	.621	....	2
17	....	....	....	6.20N	6.00	.611	....	2
18	....	....	....	6.00N	5.85	.596	....	2
19	....	....	....	5.85N	5.85	.608	....	2
22	....	....	5.40A	5.40A	4.85	.548	....	2
23	....	....	....	4.85N	4.60	.536	....	2
24	....	....	....	4.60N	4.45	.536	....	2
25	Exchange Closed; Christmas							
26	....	....	....	4.45N	4.40	.540	....	2
29	....	....	....	4.40N	4.40	.533	....	2
30	....	....	4.30A	4.30A	5.00	.578	....	2
31	....	....	....	5.00N	4.10	.528	....	2

MAY 1987 70 CALLS

IN DECEMBER 1986

15	3.60	3.60	3.60	3.60	4.15	.486	3	3
16	....	....	3.60A	3.60A	3.57	.501	....	3
17	3.50	3.50	3.50	3.50	4.10	.491	5	8
18	....	....	3.90A	3.90A	4.02	.476	....	8
19	3.20	3.20	3.20	3.20	3.60	.488	3	11
22	....	....	....	3.60N	3.25	.427	....	11
23	....	....	....	3.25N	3.00	.413	....	11
24	2.80	2.80	2.80	2.80	2.90	.412	3	14
25	Exchange Closed; Christmas							
26	....	....	....	2.90N	2.85	.414	....	14
29	....	....	2.80A	2.80A	2.80	.405	....	14
30	....	3.00B	2.70A	3.00B	3.15	.449	....	14
31	....	....	....	3.15N	2.50	.398	....	14

MAY 1987 74 CALLS

IN DECEMBER 1986

15	2.40	2.40	2.35	2.35	2.60	.373	8	8
16	2.10	2.10	2.10	2.10	2.85	.388	4	12
17	....	....	....	2.85N	2.70	.378	....	12
18	2.30	2.30	2.30	2.30	2.70	.364	5	17
19	....	....	2.50A	2.50A	2.75	.375	....	17
22	....	....	2.30A	2.30A	2.10	.318	....	17
23	....	....	....	2.10N	1.90	.304	....	17
24	....	....	....	1.90N	1.80	.303	....	17
25	Exchange Closed; Christmas							
26	....	....	....	1.80N	1.77	.302	....	17
29	....	....	1.75A	1.77N	1.75	.293	....	17
30	1.50	1.90B	1.50	1.90B	2.00	.332	4	21
31	....	....	....	2.00N	1.50	.285	....	21

MAY 1987 78 CALLS

IN OCTOBER 1986

29	2.15	2.15	2.15	2.15	2.60	.317	9	9
30	....	....	2.20A	2.20A	2.30	.295	....	9
31	....	....	....	2.30N	1.85	.247	....	9

FROZEN PORK BELLY OPTION ON FUTURES — CALLS

MAY 1987 78 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	1.75A	1.75A	1.60	.219	....	9
4	....	....	....	1.60N	1.65	.227	....	9
5	1.25	1.30B	1.25	1.30B	1.57	.237	1	10
6	1.50	1.50	1.50	1.50	1.52	.234	2	12
7	....	....	....	1.52N	1.37	.194	2	14
10	....	....	....	1.37N	1.45	.205	....	14
11	1.35	1.45	1.35	1.45	1.65	.239	1	15
12	1.55	1.80	1.55	1.75A	1.72	.240	9	8
13	....	....	....	1.72N	1.82	.263	1	8
14	....	....	....	1.82N	1.82	.256	....	8
17	....	....	1.50A	1.50A	1.47	.235	....	8
18	....	....	....	1.47N	1.97	.282	....	8
19	....	2.10B	....	2.10B	2.55	.319	....	8
20	2.50	2.95	2.50	2.95	3.07	.363	13	21
21	2.90	2.90	2.90	2.90	3.05	.373	4	25
24	....	....	3.00A	3.00A	2.85	.367	....	25
25	....	3.00B	....	2.85N	2.85	.349	....	25
26	....	....	2.80A	2.80A	2.67	.340	....	25
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	2.67N	2.67	.368	....	25

IN DECEMBER

1	....	....	....	2.67N	3.00	.370	....	25
2	....	....	2.90A	2.90A	2.65	.337	....	25
3	....	....	2.25A	2.25A	2.10	.284	....	25
4	2.10	2.10	2.10	2.10	2.30	.300	2	27
5	....	2.40B	....	2.40B	2.65	.336	....	27
8	....	....	2.50A	2.50A	2.30	.303	....	27
9	....	....	2.10A	2.10A	2.07	.322	....	27
10	....	....	....	2.07N	2.60	.334	....	27
11	....	....	2.30A	2.30A	2.30	.309	....	27
12	....	....	2.15A	2.15A	2.12	.305	....	27
15	1.60	1.60	1.60	1.60	1.85	.275	4	31
16	....	....	1.50A	1.50A	1.47	.289	....	31
17	1.80	1.80	1.50	1.50	1.47	.280	9	36
18	1.30	1.30	1.30	1.30	1.37	.267	1	37
19	....	....	1.30A	1.30A	1.27	.277	....	37
22	....	....	....	1.27N	1.30	.228	....	37
23	....	....	....	1.30N	1.15	.215	....	37
24	....	....	1.10A	1.10A	1.07	.213	....	37
25	Exchange Closed; Christmas							
26	....	....	1.00A	1.00A	.97	.211	....	37
29	....	....	....	.97N	.97	.202	....	37
30	.80	1.10B	.80	1.10B	1.10	.234	3	39
31	....	....	90A	1.07A	.90	.195	4	43

MAY 1987 82 CALLS

IN NOVEMBER 1986

25	1.97	2.00B	1.97	1.97	1.90	.261	10	10
26	....	....	....	1.90N	1.95	.252	....	10
27	Exchange Closed; Thanksgiving Day							
28	....	....	1.80A	1.95N	2.00	.277	....	10

IN DECEMBER

1	....	....	....	2.00N	2.05	.278	....	10
2	....	....	2.00A	2.00A	1.82	.249	....	10
3	....	....	1.50A	1.50A	1.30	.203	....	10
4	....	....	....	1.30N	1.45	.217	....	10
5	....	....	....	1.45N	1.75	.248	....	10
8	....	....	....	1.75N	1.50	.219	....	10
9	....	....	....	1.50N	1.80	.235	....	10
10	1.30	1.30	1.30	1.30	1.42	.246	....	10
11	....	....	....	1.42N	1.42	.224	....	10
12	....	....	....	1.42N	1.40	.221	5	15
15	....	....	1.20A	1.20A	1.20	.196	....	15
16	....	....	....	1.20N	1.15	.207	....	15
17	....	....	1.07A	1.07A	1.05	.200	....	15
18	.80	.80	.80	.80	.87	.189	5	20
19	....	....	.80A	.80A	.77	.198	....	20
22	.65	.65	.65	.65	.62	.157	1	21
23	....	....	....	.62N	.70	.146	....	21
24	....	....	....	.70N	.62	.144	....	21
25	Exchange Closed; Christmas							
26	....	....	....	.62N	.65	.142	....	21
29	....	....	....	.65N	.65	.134	....	21
30	....	....	....	.65N	.65	.158	....	21
31	....	....	....	.65N	.60	.127	....	21

FROZEN PORK BELLY OPTION ON FUTURES — PUTS

FEBRUARY 1987 54 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	.50	.50	.50	.50	.45	.067	1	1
24	....	....	....	.45N	.40	.068	....	1
27	....	....	.30A	.30A	.22	.043	....	1
28	....	....	....	.22N	.22	.031	....	1
29	.20	.20	.20	.20	.15	.024	10	11
30	....	....	....	.15N	.15	.030	....	11
31	....	....	....	.15N	.27	.046	....	11

IN NOVEMBER

3	....	....	....	.27N	.35	.066	....	11
4	....	....	....	.35N	.37	.061	....	11
5	....	....	....	.37N	.32	.055	....	11
6	....	....	.27A	.27A	.25	.054	....	11
7	....	....	....	.25N	.42	.082	....	11
10	....	....	.35A	.35A	.30	.058	....	11
11	....	....	.25A	.25A	.22	.045	....	11
12	....	....	....	.22N	.20	.038	....	11
13	....	....	....	.20N	.17	.031	....	11
14	....	....	....	.17N	.15	.028	....	11
17	....	....	....	.15N	.17	.035	....	11
18	....	....	....	.17N	.12	.020	....	11
19	....	....	....	.12N	.12	.013	....	11
20	....	....	....	.12N	.05	.007	....	11
21	....	....	....	.05N	.05	.007	....	11
24	....	....	....	.05N	.05	.006	....	11
25	....	....	....	.05N	.05	.007	....	11
26	....	....	....	.05N	.05	.008	....	11
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.05N	.07	.004	....	11

IN DECEMBER

1	....	....	....	.07N	.02	.003	....	11
2	....	....	....	.02N	.05	.005	....	11
3	....	....	....	.05N	.05	.009	....	11
4	....	....	....	.05N	.05	.005	....	11
5	....	....	....	.05N	.02	.004	....	11
8	....	....	....	.02N	.02	.005	....	11
9	....	....	....	.02N	.05	.003	....	11
10	....	....	....	.05N	.05	.003	....	11
11	....	....	....	.05N	.05	.005	....	11
12	....	....	....	.05N	.05	.007	....	11
15	....	....	....	.05N	.02	.010	....	11
16	....	....	....	.02N	.05	.008	....	11
17	....	....	....	.05N	.05	.009	....	11
18	....	....	....	.05N	.05	.008	....	11
19	....	....	....	.05N	.02	.007	....	11
22	....	....	....	.02N	.05	.013	....	11
23	....	....	....	.05N	.05	.016	....	11
24	....	....	....	.05N	.02	.015	....	11
25	Exchange Closed; Christmas							
26	....	....	....	.02N	.02	.008	....	11
29	....	....	....	.02N	.02	.007	....	11
30	....	....	....	.02N	.02	.002	....	11
31	....	....	....	.02N	.02	.003	....	11

FEBRUARY 1987 58 PUTS

IN OCTOBER 1986

9	1.20	1.20	1.15A	1.15A	1.15	.182	....	....
10	1.10	1.20B	1.10	1.10	1.15	.177	15	15
13	....	1.20B	1.10A	1.10A	1.00	.160	1	15
14	.80	.80	.80	.80	.65	.117	12	25
15	....	....	....	.65N	.57	.098	....	25
16	.60	.60	.60	.60	.60	.104	1	26
17	....	....	....	.60N	.60	.103	....	26
20	.50	.55	.50	.55	.52	.097	3	28
21	....	.65B	....	.65B	.75	.133	....	26
22	....	....	....	.75N	.77	.136	....	26
23	....	....	....	.77N	.90	.154	....	26
24	....	....	....	.90N	.95	.156	....	26
27	....	....	.70A	.70A	.60	.110	....	26
28	....	....	....	.60N	.50	.084	....	26
29	....	....	....	.50N	.42	.070	....	26
30	....	....	....	.42N	.47	.083	....	26
31	....	.55B	....	.55B	.70	.117	....	26

IN NOVEMBER

3	....	....	....	.70N	.85	.159	....	26
4	.70	.95	.70	.95	.87	.150	10	36
5	....	....	....	.87N	.82	.139	1	37
6	....	....	....	.82N	.77	.138	....	36
7	....	....	....	.77N	1.12	.191	....	36

(Continued in Next Column)

FROZEN PORK BELLY OPTION ON FUTURES — PUTS

FEBRUARY 1987 58 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	.90	.90	.90	.90	.80	.146	2	38
11	....	....	.65A	.65A	.62	.122	....	38
12	....	....	....	.62N	.55	.107	....	38
13	.30	.30	.30	.30	.45	.091	1	38
14	....	....	....	.45N	.45	.086	....	38
17	....	....	....	.45N	.55	.103	....	38
18	....	....	....	.55N	.35	.068	....	38
19	....	....	.30A	.30A	.22	.047	....	38
20	....	....	....	.22N	.17	.031	....	38
21	.10	.10	.10	.10	.15	.029	2	40
24	....	....	....	.15N	.17	.028	....	40
25	....	....	.15A	.15A	.15	.032	....	40
26	....	....	....	.15N	.15	.033	....	40
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.15N	.12	.021	....	38

IN DECEMBER

1	....	....	....	.12N	.07	.018	....	38
2	....	....	....	.07N	.10	.025	....	38
3	....	....	....	.10N	.20	.041	....	38
4	....	....	....	.20N	.17	.028	....	38
5	....	....	.15A	.15A	.10	.021	....	38
8	....	....	....	.10N	.15	.027	....	38
9	....	....	....	.15N	.12	.021	....	38
10	....	....	....	.12N	.10	.019	....	38
11	....	....	....	.10N	.15	.029	....	38
12	....	....	....	.15N	.20	.038	....	38
15	.12	.12	.12	.12	.12	.051	25	63
16	....	....	....	.12N	.10	.042	....	63
17	....	....	....	.10N	.10	.048	....	63
18	....	....	....	.10N	.17	.046	....	63
19	....	....	....	.17N	.15	.042	....	63
22	....	.20B	....	.20B	.30	.069	....	63
23	....	....	.20A	.20A	.25	.082	....	63
24	....	....	....	.25N	.20	.080	....	63
25	Exchange Closed; Christmas							
26	....	....	....	.20N	.10	.057	....	63
29	....	....	....	.10N	.10	.057	....	63
30	....	....	....	.10N	.10	.024	....	63
31	....	....	.05A	.10N	.05	.035	....	63

FEBRUARY 1987 62 PUTS

IN OCTOBER 1986

3	2.45	2.45	2.45	2.45	2.45	.338	....	....
6	2.25	2.35B	2.25	2.35B	2.40	.326	6	6
7	1.90	1.90	1.90	1.90	1.90	.269	1	7
8	2.10	2.20B	2.10	2.20B	2.50	.329	3	10
9	2.50	2.50	2.30A	2.50	2.40	.312	18	20
10	2.30	2.30	2.30	2.30	2.30	.307	1	20
13	....	2.40B	2.20A	2.20A	2.02	.284	....	20
14	....	....	1.70A	1.70A	1.45	.224	....	20
15	....	....	1.35A	1.35A	1.30	.195	....	20
16	1.25	1.25	....	1.25	1.35	.204	....	20
17	....	....	....	1.35N	1.35	.204	1	20
20	1.00	1.10B	1.00	1.00	1.25	.196	5	25
21	....	1.50B	....	1.50B	1.67	.252	....	23
22	1.95	1.95	1.65	1.65	1.70	.258	3	25
23	....	1.80B	....	1.70N	1.95	.263	....	25
24	....	....	1.80A	1.95N	1.97	.287	....	25
27	1.20	1.35	1.20	1.35	1.35	.220	2	27
28	1.27	1.27	1.27	1.27	1.17	.180	1	27
29	1.30	1.30	1.25A	1.25A	1.02	.155	2	28
30	....	....	....	1.02N	1.12	.178	....	28
31	....	1.35B	....	1.35B	1.52	.234	....	28

IN NOVEMBER

3	....	1.80B	....	1.80B	2.00	.300	....	28
4	1.90	2.00	1.90	2.00	1.92	.287	10	33
5	....	....	....	1.92N	1.80	.271	....	33
6	....	....	....	1.80N	1.75	.270	....	33
7	2.10	2.20	2.00	2.20	2.40	.346	9	37
10	2.30	2.30	2.00A	2.00A	1.82	.286	3	40
11	....	....	1.60A	1.60A	1.50	.249	....	39
12	....	....	....	1.50N	1.35	.227	....	39
13	....	....	1.20A	1.20A	1.15	.200	....	39
14	.95	1.10B	.95	1.00B	1.12	.192	5	39
17	....	1.15B	....	1.15B	1.35	.226	5	43
18	....	....	1.10A	1.10A	.92	.164	....	43
19	.75@.80	.80	.75	.80	.67	.123	6	43
20	.45	.45	.45	.45	.47	.090	2	43
21	.55	.55	.55	.55	.40	.085	12	52
24	....	....	....	.40N	.42	.085	....	52

(Continued in Next Column)

FROZEN PORK BELLY OPTION ON FUTURES — PUTS

FEBRUARY 1987 62 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	.42	.42	.40A	.40A	.45	.094	....	52
26	....	....	....	.45N	.45	.099	1	53
27	Exchange Closed; Thanksgiving Day							
28	....	....	.40A	.40A	.32	.069	....	53

IN DECEMBER

1	....	....	....	.32N	.32	.064	....	53
2	....	....	....	.32N	.37	.082	....	53
3	....	....	.32A	.37N	.57	.122	....	53
4	....	....	....	.57N	.45	.092	....	53
5	....	....	....	.45N	.37	.074	....	53
8	....	....	.30A	.30A	.45	.093	....	53
9	....	....	....	.45N	.35	.077	....	53
10	.30	.30	.30	.30	.35	.073	1	53
11	....	....	....	.35N	.45	.100	....	53
12	....	....	....	.45N	.60	.124	....	53
15	.70	.70	.70	.70	.65	.158	1	54
16	.50	.50	.50	.50	.47	.138	2	54
17	.40	.40	.40	.40	.45	.155	2	54
18	.45	.45	.45	.45	.60	.151	3	54
19	....	....	.50A	.60N	.60	.142	....	54
22	.85	.85	.85	.85	.85	.210	2	54
23	....	....	.70A	.80A	.77	.243	....	52
24	.75	.75	.75	.75	.82	.243	2	52
25	Exchange Closed; Christmas							
26	....	....	.80A	.80A	.57	.202	....	50
29	.60	.60	.60	.60	.60	.214	1	50
30	.50	.50	.40A	.40A	.37	.121	3	51
31	.35	.35	.35	.35	.40	.165	5	51

FEBRUARY 1987 66 PUTS

IN OCTOBER 1986

3	4.80	4.80	4.50A	4.50A	4.40	.485	1	1
6	4.25	4.25	4.25	4.25	4.25	.475	1	2
7	3.75	3.75	3.70A	3.75	3.75	.411	1	3
8	3.25	4.00B	3.25	4.00B	4.35	.479	1	2
9	....	....	3.75A	4.25A	4.25	.461	....	2
10	4.10	4.20B	4.10	4.20B	4.05	.456	1	3
13	....	4.25B	4.00A	4.00A	3.67	.432	....	3
14	3.05@.00	3.05	2.95A	2.95A	2.75	.360	19	21
15	2.50	2.50	2.45A	2.45A	2.52	.324	1	22
16	2.60	2.60	2.60	2.60	2.60	.336	8	28
17	....	....	....	2.60N	2.62	.337	....	26
20	....	....	2.30A	2.50A	2.47	.328	....	26
21	....	3.05B	....	3.05B	3.17	.400	....	26
22	....	3.25B	....	3.17N	3.22	.408	....	26
23	....	3.50B	....	3.22N	3.65	.439	....	26
24	....	....	3.40A	3.65N	3.70	.444	....	26
27	....	....	2.70A	2.70A	2.65	.366	....	26
28	....	....	2.40A	2.40A	2.30	.312	....	26
29	2.00	2.00	2.00	2.00	2.00	.280	2	28
30	2.30	2.30	2.30	2.30	2.27	.312	1	29
31	....	2.75B	....	2.75B	2.92	.386	....	29

IN NOVEMBER

3	3.60	3.60	3.60	3.60	3.70	.467	....	29
4	3.50	3.85B	3.50	3.75A	3.60	.452	1	29
5	....	....	....	3.60N	3.35	.434	....	29
6	3.50	3.50	3.50	3.50	3.35	.434	1	29
7	....	3.50B	....	3.50B	4.30	.521	....	29
10	....	....	3.65A	3.65A	3.52	.457	....	29
11	2.95	3.10B	2.95	2.95	3.00	.414	6	34
12	3.00	3.00	3.00	3.00	2.77	.387	1	35
13	2.00	2.10	2.00	2.10	2.45	.353	5	38
14	2.00	2.00	2.00	2.00	2.35	.344	1	39
17	2.85	2.85	2.85	2.85	2.75	.391	8	34
18	1.95@2.00	2.00	1.95	2.00	2.02	.308	2	34
19	....	....	1.60A	1.60A	1.57	.249	1	34
20	....	....	1.20A	1.35A	1.20	.196	....	34
21	1.00	1.30	1.00	1.30	1.07	.189	4	38
24	....	....	....	1.07N	.97	.192	....	38
25	1.00	1.00	.75A	.90	.87	.209	3	37
26	.90	.90	.90	.90	1.22	.218	3	38
27	Exchange Closed; Thanksgiving Day							
28	....	....	1.10A	1.10A	.90	.168	....	39

IN DECEMBER

1	.80	.80	.80	.80	.85	.160	....	39
2	.80	1.20	.80	.82	1.07	.195	4	41
3	1.00	1.10B	1.00	1.10B	1.37	.265	3	43
4	1.50	1.50	1.50	1.50	1.20	.216	3	43
5	....	....	....	1.20N	.97	.184	....	42

(Continued in Next Column)

FROZEN PORK BELLY OPTION ON FUTURES — PUTS

FEBRUARY 1987 66 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	....	....	.90A	.97N	1.20	.222	....	41
9	....	....	....	1.20N	1.02	.194	....	41
10	.80	.80	.80	.80	.95	.187	1	40
11	1.10	1.10	1.10	1.10	1.27	.239	1	41
12	....	....	....	1.27N	1.47	.280	....	41
15	2.00	2.00	1.80A	1.80A	1.87	.341	1	41
16	....	....	....	1.87N	1.65	.311	....	41
17	....	....	1.60A	1.65N	1.77	.340	....	41
18	....	....	1.75A	1.75A	1.70	.335	....	41
19	1.70	1.70	1.60A	1.70	1.67	.324	6	45
22	1.70	2.80	1.70	2.52	2.50	.433	20	55
23	2.10	2.10	1.55	2.00	2.10	.482	12	47
24	2.20	2.20	2.00	2.15	2.37	.489	8	50
25	Exchange Closed; Christmas							
26	....	....	2.20A	2.20A	1.90	.445	....	47
29	....	....	....	1.90N	2.15	.479	....	47
30	1.80	1.80	1.35	1.35	1.35	.340	....	47
31	1.35	1.35	1.35	1.35	1.65	.421	8	41

FEBRUARY 1987 70 PUTS

IN OCTOBER 1986

14	4.60	4.60	4.60	4.60	4.70	.507	1	1
15	....	....	4.30A	4.50A	4.32	.469	....	1
16	....	....	....	4.32N	4.47	.483	....	1
17	....	....	....	4.47N	4.47	.485	....	1
20	....	....	4.40A	4.40A	4.30	.478	....	1
21	....	5.00B	....	5.00B	5.27	.555	....	1
22	....	5.40B	....	5.40B	5.37	.563	....	1
23	....	5.70B	....	5.37N	5.92	.595	....	1
24	....	....	5.50A	5.92N	5.95	.600	....	1
27	4.20	4.20	4.20	4.20	4.60	.523	1	2
28	4.00	4.10B	4.00	4.10B	4.10	.467	....	2
29	4.00	4.00	3.90A	3.90A	3.60	.429	1	3
30	....	3.80B	....	3.80B	3.97	.467	2	4
31	....	4.90B	....	4.90B	5.00	.547	....	4

IN NOVEMBER

3	6.00	6.00	5.95A	5.95A	6.05	.631	2	4
4	5.75	6.00	5.75	6.00	5.95	.617	1	5
5	5.70	5.70	5.70	5.70	5.60	.600	2	5
6	....	....	....	5.60N	5.57	.601	....	5
7	....	6.00B	....	6.00B	6.90	.682	....	5
10	....	7.00B	6.00A	6.00A	5.90	.626	....	5
11	....	....	5.30A	5.30A	5.20	.584	....	4
12	....	....	5.10A	5.10A	4.85	.559	....	4
13	4.00	4.05B	3.90A	4.05B	4.40	.524	6	10
14	4.55	4.55	4.50A	4.50A	4.25	.514	2	10
17	4.90	4.90	4.60A	4.90	4.80	.568	2	13
18	4.10	4.10	4.00A	4.00A	3.82	.480	1	12
19	3.20	3.20	2.80A	3.05	3.05	.411	2	14
20	....	....	2.35A	2.35A	2.32	.344	....	14
21	2.10	2.40	2.10	2.10A	2.07	.337	8	19
24	2.30	2.30	2.30	2.30	2.35	.345	2	17
25	2.30	2.30	1.40	1.85	2.25	.370	1	20
26	2.25	2.25	2.25	2.25	2.57	.382	5	23
27	Exchange Closed; Thanksgiving Day							
28	....	....	2.20A	2.20A	2.02	.317	....	23

IN DECEMBER

1	....	....	1.80A	1.80A	1.77	.310	....	23
2	....	2.20B	....	2.20B	2.35	.360	....	23
3	....	2.60B	2.20A	2.60B	3.12	.452	....	20
4	3.25	3.25	2.90	3.10	2.60	.390	5	23
5	....	....	2.40A	2.50A	2.20	.349	....	23
8	2.10	2.30B	2.10	2.30B	2.62	.405	4	23
9	....	....	2.60A	2.60A	2.32	.369	....	23
10	2.00	2.00	2.00	2.00	2.25	.361	1	23
11	2.30	2.60	2.30	2.30	2.77	.432	2	24
12	....	....	....	2.77N	3.25	.483	1	25
15	3.20	3.85	3.20	3.75A	3.70	.559	1	25
16	3.90	3.90	3.30A	3.30A	3.50	.528	4	28
17	3.00	3.15B	3.00	3.15B	3.80	.562	3	30
18	....	....	3.70A	3.70A	3.70	.559	....	30
19	....	....	3.45A	3.45A	3.47	.548	1	29
22	4.00	4.40	4.00	4.40	4.80	.666	9	30
23	3.50	4.30	3.50	4.30	4.80	.715	2	28
24	4.70	4.70	4.70	4.70	4.97	.726	1	29
25	Exchange Closed; Christmas							
26	....	....	4.70A	4.70A	4.30	.697	....	29
29	....	....	....	4.30N	4.65	.740	....	29
30	....	4.85B	4.50A	4.50A	3.40	.613	....	29
31	3.40	3.40	3.40	3.40	4.15	.702	2	27

FROZEN PORK BELLY OPTION ON FUTURES — PUTS

FEBRUARY 1987 74 PUTS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	4.25	4.25	4.10	4.10	4.20	506	2	2
24	....	....	....	4.20N	4.22	518	....	2
25	3.20	3.60B	3.20	3.60B	4.37	546	....	2
26	....	....	....	4.37N	4.62	560	2	4
27	Exchange Closed: Thanksgiving Day							
28	3.75	3.75	3.75	3.75	3.82	493	1	4

IN DECEMBER

1	....	....	3.70A	3.70A	3.80	490	....	4
2	....	4.10B	....	4.10B	4.32	545	....	4
3	....	5.00B	4.10A	5.00B	5.47	639	....	4
4	....	....	5.40A	5.40A	4.70	580	....	4
5	....	....	4.50A	4.50A	4.22	538	....	4
8	....	4.40B	4.00A	4.40B	4.82	601	....	4
9	....	....	4.60A	4.60A	4.35	565	....	4
10	....	....	....	4.35N	4.27	559	....	4
11	....	4.30B	....	4.30B	5.05	631	....	4
12	....	....	....	5.05N	5.65	680	....	4
15	....	....	....	5.65N	6.42	750	....	4
16	....	....	....	6.42N	6.20	726	....	4
17	....	....	....	6.20N	6.55	755	....	4
18	....	....	....	6.55N	6.45	754	....	4
19	....	....	6.30A	6.30A	6.30	748	....	4
22	....	6.60B	....	6.60B	7.57	840	....	4
23	7.60	7.60	7.50A	7.60	8.10	874	1	5
24	....	....	....	8.10N	8.32	883	....	5
25	Exchange Closed: Christmas							
26	....	....	8.00A	8.00A	7.65	872	....	5
29	....	....	....	7.65N	8.20	903	....	5
30	....	....	....	8.20N	6.35	834	....	5
31	....	....	....	6.35N	7.35	888	....	5

MARCH 1987 54 PUTS

IN OCTOBER 1986

31	.25	.25	.25	.25	.50	.086	20	20

IN NOVEMBER

3	....	....	....	.50N	.62	.112	....	20
4	....	....	....	.62N	.65	.103	....	20
5	....	....	....	.65N	.57	.097	....	20
6	.37	.37	.37	.37	.37	.096	25	45
7	....	.60B	....	.60B	.60	.132	....	45
10	....	....	....	.60N	.62	.108	....	45
11	....	....	....	.62N	.47	.068	....	45
12	....	....	....	.47N	.37	.079	....	45
13	....	....	....	.37N	.35	.069	....	45
14	....	....	....	.35N	.35	.067	....	45
17	.32	.32	.32	.32	.35	.075	20	65
18	....	....	....	.35N	.25	.052	....	65
19	....	....	....	.25N	.20	.039	....	65
20	....	....	....	.20N	.10	.027	....	65
21	....	....	....	.10N	.10	.025	....	65
24	....	....	....	.10N	.12	.025	....	65
25	....	....	....	.12N	.15	.027	....	65
26	....	....	....	.15N	.15	.029	....	65
27	Exchange Closed: Thanksgiving Day							
28	.12@.10	.12	.10	.10	.10	.020	16	65

IN DECEMBER

1	....	....	....	.10N	.05	.019	....	65
2	....	....	....	.05N	.07	.024	....	65
3	....	....	....	.07N	.17	.037	....	65
4	....	....	....	.17N	.15	.031	....	65
5	....	....	....	.15N	.10	.023	....	65
8	....	....	....	.10N	.15	.029	....	65
9	....	....	....	.15N	.12	.026	....	65
10	....	....	....	.12N	.10	.023	....	65
11	....	....	....	.10N	.15	.031	....	65
12	....	....	....	.15N	.20	.033	....	65
15	....	....	....	.20N	.20	.044	....	65
16	....	....	....	.20N	.15	.040	....	65
17	....	....	....	.15N	.15	.043	....	65
18	....	....	....	.15N	.15	.044	....	65
19	....	....	....	.15N	.15	.040	....	65
22	....	....	....	.15N	.20	.061	....	65
23	....	....	....	.20N	.20	.067	....	65
24	....	....	....	.20N	.17	.066	....	65
25	Exchange Closed: Christmas							
26	....	....	....	.17N	.15	.054	....	65
29	....	....	....	.15N	.20	.054	....	65
30	....	....	....	.20N	.20	.031	....	65
31	....	....	....	.20N	.20	.043	....	65

FROZEN PORK BELLY OPTION ON FUTURES — PUTS

MARCH 1987 58 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	.35	.35	.35	.35	.37	118	....	....
16	.30	.30	.30	.30	.32	108	50	50
17	....	....	....	.32N	.32	110	....	50
18	....	.35B	....	.32N	.45	118	....	50
19	....	....	....	.45N	.45	110	....	50
22	....	....	....	.45N	.65	155	....	50
23	....	....	.60A	.60A	.65	169	....	50
24	....	....	....	.65N	.62	169	....	50
25	Exchange Closed: Christmas							
26	....	....	....	.62N	.55	148	....	50
29	....	....	....	.55N	.55	154	....	50
30	....	....	....	.55N	.45	102	....	50
31	....	....	.40A	.40A	.40	132	....	50

MARCH 1987 66 PUTS

IN OCTOBER 1986

13	4.95	4.95	4.75A	4.75A	4.55	456	1	1
14	....	....	3.80A	3.80A	3.60	390	....	1
15	....	....	3.50A	3.50A	3.30	365	....	1
16	....	....	....	3.30N	3.40	371	....	1
17	....	....	....	3.40N	3.57	389	....	1
20	....	....	3.55A	3.55A	3.45	381	....	1
21	....	3.50B	....	3.50B	4.25	448	....	1
22	....	....	....	4.25N	4.17	444	....	1
23	....	4.25B	....	4.25B	4.52	471	....	1
24	....	....	4.50A	4.52N	4.60	479	....	1
27	....	....	3.90A	3.90A	3.60	409	....	1
28	....	....	....	3.60N	3.12	361	....	1
29	....	....	....	3.12N	3.00	342	....	1
30	....	....	....	3.00N	3.15	360	....	1
31	....	3.20B	....	3.20B	4.00	438	....	1

IN NOVEMBER

3	....	4.40B	....	4.40B	4.70	503	....	1
4	....	....	4.65A	4.65A	4.57	484	....	1
5	....	....	....	4.57N	4.30	472	....	1
6	4.00	4.00	4.00	4.00	4.00	472	1	2
7	....	4.50B	....	4.50B	5.30	547	....	2
10	....	....	....	5.30N	4.70	504	....	2
11	....	....	4.45A	4.45A	4.00	459	....	2
12	....	....	....	4.00N	3.85	438	....	2
13	....	....	3.50A	3.50A	3.47	411	....	2
14	....	....	....	3.47N	3.40	408	....	2
17	....	3.60B	....	3.60B	3.70	440	....	2
18	....	....	....	3.70N	2.85	367	....	2
19	....	....	....	2.85N	2.40	320	....	2
20	....	2.50B	2.20A	2.20A	1.82	294	....	2
21	....	....	....	1.82N	1.75	260	....	2
24	....	....	....	1.75N	1.70	265	....	2
25	....	....	1.60A	1.70N	1.95	281	....	2
26	....	....	....	1.95N	1.80	291	....	2
27	Exchange Closed: Thanksgiving Day							
28	1.95	1.95	1.95	1.95	1.60	247	1	2

IN DECEMBER

1	....	....	....	1.60N	1.60	243	....	2
2	....	....	....	1.60N	1.97	279	....	2
3	....	....	1.90A	1.97N	2.50	348	....	2
4	....	....	....	2.50N	2.27	316	....	2
5	....	....	2.00A	2.00A	1.80	275	....	2
8	2.20	2.20	1.90A	2.20	2.20	316	....	2
9	....	....	....	2.20N	2.10	302	1	3
10	....	....	1.90A	1.90A	1.85	285	....	3
11	....	....	....	1.85N	2.20	329	....	3
12	....	....	....	2.20N	2.30	343	....	3
15	....	....	....	2.30N	2.90	402	....	3
16	....	....	....	2.90N	2.60	383	....	3
17	2.30	2.30	2.30	2.30	2.65	398	1	4
18	....	....	....	2.65N	2.75	405	....	4
19	....	....	....	2.75N	2.55	391	....	4
22	....	2.70B	....	2.70B	3.30	477	....	4
23	....	....	3.20A	3.20A	3.52	506	....	4
24	....	....	....	3.52N	3.55	513	....	4
25	Exchange Closed: Christmas							
26	....	....	3.50A	3.50A	3.20	490	....	4
29	....	....	....	3.20N	3.30	512	....	4
30	....	....	2.75A	2.75A	2.55	416	....	4
31	....	....	....	2.55N	2.80	484	....	4

FROZEN PORK BELLY OPTION ON FUTURES — PUTS

MARCH 1987 70 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.90	2.90	2.90	2.90	2.90	.385	1	1
2	....	3.00B	....	3.00B	3.57	.428	....	1
3	....	....	3.50A	3.57N	4.47	.506	....	1
4	....	....	4.40A	4.40A	4.00	.472	....	1
5	....	....	3.60A	3.60A	3.40	.425	....	1
8	....	....	....	3.40N	3.97	.474	....	1
9	....	....	....	3.97N	3.80	.459	....	1
10	....	....	....	3.80N	3.50	.439	....	1
11	....	....	....	3.50N	4.00	.490	....	1
12	....	....	....	4.00N	4.20	.505	....	1
15	....	....	....	4.20N	5.10	.570	....	1
16	....	....	4.90A	4.90A	4.70	.551	....	1
17	....	....	....	4.70N	4.70	.568	....	1
18	....	....	....	4.70N	4.90	.575	....	1
19	....	....	....	4.90N	4.65	.561	....	1
22	....	5.00B	....	5.00B	5.80	.648	....	1
23	5.30	5.30	5.30	5.30	6.12	.679	1	1
24	....	....	....	6.12N	6.12	.686	....	1
25	Exchange Closed: Christmas							
26	....	....	6.00A	6.00A	5.72	.669	....	1
29	....	....	....	5.72N	6.20	.694	....	1
30	....	....	....	6.20N	4.60	.609	....	1
31	....	....	....	4.60N	5.67	.674	....	1

MAY 1987 54 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	.90	.90	.90	.90	.95	.136	15	15
23	....	....	....	.95N	1.15	.147	....	15
24	....	....	....	1.15N	1.15	.147	....	15
27	....	....	1.10A	1.10A	.85	.115	....	15
28	....	....	....	.85N	.77	.099	....	15
29	....	....	....	.77N	.75	.098	....	15
30	....	....	....	.75N	.85	.109	....	15
31	....	....	....	.85N	1.10	.138	....	15

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	1.10N	1.20	.155	....	15
4	....	....	....	1.20N	1.22	.150	....	15
5	....	....	....	1.22N	1.05	.141	....	15
6	....	....	....	1.05N	1.07	.143	....	15
7	....	....	....	1.07N	1.45	.177	....	15
10	....	....	....	1.45N	1.30	.165	....	15
11	.80	.80	.80	.80	1.00	.138	2	17
12	....	....	....	1.00N	1.00	.136	....	17
13	....	....	....	1.00N	.82	.120	....	17
14	....	....	....	.82N	.90	.124	....	17
17	....	....	....	.90N	.92	.135	....	17
18	....	....	....	.92N	.65	.105	....	17
19	....	....	....	.65N	.60	.087	....	17
20	....	....	.55A	.55A	.45	.069	....	17
21	....	....	....	.45N	.40	.064	....	17
24	....	....	....	.40N	.32	.064	....	17
25	....	....	....	.32N	.45	.070	....	17
26	....	....	....	.45N	.47	.073	....	17
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	.47N	.40	.062	....	17

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.40N	.30	.059	....	17
2	....	....	....	.30N	.45	.071	....	17
3	....	....	....	.45N	.60	.092	....	17
4	....	....	....	.60N	.55	.085	....	17
5	....	....	....	.55N	.47	.070	....	17
8	....	....	....	.47N	.52	.082	....	17
9	....	....	....	.52N	.50	.074	....	17
10	....	....	....	.50N	.45	.070	....	17
11	....	....	....	.45N	.47	.080	....	17
12	....	....	....	.47N	.52	.082	....	17
15	....	....	....	.52N	.60	.094	....	17
16	....	....	....	.60N	.45	.088	....	17
17	....	....	....	.45N	.45	.092	....	17
18	....	....	....	.45N	.55	.099	....	17
19	....	....	....	.55N	.52	.094	....	17
22	....	....	....	.52N	.75	.122	....	17
23	....	....	.65A	.65A	.67	.125	....	17
24	....	....	....	.67N	.62	.123	....	17
25	Exchange Closed: Christmas							
26	....	....	....	.62N	.60	.118	....	17
29	....	....	....	.60N	.60	.117	....	17
30	....	....	....	.60N	.55	.095	....	17
31	....	....	....	.55N	.55	.117	....	17

FROZEN PORK BELLY OPTION ON FUTURES — PUTS

MAY 1987 58 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	1.50	1.50	1.50	1.50	1.45	.171	1	1
30	....	....	....	1.45N	1.60	.187	....	1
31	....	....	....	1.60N	2.05	.228	....	1

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	2.05N	2.22	.252	....	1
4	....	....	....	2.22N	2.25	.245	....	1
5	....	....	....	2.25N	2.00	.234	....	1
6	....	....	....	2.00N	2.05	.236	....	1
7	....	....	....	2.05N	2.67	.281	....	1
10	....	....	....	2.67N	2.37	.266	....	1
11	....	....	....	2.37N	1.90	.229	....	1
12	....	....	....	1.90N	1.85	.227	....	1
13	....	....	....	1.85N	1.65	.205	....	1
14	....	....	....	1.65N	1.75	.211	....	1
17	....	....	....	1.75N	1.85	.227	....	1
18	....	....	....	1.85N	1.35	.165	....	1
19	....	....	....	1.35N	1.20	.158	....	1
20	....	....	....	1.20N	.95	.130	....	1
21	....	....	....	.95N	.90	.123	....	1
24	....	....	....	.90N	.77	.124	....	1
25	....	....	....	.77N	.97	.132	....	1
26	....	....	.90A	.90A	1.00	.137	....	1
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	1.00N	.85	.120	....	1

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.85N	.75	.116	....	1
2	....	....	....	.75N	1.00	.135	....	1
3	....	....	....	1.00N	1.25	.169	....	1
4	....	....	....	1.25N	1.17	.158	....	1
5	....	....	....	1.17N	1.00		....	1
8	....	....	....	1.00N	1.15	.154	....	1
9	....	....	....	1.15N	1.00	.142	....	1
10	....	....	....	1.00N	1.00	.135	....	1
11	....	....	....	1.00N	1.05	.151	....	1
12	....	....	....	1.05N	1.15	.154	....	1
15	....	....	....	1.15N	1.17	.172	....	1
16	....	....	....	1.17N	1.00	.163	....	1
17	1.30	1.30	1.30	1.30	1.10	.170	1	2
18	....	....	....	1.10N	1.20	.180	....	2
19	....	....	....	1.20N	1.15	.172	....	2
22	....	....	....	1.15N	1.45	.214	....	2
23	....	....	1.40A	1.45N	1.50	.220	....	2
24	....	....	....	1.50N	1.37	.218	....	2
25	Exchange Closed: Christmas							
26	....	....	....	1.37N	1.35	.212	....	2
29	....	....	....	1.35N	1.35	.213	....	2
30	....	....	....	1.35N	1.20	.180	....	2
31	....	....	....	1.20N	1.20	.214	....	2

MAY 1987 62 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	2.50	2.50	2.50	2.50	2.75	.337	1	1
24	....	....	....	2.75N	2.65	.335	....	1
25	Exchange Closed: Christmas							
26	....	....	....	2.65N	2.60	.330	....	1
29	....	....	....	2.60N	2.60	.334	....	1
30	....	....	....	2.60N	2.30	.293	....	1
31	....	....	2.25A	2.25A	2.50	.337	....	1

PORK BELLY OPTIONS ON FUTURES DAILY VOLUME TOTALS DURING 1986 (Calls and Puts Combined)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	...	...	...	...	...	...	...	Closed	...	...	10
2	...	...	...	...	...	...	...	...	...	...	...	10
3	...	...	...	...	...	...	...	...	...	34	17	71
4	...	...	...	...	...	...	Closed	...	...	...	54	140
5	...	...	...	...	...	...	...	...	...	...	8	14
6	...	...	...	...	...	...	...	...	...	31	41	...
7	...	...	...	...	...	...	...	...	...	8	22	...
8	...	...	...	...	...	...	...	...	...	12	...	14
9	...	...	...	...	...	...	...	...	...	43	...	46
10	...	...	...	...	...	...	...	...	...	52	7	9
11	...	...	...	...	...	...	...	...	...	...	12	7
12	...	...	...	...	...	...	...	...	...	...	11	12
13	...	...	...	...	...	...	...	...	...	26	17	...
14	...	...	...	...	...	...	...	...	...	51	19	...
15	...	...	...	...	...	...	...	...	...	20	...	66
16	...	...	...	...	...	...	...	...	...	27	...	102
17	...	Closed	...	...	...	...	...	...	...	5	56	31
18	...	...	...	...	...	...	...	...	...	...	17	49
19	...	...	...	...	...	...	...	...	...	...	28	22
20	...	...	...	...	...	...	...	...	...	24	82	...
21	...	...	...	...	...	...	...	...	...	3	50	...
22	...	...	...	...	...	...	...	...	...	21	...	95
23	...	...	...	...	...	...	...	...	...	30	...	30
24	...	...	...	...	...	...	...	...	...	50	4	40
25	...	...	...	...	...	...	...	...	...	...	53	Closed
26	...	...	...	...	Closed	...	...	...	...	...	16	21
27	...	...	...	...	...	...	...	...	...	5	Closed	...
28	...	...	Closed	...	...	...	...	...	...	22	25	...
29	...	...	...	...	...	...	...	...	...	65	...	7
30	...	...	...	...	...	...	...	...	...	5	...	34
31	...	...	...	...	...	...	...	...	...	22	...	36
Total	...	...	...	...	...	...	...	...	...	556	539	886
Average	...	...	...	...	...	...	...	...	...	26	28	40

PORK BELLY OPTIONS ON FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (Calls and Puts Combined)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	...	...	...	...	...	...	...	Closed	...	...	621
2	...	...	...	...	...	...	...	...	...	...	...	623
3	...	...	...	...	...	...	...	...	...	30	414	672
4	...	...	...	...	...	...	Closed	...	...	...	418	638
5	...	...	...	...	...	...	...	...	...	...	416	643
6	...	...	...	...	...	...	...	...	...	49	442	...
7	...	...	...	...	...	...	...	...	...	58	446	...
8	...	...	...	...	...	...	...	...	...	68	...	639
9	...	...	...	...	...	...	...	...	...	93	...	659
10	...	...	...	...	...	...	...	...	...	133	452	654
11	...	...	...	...	...	...	...	...	...	...	460	659
12	...	...	...	...	...	...	...	...	...	...	455	662
13	...	...	...	...	...	...	...	...	...	156	465	...
14	...	...	...	...	...	...	...	...	...	201	472	...
15	...	...	...	...	...	...	...	...	...	212	...	692
16	...	...	...	...	...	...	...	...	...	234	...	768
17	...	Closed	...	...	...	...	...	...	...	233	513	780
18	...	...	...	...	...	...	...	...	...	...	523	804
19	...	...	...	...	...	...	...	...	...	...	543	818
20	...	...	...	...	...	...	...	...	...	247	561	...
21	...	...	...	...	...	...	...	...	...	245	596	...
22	...	...	...	...	...	...	...	...	...	262	...	831
23	...	...	...	...	...	...	...	...	...	279	...	830
24	...	...	...	...	...	...	...	...	...	319	594	825
25	...	...	...	...	...	...	...	...	...	...	617	Closed
26	...	...	...	...	Closed	...	...	...	...	...	619	835
27	...	...	...	...	...	...	...	...	...	321	Closed	...
28	...	...	Closed	...	...	...	...	...	...	337	622	...
29	...	...	...	...	...	...	...	...	...	394	...	834
30	...	...	...	...	...	...	...	...	...	398	...	845
31	...	...	...	...	...	...	...	...	...	416	...	835
Average	...	...	...	...	...	...	...	...	...	223	507	735

FROZEN PORK BELLY OPTIONS ON FUTURES — CALLS DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed								Closed			9
2												6
3										33	15	68
4							Closed				32	132
5											5	14
6										24	14	
7										6	13	
8										8		10
9										25		45
10										35	2	6
11											4	4
12											10	11
13										24	5	
14										19	11	
15										19		58
16										18		46
17		Closed								4	21	24
18											14	46
19											19	15
20										16	80	
21										3	22	
22										3		64
23										29		13
24										50	2	29
25											49	Closed
26					Closed						5	21
27										2	Closed	
28			Closed							21	7	
29										49		6
30										2		31
31										2		21
Total										392	330	679
Average										19	17	31

FROZEN PORK BELLY OPTIONS ON FUTURES — CALLS DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed								Closed			367
2												367
3										29	279	417
4							Closed				267	380
5											264	386
6										41	265	
7										48	265	
8										56		383
9										71		402
10										95	266	398
11											269	401
12											263	403
13										117	264	
14										133	270	
15										143		407
16										158		430
17		Closed								159	289	438
18											300	462
19											318	473
20										166	336	
21										168	349	
22										168		475
23										184		484
24										224	349	475
25											370	Closed
26					Closed						365	490
27										223	Closed	
28			Closed							239	369	
29										281		489
30										283		499
31										281		497
Average										156	301	433

FROZEN PORK BELLY OPTIONS ON FUTURES — PUTS DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	1
2	....	....	....	....	....	....	....	....	....	....	....	4
3	....	....	....	....	....	....	....	....	....	1	2	3
4	....	....	....	....	....	....	Closed	....	....	....	22	8
5	....	....	....	....	....	....	....	....	....	....	3	....
6	....	....	....	....	....	....	....	....	....	7	27	....
7	....	....	....	....	....	....	....	....	....	2	9	....
8	....	....	....	....	....	....	....	....	....	4	....	4
9	....	....	....	....	....	....	....	....	....	18	....	1
10	....	....	....	....	....	....	....	....	....	17	5	3
11	....	....	....	....	....	....	....	....	....	....	8	3
12	....	....	....	....	....	....	....	....	....	....	1	1
13	....	....	....	....	....	....	....	....	....	2	12	....
14	....	....	....	....	....	....	....	....	....	32	8	....
15	....	....	....	....	....	....	....	....	....	1	....	28
16	....	....	....	....	....	....	....	....	....	9	....	56
17	....	Closed	....	....	....	....	....	....	....	1	35	7
18	....	....	....	....	....	....	....	....	....	....	3	3
19	....	....	....	....	....	....	....	....	....	....	9	7
20	....	....	....	....	....	....	....	....	....	8	2	....
21	....	....	....	....	....	....	....	....	....	....	28	....
22	....	....	....	....	....	....	....	....	....	18	....	31
23	....	....	....	....	....	....	....	....	....	1	....	17
24	....	....	....	....	....	....	....	....	....	....	2	11
25	....	....	....	....	....	....	....	....	....	....	4	Closed
26	....	....	....	....	Closed	....	....	....	....	....	11	....
27	....	....	....	....	....	....	....	....	....	3	Closed	....
28	....	....	Closed	....	....	....	....	....	....	1	18	....
29	....	....	....	....	....	....	....	....	....	16	....	1
30	....	....	....	....	....	....	....	....	....	3	....	3
31	....	....	....	....	....	....	....	....	....	20	....	15
Total	....	....	....	....	....	....	....	....	....	164	209	207
Average	....	....	....	....	....	....	....	....	....	9	11	10

FROZEN PORK BELLY OPTIONS ON FUTURES — PUTS DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	254
2	....	....	....	....	....	....	....	....	....	....	....	256
3	....	....	....	....	....	....	....	....	....	1	135	255
4	....	....	....	....	....	....	Closed	....	....	....	151	258
5	....	....	....	....	....	....	....	....	....	....	152	257
6	....	....	....	....	....	....	....	....	....	8	177	....
7	....	....	....	....	....	....	....	....	....	10	181	....
8	....	....	....	....	....	....	....	....	....	12	....	256
9	....	....	....	....	....	....	....	....	....	22	....	257
10	....	....	....	....	....	....	....	....	....	38	186	256
11	....	....	....	....	....	....	....	....	....	....	191	258
12	....	....	....	....	....	....	....	....	....	....	192	259
13	....	....	....	....	....	....	....	....	....	39	201	....
14	....	....	....	....	....	....	....	....	....	68	202	....
15	....	....	....	....	....	....	....	....	....	69	....	285
16	....	....	....	....	....	....	....	....	....	76	....	338
17	....	Closed	....	....	....	....	....	....	....	74	224	342
18	....	....	....	....	....	....	....	....	....	....	223	342
19	....	....	....	....	....	....	....	....	....	....	225	345
20	....	....	....	....	....	....	....	....	....	91	225	....
21	....	....	....	....	....	....	....	....	....	77	247	....
22	....	....	....	....	....	....	....	....	....	94	....	356
23	....	....	....	....	....	....	....	....	....	95	....	346
24	....	....	....	....	....	....	....	....	....	95	245	350
25	....	....	....	....	....	....	....	....	....	....	247	Closed
26	....	....	....	....	Closed	....	....	....	....	....	254	345
27	....	....	....	....	....	....	....	....	....	98	Closed	....
28	....	....	Closed	....	....	....	....	....	....	98	253	....
29	....	....	....	....	....	....	....	....	....	113	....	345
30	....	....	....	....	....	....	....	....	....	115	....	346
31	....	....	....	....	....	....	....	....	....	135	....	338
Average	....	....	....	....	....	....	....	....	....	68	206	302

FROZEN PORK BELLY OPTIONS ON FUTURES — CALLS DAILY EXERCISE TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed								Closed			
2												
3												
4							Closed					
5												
6												
7												
8												
9												
10												
11												
12												
13												
14												
15												
16												
17		Closed										
18												
19												
20												
21												
22												
23												
24												
25												Closed
26					Closed							
27											Closed	
28			Closed									
29												
30												
31												
Total												

FROZEN PORK BELLY OPTIONS ON FUTURES — PUTS DAILY EXERCISE TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed								Closed			
2												
3												
4							Closed					
5												
6												
7												
8												
9												
10												
11												
12												
13												
14												
15												
16												
17		Closed										
18												
19												
20												
21												
22												
23												
24												
25												Closed
26					Closed							
27											Closed	
28			Closed									
29												
30												
31												
Total												

FROZEN PORK BELLY OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

FEBRUARY 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed								Closed			
4							Closed					
17		Closed										
25												Closed
26					Closed							
27											Closed	
28			Closed									
Total												

MARCH 1987 CONTRACTS

1	Closed								Closed			
4							Closed					
17		Closed										
25												Closed
26					Closed							
27											Closed	
28			Closed									
Total												

MAY 1987 CONTRACTS

1	Closed								Closed			
4							Closed					
15												

(Continued on Next Page)

FROZEN PORK BELLY OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

MAY 1987 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16												
17		Closed										
18												
19												
20												
21												
22												
23												
24												
25												Closed
26					Closed							
27											Closed	
28			Closed									
29												
30												
31												
Total												

FROZEN PORK BELLY OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

FEBRUARY 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed								Closed			
4							Closed					
17		Closed										
25												Closed
26					Closed							
27											Closed	
28			Closed									
Total												

MARCH 1987 CONTRACTS

1	Closed								Closed			
4							Closed					
17		Closed										
25												Closed
26					Closed							
27											Closed	
28			Closed									
Total												

MAY 1987 CONTRACTS

1	Closed								Closed			
4							Closed					

(Continued on Next Page)

FROZEN PORK BELLY OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

MAY 1987 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	Closed
25	....	....	....	....	....	....	....	....	....	....	....	....
26	....	....	....	....	Closed	....	....	....	....	....	Closed	....
27	....	....	....	....	....	....	....	....	....	....	....	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

RANDOM LENGTH LUMBER FUTURES PRICES
JANUARY 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day						
2	146.00	146.00	143.60	144.30@.20A	144.30	658	1602
3	144.30	145.30	144.30	144.70@145.20	144.90	498	1414
6	144.00	144.20	143.10	143.10	143.10	198	1230
7	144.40@.70	147.00	143.50	146.80@147.00	146.90	186	1078
8	146.90	147.20	145.40	146.40	146.40	215	918
9	145.50	146.30	144.50	146.00	146.00	223	699
10	146.80	147.00	145.50	146.90	146.90	187	612
13	146.50	146.70	145.00	145.40	145.40	148	499
14	145.40	146.70	144.00	144.00	144.00	315	215
15	145.50	145.50	138.00	138.50@140.00	139.30	218	22
16	....	....	....	....	....	9	9
17	....	....	....	....	....	1	8
20	....	....	....	....	....	....	8
21	....	....	....	....	....	1	7
22	....	....	....	....	....	....	6
23	....	....	....	....	....	3	2
24	....	....	....	....	....	....	2
27	....	....	....	....	....	....	2
28	....	....	....	....	....	....	2
29	....	....	....	....	....	....	2
30	....	....	....	....	....	....	....

MARCH 1986 FUTURES CONTRACT

IN JANUARY 1986

1	Exchange Closed: New Year's Day						
2	151.80@.50	151.80	149.10	149.30@.70	149.50	1869	3241
3	149.60@.80	151.00	149.60	150.00@149.60	149.80	1160	3274
6	150.10@149.90	150.10	148.10	148.10@.30	148.20	1038	3152
7	149.50@.30	151.10	148.80	150.90@.70	150.80	952	2980
8	150.50@.40	151.20	148.80	149.10@.00	149.10	906	3068
9	146.20@.00	147.30	145.50	146.20@.40	146.30	1554	3004
10	147.00	147.40	145.30	146.70@.50	146.60	1368	2871
13	146.00	146.20	143.40	144.00@.30	144.20	1209	2956
14	143.80@144.20	145.20	143.40	144.50@.60	144.50	822	3080
15	145.50	146.40	144.80	145.40@.30	145.30	667	3099
16	145.70@.60	145.80	144.00	145.50	145.50	553	3146
17	148.20	148.70	147.20	148.20@147.90	148.00	806	3164
20	147.00@146.80	147.20	146.20	147.00	147.00	431	3211
21	147.50	148.40	147.00	147.30@.10	147.20	537	3236
22	147.00	147.00	142.30	142.50@.30	142.40	1214	3232
23	141.50	143.80	141.00	143.50@.70	143.60	837	3238
24	143.80	144.20	143.10	144.00@143.80	143.90	491	3236
27	144.80	145.20	144.30	144.30@.40	144.30	330	3206
28	144.00@143.90	144.00	141.00	142.40@.70	142.60	682	3226
29	143.20	143.90	141.50	142.20@141.80	142.00	445	3216
30	141.00	142.20	139.10	139.30@.50	139.40	1039	3261
31	140.50	141.60	139.90	141.20@.60	141.40	529	3247

IN FEBRUARY

3	141.20@.00	142.50	140.40	142.50@.30	142.40	371	3259
4	142.40	143.20	137.40	137.50@.40A	137.50	1033	3227
5	138.80	138.80	136.60	137.00@136.60	136.80	693	3227
6	137.30	138.50	136.80	137.90@138.50	138.20	423	3223
7	137.40@.50	139.80	137.40	139.20@.70	139.40	597	3183
10	139.40@.30	140.40	138.20	140.30@.40	140.30	450	3093
11	140.30	141.80	139.20	141.50@.30	141.40	951	3033
12	141.00	141.70	140.10	140.60@.50	140.60	376	3014
13	140.20	145.40	139.60	145.30	145.30	1386	2717
14	145.00	145.70	144.00	144.50@145.00	144.80	991	2652
17	Exchange Closed: President's Day						
18	145.30	147.60	144.60	146.10@145.50	145.80	776	2519
19	147.50	149.40	146.90	149.30@.40	149.30	939	2420
20	149.40	150.60	148.70	150.40@.50	150.40	762	2060
21	151.50	155.40	151.50	154.90@155.00	154.90	1083	1802
24	154.00	158.50	154.00	158.10@.20	158.10	519	1476
25	157.00	157.00	154.50	154.80	154.80	460	1377
26	154.50	154.50	152.70	153.00@.30B	153.20	294	1355
27	155.00	157.90	152.80A	157.60@.90	157.70	553	1138
28	158.50	158.90	154.20	157.50@158.00	157.70	343	1018

IN MARCH

3	157.00	165.50	156.50	165.50	165.50	356	915
4	166.80@.90	175.00	166.80	171.50	171.50	328	784
5	168.50@.00	174.00	167.50	173.00	173.00	248	778
6	174.50	178.00	174.50	177.70@178.00	177.80	124	669
7	177.30	179.50	177.00	179.50	179.50	156	565
10	179.00	183.50	178.00	183.50	183.50	222	428
11	183.30	185.50	177.60A	178.00	178.00	165	262
12	176.00@175.80	181.00	175.80	181.00	181.00	92	185
13	180.00	188.90	180.00	188.90	188.90	127	127
14	190.50	201.00	190.50	201.00	201.00	97	45
17	....	....	....	....	....	....	43

(Continued in Next Column)

RANDOM LENGTH LUMBER FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
18	....	....	....	....	....	....	40
19	....	....	....	....	....	....	37
20	....	....	....	....	....	5	36
21	....	....	....	....	....	16	23
24	....	....	....	....	....	3	11
25	....	....	....	....	....	....	11
26	....	....	....	....	....	5	6
27	....	....	....	....	....	3	3
28	Exchange Closed: Good Friday						
31	....	....	....	....	....	....	....

MAY 1986 FUTURES CONTRACT

IN JANUARY 1986

1	Exchange Closed: New Year's Day						
2	156.20@.10	156.60	154.70	154.90A	154.90	194	978
3	154.50	155.60	154.50	155.10	155.10	245	866
6	155.40	155.40	153.10	153.50@.10	153.30	228	906
7	153.80	155.60	153.40	155.60@.50	155.50	236	924
8	155.00@154.60	155.90B	153.50	153.90	153.90	140	930
9	151.50	151.80	150.50	150.50@151.00	150.80	272	956
10	150.80	152.00	150.00	151.50@.70	151.60	221	1011
13	150.60	150.80	148.30	148.60@.90	148.80	179	1058
14	149.20	149.60	147.70A	149.00	149.00	206	1140
15	149.50@.60	150.50	149.20A	149.80@.60A	149.70	120	1152
16	150.40	150.40	148.50	150.00B@.20	150.10	111	1168
17	152.80	153.00	151.20	152.20@.60	152.40	271	1253
20	150.80@151.00	151.20B	150.30	151.00@150.90	151.00	171	1310
21	151.20	152.30	150.80	151.10	151.10	141	1335
22	151.00	151.00	146.50	146.70	146.70	351	1381
23	146.40@.50	147.70	145.80	147.70@.60	147.60	361	1411
24	147.60	147.80	147.00	147.70@.50	147.60	131	1415
27	147.90	148.70	147.80	148.20@.10	148.10	148	1419
28	147.50	147.50	144.70	145.30@.60	145.50	296	1429
29	146.50@.60	147.20	144.80	145.50	145.50	234	1453
30	145.00	146.00	143.30	143.40@.60	143.50	417	1434
31	144.70@.50	144.70	143.40	144.20@.50	144.30	258	1451

IN FEBRUARY

3	144.30	145.70	143.90	145.50@.70	145.60	177	1473
4	145.60@.90	146.50	140.60	140.80@.60	140.70	497	1528
5	141.50@.70	141.70	140.00	140.20@.00	140.10	324	1571
6	140.30@.80	141.50	140.20	140.50@141.20	140.80	249	1575
7	140.80	142.80	140.40	142.50@.80	142.60	341	1645
10	143.00	143.40	141.40	143.00@.40	143.20	179	1664
11	143.20	144.00	142.20	143.70@.80	143.70	282	1738
12	143.30@.40	144.20	142.80	143.50@.20	143.40	225	1796
13	142.50@.70	147.60	142.10	147.50@.30	147.40	616	1929
14	147.80@148.00	148.40	146.80	147.00B@.20	147.10	477	1956
17	Exchange Closed: President's Day						
18	147.60@.50	150.50	147.10	149.90@.40	149.60	720	2076
19	151.50@.00	153.30	150.60	153.00@.20	153.10	1708	2302
20	152.60@.80	153.80	151.80	153.20@.40	153.30	949	2318
21	155.50@.30	158.20	154.80	156.80@157.00	156.90	1587	2544
24	156.30@.50	161.00	156.30	160.60@.20	160.40	1785	3026
25	159.90@.50	160.00	157.20	157.50@.30	157.40	1594	3365
26	156.70@.90	156.90	154.90	155.50@.70	155.60	1337	3437
27	157.30@.00	160.30	155.30	159.50@.80	159.60	1607	3730
28	160.00@.10	161.90	156.50	159.80@160.00	159.90	1613	3752

IN MARCH

3	160.10@.00	164.90	159.10	164.90B	164.90	1713	3810
4	168.50@.30	169.90	168.10	169.90@.90B	169.90	1223	3785
5	167.70@.90	172.50	166.00	169.10@.50	169.30	2642	3768
6	170.70@171.00	174.30	170.70	174.30@.00	174.10	1865	4006
7	176.70@.50	178.00	174.80	177.70@.50	177.60	1441	4081
10	179.00@.20	182.60	177.90	182.60@.60B	182.60	1529	4236
11	185.50@.70	187.60	179.30	181.50@179.50	180.50	2826	4483
12	180.40@.00	184.40	177.50	184.40@.00	184.20	1979	4371
13	182.20@.00	189.20	181.80	189.20@.20B	189.20	1802	4400
14	193.00@192.80	193.90	186.80	190.80@.50	190.60	2000	4462
17	188.50	190.00	186.40	189.60@.50	189.60	1319	4448
18	189.60	190.70	184.60	184.70@.60	184.70	1565	4451
19	184.20@183.70	184.30	182.50	183.70@.20	183.50	1371	4494
20	184.70	188.50	184.50	188.50B	188.50	845	4492
21	193.00@.50	193.50	191.30	193.50@.50B	193.50	1224	4486
24	195.50@.70	197.00	190.50	191.50@192.00	191.80	1532	4405
25	191.30@.00	191.30	186.80	186.80A	186.80	1333	4482
26	185.80@186.00	189.50	181.80	181.80@.80A	181.80	2199	4277
27	185.80	185.80	178.20	178.20@179.50	178.90	1844	4021
28	Exchange Closed: Good Friday						
31	181.30@.90	183.90	179.80	183.90@.90B	183.90	1255	3995

RANDOM LENGTH LUMBER FUTURES PRICES
MAY 1986 FUTURES CONTRACT

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	186.40	187.80	182.50	185.30@.50	185.40	1934	4133
2	183.50@.30	190.30	183.30	189.50@.10	189.30	1526	3976
3	190.00	190.20	185.60	187.20@.50	187.40	1130	3780
4	187.60	189.20	183.50	185.00@184.30	184.70	1248	3665
7	184.00@183.50	189.00	183.50	188.50@.70	188.60	844	3587
8	192.50	193.60	191.10	193.60B	193.60	1237	3644
9	195.60	196.50	190.50	194.10@.50	194.30	1523	3572
10	193.00	193.90	189.30	189.30@.30A	189.30	1067	3533
11	187.00	187.10	184.30	184.30A	184.30	869	3411
14	182.00	187.80	182.00	185.50@.10	185.30	1384	3280
15	183.50	184.50	180.30	180.30@.60	180.50	1318	3046
16	180.70	184.30	175.50	175.50A	175.50	1570	2898
17	175.10@174.80	175.20	172.20	175.00@.20	175.10	1454	2633
18	173.50	177.80	173.50	176.50@.80	176.60	790	2546
21	176.60	179.50	173.10	173.70@.20	173.50	676	2409
22	172.00	173.80	170.30	170.70@171.00	170.90	835	2133
23	169.50@.00	172.90	169.00	172.50	172.50	708	2166
24	173.50	177.50	172.00	175.00@.30	175.10	638	2081
25	176.30	177.40	172.50	173.00@.60	173.30	482	2017
28	173.30	177.80	171.80	177.80@.70	177.70	636	2026
29	178.70	179.30	175.80	178.80@.60	178.70	539	1904
30	178.40	179.70	176.50	177.80@.00	177.40	533	1739

IN MAY

1	177.40	177.80	176.00	176.30@.00	176.20	221	1596
2	176.00@175.50	177.20	175.10	177.00	177.00	172	1516
5	178.50	181.90	178.50	181.90	181.90	274	1447
6	181.50	185.00	181.00	184.80	184.80	182	1291
7	182.80	187.00	182.80	186.80@.00	186.40	224	1135
8	186.80	189.50	186.80	187.20@.50	187.30	309	990
9	186.20	186.20	183.50	184.00A	184.00	157	913
12	181.50	184.50	180.70	184.50	184.50	199	720
13	184.50	186.00	181.50	181.50@182.00B	181.80	128	610
14	181.80@.60	182.70	180.30	182.40@.70	182.50	198	489
15	182.50	182.50	179.60	179.60@181.50	180.60	519	142
16	....	....	....	....	....	59	119
19	....	....	....	....	....	....	121
20	....	....	....	....	....	....	118
21	....	....	....	....	....	....	108
22	....	....	....	....	....	90	18
23	....	....	....	....	....	....	15
26	Exchange Closed; Memorial Day						
27	....	....	....	....	....	....	12
28	....	....	....	....	....	....	2
29	....	....	....	....	....	....	2
30	....	....	....	....	....	1	....

JULY 1986 FUTURES CONTRACT

IN JANUARY 1986

1	Exchange Closed; New Year's Day						
2	160.50	161.30	159.10A	159.80	159.80	89	259
3	160.20	160.40B	159.30A	159.80B@160.00	159.90	25	259
6	158.80	159.20B	157.80	158.00@157.80	157.90	50	253
7	158.00	160.40	157.30	160.40@.20	160.30	25	259
8	159.80	160.50B	158.10	158.60	158.60	52	260
9	157.50@.00	157.50	155.30A	155.50@.30A	155.40	85	277
10	156.00@.20	156.50B	154.30A	155.50	155.50	66	298
13	154.60	155.60B	152.60	152.60@153.00	152.80	37	303
14	153.50	153.60	151.50	152.50	152.50	59	320
15	154.50	154.50	153.50A	153.60A	153.60	13	321
16	155.90@156.00	156.00	153.20	154.00@155.00B	154.50	57	350
17	156.50	156.80	155.80	156.70@.30	156.50	53	376
20	154.50@.40	155.70B	154.40	155.40@.20	155.30	42	391
21	155.50	157.20	155.20A	155.40@.30	155.30	34	401
22	154.50@.40	154.80B	150.50	150.50@151.10B	150.80	100	417
23	150.20@.10	152.00	149.90	151.00@152.00	151.50	49	446
24	152.00	152.00	150.50	151.40@.20	151.30	105	495
27	151.70	153.00	150.80	152.00@150.80	151.40	49	501
28	151.40	151.40	148.50	149.40@.00	149.20	132	527
29	149.70	150.50	148.90A	149.40B	149.40	81	541
30	149.60	149.80B	147.10	147.30@.10	147.20	116	608
31	147.50	148.40B	147.10	147.80@.90	147.80	57	606

IN FEBRUARY

3	147.90	149.40	147.50	149.40@.10	149.20	35	624
4	149.80@150.00	150.00	144.20	144.60@.20	144.40	79	617
5	145.00	145.50	144.00	144.30A@.00	144.20	89	633
6	145.50	145.50	144.00	144.50A	144.50	36	633
7	144.30	146.70B	144.30	145.20@.70B	145.40	64	653
10	146.90@147.00	147.00	145.10	146.50B@.90	146.70	77	692
11	147.00@.10	147.50	145.70	146.80A	146.80	64	715
12	146.80	147.80	146.50	146.90A@.70	146.80	69	737

(Continued in Next Column)

RANDOM LENGTH LUMBER FUTURES PRICES
JULY 1986 FUTURES CONTRACT

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
13	146.40	150.50	146.00	150.30A@149.90	150.10	113	768
14	151.80@.90	151.90	150.10	150.30@.50	150.40	173	769
17	Exchange Closed; President's Day						
18	150.50	153.50	150.40	153.00@.10	153.00	226	820
19	154.00@.10	156.50	153.80	155.50B@156.50	156.00	238	851
20	155.80@.90	156.90	154.30	155.90@156.00	156.00	208	890
21	157.50@.60	159.80	157.30	159.00A@158.40	158.70	368	924
24	158.90@159.00	161.80	158.50	161.10@.20	161.10	355	1010
25	160.80	160.80	158.00	158.20B	158.20	472	974
26	157.90@.80	158.00	155.50	156.50@.40	156.50	488	1131
27	158.00	161.50	156.30	161.50@.50B	161.50	464	1281
28	163.40@.50	163.50	158.80	161.60@.50	161.50	444	1421

IN MARCH

3	161.80@.50	166.50	161.00	166.50B	166.50	574	1553
4	169.90@170.00	171.50	169.60	171.50@.50B	171.50	552	1690
5	168.00	173.40	167.30	170.00	170.00	940	1792
6	171.20@.40	174.30	171.20	173.90@.50	173.70	717	1991
7	174.50@175.00	177.00	174.50	176.60	176.60	591	2220
10	176.00@.20	181.60	175.80	181.60B	181.60	775	2256
11	183.00@.20	186.60	178.00	180.00@179.30	179.70	1409	2480
12	179.60@.00	181.90	176.60	181.80@.50	181.60	785	2537
13	180.10	186.60	179.60	186.60@.60B	186.60	820	2607
14	188.70@.60	190.00	183.50	186.50@.00	186.30	1175	2658
17	185.50	185.50	181.30	184.00@183.60A	183.80	830	2746
18	182.50@.60	185.00	179.00	179.00@.40	179.20	677	2681
19	179.30@.20	179.30	177.10	178.80@.70	178.80	635	2721
20	179.50@180.00	183.80	179.50	183.80B	183.80	737	2757
21	187.80@.50	188.80	186.00	188.10@.70	188.40	1125	2870
24	190.40@.20	190.90	183.80	185.70@.30	185.50	1271	2929
25	184.00@183.70	184.20	180.50	180.50A	180.50	834	2779
26	179.20@.00	183.40	175.50	175.50@.50A	175.50	1257	2933
27	178.00@.50	179.30	173.20	174.50@.40	174.50	1223	2953
28	Exchange Closed; Good Friday						
31	175.90	179.50	175.50	179.50@.50B	179.50	719	2971

IN APRIL

1	181.00@180.80	183.00	177.90	178.20@.50	178.40	1240	3052
2	176.80@.60	183.40	176.60	182.60@.50	182.50	893	3107
3	183.20@.40	184.00	180.30	181.40@.00	181.20	893	3143
4	180.60	183.20	178.10	179.20@178.90	179.10	1281	3123
7	177.70	183.20	177.70	182.00@.20	182.10	786	3185
8	185.00@184.70	187.10	184.50	187.10B	187.10	1484	3241
9	188.80@189.00	189.60	184.10	186.10@.70	186.40	1447	3304
10	186.00@185.80	186.50	181.40	181.40@.40A	181.40	1184	3279
11	180.00@179.80	180.00	176.40	176.40@.40A	176.40	1576	3277
14	176.00@175.80	180.60	175.80	178.80A@.50	178.60	1348	3373
15	176.50@.40	178.00	174.80	175.50@176.00	175.80	1274	3305
16	177.00@176.80	180.30	170.80	170.80@.80A	170.80	2529	3456
17	170.80@.50	171.50	167.60	170.20@169.80	170.00	2738	3689
18	170.20@.50	173.60	170.20	172.50@173.00	172.70	1245	3795
21	173.50@.70	175.10	169.30	170.00@169.80	169.90	1437	3859
22	169.20@168.80	170.90	166.80	167.30@.00	167.20	1489	3840
23	166.20@.00	169.30	165.80	169.00@.30	169.10	1106	3939
24	169.30@.70	174.10	168.80	172.30@.20	172.20	1709	3966
25	173.80@174.00	174.80	170.40	171.80	171.80	1074	4108
28	171.80@172.00	176.80	169.00	176.80@.80B	176.80	2009	4473
29	177.50@.30	179.00	174.50	179.00@178.60	178.80	2366	4827
30	178.70@.50	179.80	176.60	178.50@177.80	178.20	1757	4941

IN MAY

1	177.00@176.80	177.90	175.50	175.60@.50	175.60	1056	4921
2	174.80@.50	175.70	173.30	175.00@174.20	174.60	1251	4971
5	176.50@.30	179.40	176.10	179.40@.00	179.20	1226	5118
6	179.00@178.80	183.50	178.20	183.00@.30	183.10	2418	5120
7	181.90@182.00	183.90	180.80	183.00@182.60	182.80	1811	5346
8	182.80@.30	184.90	182.30	183.50@.60	183.50	1416	5521
9	181.80@.60	181.80	179.50	180.40@.20	180.30	1233	5465
12	178.20@177.30	181.70	177.30	180.80@.50	180.60	1784	5474
13	181.20	182.40	177.00	177.00@.50	177.30	1675	5452
14	177.30@.00	178.80	176.60	178.50@.80	178.60	1195	5422
15	178.30@.10	179.90	177.00	179.50@.20	179.30	1528	5325
16	178.70	180.20	174.30	174.30@.30A	174.30	2061	4988
19	174.80@.90	175.30	169.30	169.30@.30A	169.30	2212	4541
20	167.80	174.10	167.60	173.90@174.10	174.00	2011	4409
21	172.50	173.00	169.00	169.20@.00	169.10	1201	4360
22	169.10	171.30	166.50	166.80@.50	166.70	1734	3882
23	170.00	171.10	166.10	171.00@170.50	170.70	1869	3851
26	Exchange Closed; Memorial Day						
27	173.00	174.90	172.00	174.80@.90	174.80	1058	3627
28	174.00@173.80	174.60	171.50	172.20@171.50	171.90	1166	3573
29	170.80	171.20	167.60	169.30@.00	169.20	1321	3418
30	167.00@.50	170.80	167.00	168.30@169.00	168.70	1087	3393

RANDOM LENGTH LUMBER FUTURES PRICES
JULY 1986 FUTURES CONTRACT

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2..	169.00	169.50	163.70	163.80@.70	163.80	2097	3385
3..	163.80	164.60	160.50	162.00@161.60	161.80	2085	3489
4..	162.80	163.10	156.80	156.80	156.80	2048	3096
5..	157.00	161.80	155.10	161.50@.70	161.60	1485	3307
6..	161.70@.80	163.00	159.80	161.50B@162.00	161.70	984	3286
9..	161.20	162.40	156.70	158.50@157.80	158.20	1147	3108
10..	158.50	160.20	156.00	159.00@158.50	158.70	701	3081
11..	157.50	160.50	156.70	159.70@160.20	159.90	763	3077
12..	160.50	164.30B	158.50	162.20@161.80	162.00	1304	2884
13..	164.00	167.00	164.00	167.00@.00B	167.00	1048	2679
16..	171.00	172.00	170.70	172.00B	172.00	573	2634
17..	172.00	173.30	167.00	169.60	169.60	1290	2341
18..	170.00	172.80	167.40	172.50@.80	172.60	901	2381
19..	172.00@171.90	177.60	171.40	177.60B	177.60	1058	2051
20..	180.00	181.40	177.30	178.00B@181.00	179.50	1197	1875
23..	176.00@174.50	176.00	174.50	174.50A	174.50	555	1754
24..	171.00	173.70	170.00	171.10@.00	171.10	745	1599
25..	170.70	171.60	166.50	166.60@.50	166.60	665	1515
26..	166.20	169.60	164.60	166.30@.70	166.50	700	1378
27..	166.00	168.20	163.00	165.00@163.00	164.00	369	1229
30..	164.00	165.00	160.50	161.40@.10	161.30	323	1096

IN JULY

1..	162.70	164.00	160.60	161.50@162.00B	161.70	208	1030
2..	161.70	166.40	161.70	166.00	166.00	161	938
3..	166.00	169.00	165.60	168.70@169.00	168.80	168	832
4..	Exchange Closed; Independence Day						
7..	168.70	169.40	166.00	167.50	167.50	205	767
8..	165.00	165.60	164.00	164.10	164.10	122	684
9..	164.20	165.70	164.20	164.90	164.90	74	613
10..	166.20	166.40	165.00	165.50	165.50	103	527
11..	166.50	166.50	165.10	165.80A@.60	165.70	174	378
14..	165.20	165.80	162.00	162.00	162.00	248	164
15..	161.30	161.30	153.10	153.80B@154.50	154.20	153	48
16..	....	....	....	....	....	29	29
17..	....	....	....	....	....	1	27
18..	....	....	....	....	....	8	19
21..	....	....	....	....	....	....	19
22..	....	....	....	....	....	....	19
23..	....	....	....	....	....	....	....
28..	....	....	....	....	....	10	....
29..	....	....	....	....	....	5	....
30..	....	....	....	....	....	....	....
31..	....	....	....	....	....	3	....

SEPTEMBER 1986 FUTURES CONTRACT

IN JANUARY 1986

1..	Exchange Closed; New Year's Day						
2..	162.60	163.70	162.30	162.70B	162.70	20	197
3..	162.60	163.30B	162.10A	162.80	162.80	5	199
6..	162.10	162.10	160.70A	161.10@160.70A	160.90	16	194
7..	....	162.80B	160.10A	162.80B	162.80	....	195
8..	162.00	163.30B	160.50A	161.70B	161.70	8	202
9..	160.00	160.00	158.10	159.20B	159.20	16	200
10..	159.30	159.50B	157.50	159.00B	159.00	5	199
13..	156.60	156.60	156.00	156.20B	156.20	10	203
14..	156.30	157.30B	155.00A	156.50B	156.50	16	198
15..	157.60	158.10B	157.10A	157.50A	157.50	12	202
16..	157.50	159.50B	156.00A	157.30@.80	157.50	34	203
17..	158.80	159.70B	158.50A	159.70B	159.70	14	203
20..	158.00	158.80B	156.50A	158.40	158.40	12	251
21..	158.90	159.60B	157.50A	158.50	158.50	1	200
22..	156.40	156.40	153.90A	153.90A	153.90	39	206
23..	153.00	154.00	152.30	153.90A@.60	153.80	50	221
24..	153.50	154.10B	152.80	153.90@.80	153.80	129	266
27..	154.50@.60	154.80	153.80A	154.30	154.30	10	267
28..	153.80	153.80	150.80A	152.00@151.70	151.90	78	279
29..	151.80	153.20B	151.80	152.70B	152.70	42	278
30..	152.00	153.00B	149.20	149.90	149.90	119	345
31..	150.10@.20	151.20	149.20	150.50	150.50	65	359

IN FEBRUARY

3..	150.50	151.70B	149.60A	151.40@.70B	151.50	14	367
4..	152.50	152.50	146.60	147.10B	147.10	31	357
5..	147.50	148.00B	145.50	147.00	147.00	49	360
6..	146.90	147.60B	146.50	147.60B	147.60	13	362
7..	147.20	148.90B	147.00	148.50@.00	148.20	22	366
10..	149.30	149.30	147.50A	148.90B	148.90	7	372
11..	147.60	149.50B	147.60	149.10@.00	149.00	27	380
12..	149.40	149.40	148.20	149.10@.00	149.00	14	385
13..	148.10	152.00	148.00	152.00	152.00	72	417
14..	152.80	153.00	152.10	152.30B	152.30	53	421

(Continued in Next Column)

RANDOM LENGTH LUMBER FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
17..	Exchange Closed; President's Day						
18..	152.80	154.70	152.00A	153.70A@.30	153.50	72	412
19..	154.80	156.80	154.80	156.80	156.80	125	426
20..	156.80	157.60	155.50	156.80B@157.00	156.90	39	421
21..	157.80@158.00	159.80	157.80	159.00@.20	159.10	124	446
24..	158.00	161.00	158.00	160.70	160.70	59	465
25..	160.00	160.40	158.00	158.10B@.30	158.20	38	467
26..	157.30	157.90	156.00	156.90B	156.90	52	470
27..	158.00	160.50	156.30	159.80@160.50	160.10	89	535
28..	160.50	161.00	157.00	160.50	160.50	46	518

IN MARCH

3..	161.00	165.40	160.00	165.40	165.40	240	611
4..	167.00@.40	170.40	166.80	169.50@170.40	169.90	492	719
5..	167.00@166.50	169.70	165.00	168.00@.20B	168.10	264	733
6..	168.10	170.00	168.00	169.90	169.90	192	754
7..	170.00	172.00	169.10	172.00	172.00	230	814
10..	172.00@171.50	177.00	171.00	176.90	176.90	330	932
11..	178.00@.10	181.00	173.00	175.00	175.00	285	993
12..	175.00@174.80	175.80	172.00	175.70@.80	175.70	161	939
13..	174.00	180.40	173.80	180.40@.10	180.20	320	997
14..	181.50@.30	182.40	176.50	179.00	179.00	216	997
17..	179.00	179.00	174.00	176.00@.30	176.20	203	1028
18..	174.50	177.00	171.30	171.90B@.50	171.70	168	1084
19..	171.20	171.70	169.50	171.50	171.50	191	1105
20..	172.50	176.50	172.50	176.50B	176.50	140	1167
21..	179.10@.20	180.50	177.80	179.50@180.00	179.70	237	1278
24..	181.00@.10	182.00	174.80	177.00A@176.00	176.50	265	1249
25..	175.00	175.00	171.50	171.50A	171.50	230	1195
26..	172.00@.10	174.50	166.60	167.80@.90	167.90	493	1320
27..	169.20	171.80	166.60	168.00@169.00	168.50	326	1315
28..	Exchange Closed; Good Friday						
31..	169.50	173.50	169.50	173.50@.50B	173.50	177	1289

IN APRIL

1..	175.00	177.00	171.50	172.50@173.50	173.00	189	1252
2..	170.80@.70	177.10	170.70	175.80@.10	175.40	255	1303
3..	175.80	176.70	174.30	174.60	174.60	201	1282
4..	174.00	175.50	171.50	172.00@171.70	171.90	136	1258
7..	171.50	176.10	171.50	174.60	174.60	133	1285
8..	175.80@.90	179.60	175.80	179.60@.60B	179.60	285	1329
9..	180.30	180.80B	176.10	178.20@.50	178.40	160	1357
10..	177.40	178.00	173.50	174.30@.50	174.40	207	1387
11..	172.50@.00	173.20	169.60	170.50@.80	170.70	534	1380
14..	170.50@.30	174.30	170.30	175.50@.90	173.70	125	1387
15..	171.10	172.10	169.40	171.00	171.00	170	1306
16..	171.50@.00	174.80	166.00	166.40@167.30B	166.90	420	1286
17..	167.50	167.80	164.00	166.80@167.80	167.30	262	1228
18..	167.30	169.00	166.90	168.80A	168.80	103	1219
21..	169.00	170.00	165.60	166.50	166.50	154	1223
22..	166.00	166.60B	163.50	163.80@.50	163.70	176	1218
23..	163.00	164.50	162.40	164.40@.50	164.40	161	1203
24..	164.00	169.00	164.00	167.40A@166.50	166.90	149	1206
25..	168.00	168.90	165.50	166.90	166.90	155	1259
28..	167.00	171.90	164.40	171.90B	171.90	168	1252
29..	172.90	173.50	169.60	173.20@.50	173.30	297	1342
30..	173.30	173.70B	170.90	173.50A@172.00	172.80	152	1347

IN MAY

1..	171.80	172.50	170.20	171.40B	171.40	65	1341
2..	170.00	170.10B	168.50	169.80@170.10B	170.00	151	1346
5..	171.40	173.40	171.40	173.00@.40	173.20	131	1357
6..	172.50	176.50	172.50	176.00@.20	176.10	401	1403
7..	175.40@.50	176.70	173.90	176.00@175.10	175.60	306	1416
8..	175.60@.20	177.00	175.00	175.80@176.00	175.90	242	1476
9..	174.00	174.90	172.70	173.50B	173.50	217	1506
12..	172.50	174.40	171.40	173.20@.30	173.30	274	1522
13..	174.90@175.00	175.30	170.50	172.00	172.00	313	1525
14..	172.00@171.90	172.30	170.50	172.00@.30	172.10	202	1503
15..	171.50@.60	172.90	170.20	172.70A@.50	172.60	202	1520
16..	172.60	173.20	167.60	167.70@.60	167.70	579	1454
19..	168.00	168.90	164.10	164.20@.50	164.40	387	1377
20..	164.20@.00	168.20	163.30	167.80	167.80	512	1384
21..	167.00@166.90	167.70	162.80	163.00@164.00	163.50	531	1340
22..	163.60@164.20	165.50	162.00	162.70@.50	162.60	310	1347
23..	163.80@.90	166.90	162.50	166.40@.00	166.20	326	1399
26..	Exchange Closed; Memorial Day						
27..	167.90	169.50	167.50	169.50	169.50	216	1386
28..	169.40@.20	169.40	166.80	167.00@.40	167.20	244	1389
29..	166.00@165.80	166.20	163.90	165.30@.00	165.20	335	1383
30..	164.50	166.40	163.10	164.70@.30	164.50	335	1391

RANDOM LENGTH LUMBER FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2	164.80@.60	165.20	160.20	160.60@.40	160.50	537	1400
3	161.00@.50	161.50	158.10	160.70@.10	160.40	905	1415
4	162.50@.30	162.50	155.80	156.30@.60	156.50	1131	1532
5	157.00	159.60	156.00	159.10@.50	159.30	767	1742
6	159.70@.60	160.70	158.40	159.00	159.00	583	1747
9	159.50	159.90	154.60	156.70@157.40	157.10	673	1708
10	156.50@.80	158.50	155.60	158.20@.40	158.30	485	1747
11	157.70@.80	160.70	156.70	160.70@.50	160.60	567	1781
12	161.00@.10	163.50	159.50	162.50@.30	162.40	739	1804
13	165.00@.20	167.30	164.80	167.10@.30	167.20	906	1737
16	170.30@.50	172.20	170.10	172.20B	172.20	644	1730
17	171.50@.20	171.50	167.20	167.20@.20A	167.20	1261	1804
18	167.80	169.90	165.30	169.90	169.90	834	1866
19	168.80@.90	174.90	168.30	174.50@.80	174.60	1527	2161
20	177.00@176.50	177.00	171.50	172.20@174.00	173.10	1197	2305
23	171.00@170.70	171.00	168.10	168.10@.10A	168.10	818	2253
24	166.10@.40	169.20	165.40	166.20@.00	166.10	1109	2329
25	166.10@.20	168.10	163.50	163.50	163.50	1674	2471
26	163.50	167.30	161.30	163.20@162.80	163.00	1840	2623
27	164.50@.00	165.00	158.00	158.00@.00A	158.00	1118	2751
30	159.00	159.80	155.20	157.10@.00	157.10	1560	2529

IN JULY

1	157.00@156.80	159.30	156.80	158.80@159.00	158.90	726	2549
2	159.10	162.80	159.10	162.20B@.50	162.30	1290	2796
3	162.50@.30	165.00	162.10	164.90@.80	164.80	887	2823
4	Exchange Closed; Independence Day						
7	164.30@.10	166.90	160.30	161.20@160.30	160.80	1591	2987
8	158.00@157.80	159.80	157.10	157.50@158.00	157.80	1496	2954
9	158.80@159.00	161.30	158.60	160.70@161.10	160.90	949	3006
10	162.00@.30	162.80	159.80	160.50@.60	160.60	915	3045
11	160.50@.00	162.80	159.30	160.60@.80	160.70	1087	3026
14	159.90@.80	160.20	156.60	157.70@.50	157.60	1168	3136
15	157.50	157.50	153.50	155.50@.00	155.30	1741	3255
16	153.50	155.40	151.20	151.20@.70	151.50	1682	3395
17	151.00	155.80	150.70	155.20@.30	155.20	1266	3451
18	153.00	153.00	151.20	151.80@.90	151.90	700	3475
21	151.50@.70	154.50	151.50	153.50@154.20	153.80	594	3528
22	153.00	154.20	148.80	149.20@.30	149.30	1338	3513
23	151.30@.00	154.30	150.70	154.30@.30B	154.30	1184	3190
24	158.50	159.30	156.00	157.50@158.30	157.90	1607	3038
25	158.20@.50	159.80	154.60	154.80@155.10	155.00	1177	2993
28	151.00@150.70	151.70	150.00	150.00A	150.00	946	2965
29	149.50	152.40	148.60	152.40	152.40	809	2887
30	153.70	153.90	151.50	153.00@.50	153.20	723	2879
31	153.50	156.50	152.70	156.00@.50	156.20	871	2800

IN AUGUST

1	155.60	159.20	155.60	157.80@.70A	157.70	912	2842
4	157.70	162.70	156.50	162.70@.70B	162.70	1104	2773
5	164.50	166.70	163.10	166.40@.20	166.30	1155	2648
6	167.50@.90	167.90	163.30	164.20@.00	164.10	1548	2421
7	166.60@.80	168.80	166.50	167.80@.40	167.60	939	2345
8	168.00	168.60	164.60	166.00@165.80	165.90	1014	2412
11	164.70@163.50	164.70	160.90	160.90@.90A	160.90	1099	2387
12	159.90	163.70	159.90	163.50@.70	163.60	640	2429
13	162.60	167.30	162.60	166.00@165.60	165.80	817	2344
14	167.20@.00	168.20	163.30	165.40@164.70	165.10	1009	2260
15	165.50	167.50	164.80	165.30@166.00	165.60	550	2301
18	165.20@.00	170.60	165.00	170.60@.60B	170.60	815	2317
19	170.00	173.50	169.50	172.00@173.30	172.60	1242	2054
20	172.00	172.90	168.80	169.70@170.00	169.90	846	2058
21	170.50	174.90	170.50	174.90@.60	174.70	1065	2176
22	174.00@173.50	176.20	172.60	173.70@.90	173.80	815	2059
25	172.50	178.60	171.50	178.50	178.50	684	2036
26	179.30	180.40	175.80	179.30A@177.00	178.20	1026	1799
27	178.00	183.20	177.50	183.20B	183.20	966	1592
28	184.40@185.20	188.20	183.80	186.30	186.30	950	1520
29	188.00	188.50	184.30	185.50	185.50	471	1419

IN SEPTEMBER

1	Exchange Closed; Labor Day						
2	185.00	190.50	184.00	187.70B@188.30	188.00	303	1404
3	186.70	189.20	186.00	189.20@.00	189.10	205	1347
4	189.30	198.80	189.30	198.80@.50A	198.60	532	1070
5	199.00	203.50	195.00	197.50A@.00	197.30	604	709
8	202.50	202.50	195.00	197.50	197.50	276	588
9	197.50	198.30	194.30	195.00	195.00	146	507
10	195.00	197.00	192.00	194.00	194.00	190	399
11	192.70	194.50	191.20	192.00	192.00	149	310
12	192.50	198.00	192.50	197.90@198.00	197.90	114	203
15	199.00	208.10	199.00	207.00B@.80	207.40	219	10
16	....	....	....	....	....	8	10

(Continued in Next Column)

RANDOM LENGTH LUMBER FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
17	....	....	....	....	....	....	10
18	....	....	....	....	....	2	7
19	....	....	....	....	....	....	1
22	....	....	....	....	....	....	1
23	....	....	....	....	....	....	1
24	....	....	....	....	....	....	1
25	....	....	....	....	....	....	1
26	....	....	....	....	....	....	1
30	....	....	....	....	....	....	....

NOVEMBER 1986 FUTURES CONTRACT

IN JANUARY 1986

1	Exchange Closed; New Year's Day						
2	....	....	162.70A	163.00A	163.00	....	118
3	162.50	163.30B	162.50	162.50@163.20B	162.90	1	118
6	162.00	162.00	161.20A	161.30A	161.30	1	117
7	161.50	163.00B	160.10A	163.00B	163.00	2	119
8	162.50	163.30B	160.50	162.20B	162.20	6	120
9	....	....	157.50A	159.70A	159.70	....	120
10	159.80	159.80	157.80A	158.90@159.50	159.20	10	126
13	158.00@.10	159.50B	156.50A	156.70A	156.70	15	134
14	156.80	157.50B	155.00A	157.00B	157.00	24	132
15	157.50	158.50B	157.00A	158.00B	158.00	1	133
16	158.10	160.00B	156.50A	157.50@158.00	157.80	7	135
17	159.50	159.80	159.50	159.80	159.80	16	135
20	159.50	159.50	157.00A	159.40B	159.40	7	191
21	158.50	159.70B	157.50A	158.90B	158.90	....	132
22	156.70	156.70	153.90A	154.20A	154.20	10	128
23	153.00	154.00B	152.30A	154.00B	154.00	12	130
24	153.50	154.10B	152.80A	153.80B	153.80	51	84
27	154.60	154.90B	153.80A	154.80B	154.80	6	80
28	....	....	151.50A	152.20A	152.20	....	80
29	153.00	153.50B	152.00A	152.70B	152.70	5	81
30	151.00	153.00B	149.70	149.80	149.80	46	88
31	150.20	151.00	149.00	149.50@150.00	149.80	11	91

IN FEBRUARY

3	150.50	151.50B	150.50	151.50B	151.50	8	93
4	149.50@.30	152.00B	146.80	147.00B	147.00	8	90
5	146.00	149.00B	146.00	146.50A	146.50	8	94
6	146.50	147.40B	146.00A	147.20B	147.20	1	94
7	148.00	148.50B	147.00A	147.50A@.30	147.40	2	94
10	149.50	149.50	147.50A	148.00A	148.00	10	99
11	149.00	149.20B	147.00A	148.70	148.70	13	105
12	148.30	149.00B	148.00A	148.20A	148.20	2	105
13	149.00	150.90B	148.00A	150.90B	150.90	25	113
14	151.00	152.00	151.00	151.30B	151.30	17	108
17	Exchange Closed; President's Day						
18	151.90	152.90	151.90	152.00A	152.00	24	118
19	153.80	154.80	153.80	154.80	154.80	30	130
20	155.00	155.70B	154.00	155.70B	155.70	17	123
21	156.40	157.50	156.40	157.00@156.80	156.90	34	139
24	156.50	158.70B	156.50	158.30B	158.30	15	147
25	158.00	158.00	155.60A	155.60A	155.60	27	154
26	154.60@.50	155.30B	153.80	154.70A	154.70	19	164
27	155.20	157.80B	154.00A	157.80A@.00	157.40	19	171
28	156.00@155.80	158.00	155.80	157.30A	157.30	21	175

IN MARCH

3	157.20	161.00	157.20	161.00	161.00	84	213
4	162.00@.30	166.00	161.00	164.70A	164.70	231	298
5	161.00@160.50	164.50	160.50	162.00B	162.00	80	306
6	163.00	164.90	163.00	163.50@164.40B	163.90	61	335
7	164.00	166.40	164.00	166.40	166.40	73	376
10	166.50	170.40	166.50	170.40	170.40	155	418
11	171.00@.10	173.70	167.50A	169.00@.10	169.10	273	574
12	169.00	170.00	166.60	170.00@169.80A	169.90	138	554
13	168.90	173.40	168.40	173.00	173.00	120	542
14	173.70	174.50	168.50	171.00@.20	171.10	105	547
17	170.00	170.30	166.10	167.00@166.60	166.80	122	606
18	166.10	168.00B	163.40	163.80B	163.80	170	675
19	163.40	164.70	162.50	164.10@.00	164.00	110	727
20	165.00	169.00	165.00	168.80A	168.80	103	795
21	171.20	172.50	169.50	170.00@171.00B	170.50	147	859
24	172.50	173.10	166.20	168.00@167.00A	167.50	120	866
25	166.60@.50	166.60	162.90	163.00	163.00	172	899
26	164.00	166.50	160.20A	160.60	160.60	220	971
27	163.30@.40	165.20	162.30	162.40B@163.50	162.90	251	1044
28	Exchange Closed; Good Friday						
31	164.80	167.90	163.80	167.90B	167.90	156	1057

RANDOM LENGTH LUMBER FUTURES PRICES
NOVEMBER 1986 FUTURES CONTRACT

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	169.00	171.00	166.00	167.50@ 10	167.30	192	1096
2	166.00	171.00	166.00	169.50@168.50	169.00	170	1114
3	169.50	170.20	168.00	168.60@ 40	168.50	88	1131
4	167.30	169.50	166.50	166.80@ 70	166.80	77	1144
7	165.30@ 00	170.00	165.00	168.30B@169.00	168.60	66	1146
8	170.00@171.00	172.70	170.00	172.70@ 30A	172.50	179	1197
9	173.00	174.00	169.70A	171.60B@172.50	172.10	136	1238
10	170.70	171.90	167.50	168.00@167.50	167.80	126	1267
11	167.70@ 30	167.70	164.30	164.90@ 60	164.80	354	1177
14	164.30	168.00	164.30	166.60@ 00	166.30	163	1183
15	166.00	166.30B	163.90	164.10	164.10	150	1143
16	166.00@167.00	168.80	161.10	162.00@161.20	161.60	296	1132
17	162.10@ 00	162.40	160.50	161.50@160.90	161.20	242	1127
18	161.00@160.80	163.10B	160.80	162.70@ 60	162.60	88	1104
21	163.00	164.50	160.80	161.40@ 00	161.20	177	1117
22	160.70	162.40	159.20	159.60@ 20	159.40	154	1097
23	157.50@158.20	159.20	157.50	159.00@158.50	158.80	254	1056
24	158.50@ 40	163.00	158.30	162.00@161.20A	161.60	106	1022
25	163.20	163.20	159.60	161.40A	161.40	38	1019
28	161.80	166.40	160.00	165.80A	165.80	67	1034
29	166.00@ 20	167.20B	164.20A	166.80	166.80	65	1030
30	168.00@ 20	168.20	165.20	166.50A@ 00	166.30	113	1065

IN MAY

1	164.50	166.30	164.50	165.00	165.00	48	1086
2	163.50@ 80	164.50	162.90	164.00	164.00	71	1062
5	165.50	167.40	165.50	167.00A@166.50	166.70	64	1057
6	166.60	170.10	166.00	169.00	169.00	152	1101
7	168.70	170.10	167.70A	168.90	168.90	74	1065
8	168.20	170.00	168.20	169.10A	169.10	79	1072
9	167.50	167.90	166.00	167.20@166.60	166.90	51	1076
12	166.00	167.60	164.80	167.10@166.00A	166.60	67	1074
13	166.50	168.20B	164.40	164.40	164.40	76	1071
14	164.60@ 40	166.00	164.40	165.50@ 60	165.50	107	1088
15	165.80	166.50B	164.60	166.00	166.00	62	1082
16	166.50	166.90	161.50	163.00@162.70	162.90	185	1065
19	163.20@ 30	163.70	160.20	160.20@ 50	160.40	138	1068
20	160.20	163.40	159.30	163.20@ 30B	163.20	199	1094
21	161.50	162.90	159.00	159.00@160.00B	159.50	194	1059
22	159.30@ 20	160.80B	158.20	158.80@159.20	159.00	144	1064
23	161.00	162.80	158.80	162.60@ 00	162.30	222	1096
26	Exchange Closed: Memorial Day						
27	163.80@ 90	165.20	163.80	165.20@164.80A	165.00	101	1070
28	165.00	165.20	163.10	163.30B@ 70	163.50	119	1112
29	162.50	163.00	160.60	161.60B@162.00	161.80	264	1021
30	159.50@ 40	162.20B	159.40	160.90A@ 00	160.50	193	1050

IN JUNE

2	161.00	161.00	157.60	158.00A@157.60	157.80	288	1007
3	158.40@ 50	159.50	156.80	159.00B@ 50	159.20	249	1049
4	160.00	160.30	156.20	156.30@157.00	156.70	512	1061
5	156.50	159.30	156.30	159.00B@ 30	159.10	267	1071
6	159.40	159.90	157.50	157.50@ 80	157.70	150	1073
9	158.00@ 10	158.80	154.80	156.20B@157.00	156.60	237	1085
10	156.00	158.30	155.70	158.30@157.80	158.00	167	1105
11	157.80	159.70	156.90A	159.30B@ 70	159.50	120	1105
12	160.10@ 20	161.80	159.10	161.50@160.60	161.00	246	1086
13	163.00@ 10	165.00	163.00	164.20	164.20	225	1100
16	167.60@ 70	169.20	167.60	169.10	169.10	238	1082
17	168.40@ 30	168.80	164.10	165.00@ 50	165.30	299	1148
18	166.30	167.70	163.40A	167.70@166.80	167.20	194	1165
19	166.00	171.80	165.70	170.20@ 50B	170.30	468	1193
20	171.50	171.80	168.00	168.10B@170.30	169.20	275	1220
23	167.10	167.10	164.20	164.20@ 20A	164.20	293	1295
24	163.20@ 00	166.00	162.60	163.60@164.40	164.00	241	1300
25	163.70	165.50B	162.10	162.10@ 50	162.30	389	1277
26	162.40@ 50	165.50	160.90	162.20@161.80	162.00	435	1322
27	162.50@ 00	163.20	157.20	159.90A@157.20	157.50	296	1334
30	158.00@ 10	158.50B	154.70	156.50A@155.00	155.80	388	1338

IN JULY

1	155.80	157.50	155.80	157.00@ 40	157.20	194	1345
2	157.50	159.60	157.50	158.80@159.20	159.00	249	1373
3	158.80@ 70	161.70	158.70	161.20@160.80	161.00	260	1341
4	Exchange Closed: Independence Day						
7	160.10	162.90	158.10	158.50@ 10	158.30	283	1400
8	156.70	158.10	155.60	156.50@ 10	156.30	201	1381
9	156.80@ 70	159.30	156.70	158.00	158.00	137	1375
10	159.80	160.50	157.50	158.20@157.50	157.90	163	1403
11	158.30	160.30	157.10	158.20	158.20	204	1413
14	157.40@ 50	157.90	155.40	155.50@ 70	155.60	261	1439
15	155.90@156.00	156.00	151.90	154.20@153.80	154.00	476	1380
16	152.80@ 50	154.20	150.60	150.80@ 60	150.70	563	1392

(Continued in Next Column)

RANDOM LENGTH LUMBER FUTURES PRICES
NOVEMBER 1986 FUTURES CONTRACT

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
17	150.50	154.20	150.10	153.30@ 70	153.50	373	1413
18	151.10	151.60	150.60	150.90@ 80	150.90	294	1411
21	151.10@ 00	153.70	151.00	152.80	152.80	194	1437
22	152.20@ 50	153.00	147.80	148.10@147.80	148.00	499	1489
23	149.00@148.80	152.90	148.80	152.80@ 90	152.80	568	1530
24	153.50@154.00	155.70	153.00	153.80@154.20	154.00	729	1618
25	154.30	155.40	151.00	151.40@ 90	151.70	307	1578
28	147.70	149.40	147.00	147.20	147.20	435	1676
29	147.70	149.80	146.90	149.50@ 40	149.40	472	1646
30	150.00@ 30	150.40	148.70	150.20	150.20	243	1627
31	150.20	152.30	149.10	152.20@ 30	152.20	281	1583

IN AUGUST

1	152.00@151.60	154.80	151.60	153.00@ 40	153.20	430	1591
4	153.00@152.80	158.20	152.20	158.20B	158.20	471	1643
5	158.90@ 70	161.70	158.50	161.70@ 50	161.60	793	1726
6	162.00@161.50	162.50	158.30	159.40@ 60	159.50	621	1706
7	161.70@ 90	163.70	161.50	162.80@ 60	162.70	386	1723
8	163.60@164.00	164.00	160.30	161.00@ 80	161.40	347	1709
11	160.60@ 30	160.60	156.40	156.40@ 40A	156.40	649	1740
12	156.30@ 20	159.10	156.20	159.00@158.90	158.90	390	1727
13	158.30	162.40	158.30	161.50@ 20	161.30	493	1794
14	162.00@ 30	163.20	159.10	160.10@ 40	160.30	517	1800
15	160.30@ 40	162.50	160.30	162.00@161.90	161.90	294	1815
18	161.50	166.90	161.20	166.80@ 90	166.80	858	1907
19	166.20@ 30	169.50	165.60	167.50@169.50	168.50	1222	2077
20	167.80@168.20	168.40	164.50	164.50@ 60	164.60	774	2197
21	166.00	168.10	165.20	166.60@167.00	166.80	896	2383
22	166.00@165.50	166.70	164.30	164.50@ 80	164.70	985	2427
25	165.00	169.70	162.20	169.70@ 70B	169.70	993	2537
26	171.30@ 70	173.30	168.30	173.20@172.50	172.80	1806	3004
27	171.80@172.00	177.50	171.50	177.50	177.50	2086	3607
28	178.00	181.60	176.00	177.20@ 50	177.40	2103	3558
29	177.40	179.00	174.70	175.00@ 40	175.20	1161	3706

IN SEPTEMBER

1	Exchange Closed: Labor Day						
2	175.40@ 00	179.90	174.10	178.20@177.70	177.90	1060	3760
3	176.50@ 80	178.70	175.00	178.40@ 50	178.40	1164	3865
4	180.20@ 50	183.40	179.80	183.40B	183.40	1536	3931
5	183.50@ 40	186.90	181.00	184.30@183.60	183.90	2287	4006
8	184.50@ 30	185.00	180.90	182.40@ 30	182.40	1365	4100
9	183.60@ 10	183.60	177.40	177.70@ 40A	177.60	1454	4003
10	176.70@177.00	179.00	172.80	173.00@ 10	173.10	2363	3788
11	172.00@ 20	174.20	170.20	171.30@ 00	171.20	2047	3648
12	170.80@ 60	175.50	170.60	175.00@174.40	174.70	1320	3654
15	176.20@ 50	178.80	176.20	176.50@ 80	176.60	1447	3985
16	175.50	180.90	175.50	180.70@ 30	180.50	1358	4203
17	180.00	184.20	178.80	180.00B@ 70	180.40	1672	4243
18	179.40	180.00	175.40	175.40A	175.40	1061	4149
19	172.50@ 40	172.70B	170.40	170.40A	170.40	1544	3968
22	169.80@ 20	172.30	165.40	167.00@ 90	167.50	2784	3674
23	168.00	169.50	166.50	168.70@ 10	168.40	1236	3527
24	168.00	168.80	163.40	163.40@ 40A	163.40	1672	3440
25	163.00	165.80	162.50	165.80@ 60	165.70	1516	3338
26	166.00@165.80	169.70	164.20	167.80A@ 40	167.60	1262	3040
29	166.40	169.00	166.00	168.00@ 20	168.10	917	3009
30	169.50@ 90	172.50	167.70	172.50@ 40	172.40	1332	2804

IN OCTOBER

1	173.50@ 00	173.50	167.40	167.40@ 40A	167.40	1198	2737
2	165.20	167.30	163.10	166.30@165.80	166.10	1208	2752
3	169.50	169.50	166.50	168.20	168.20	669	2826
6	168.50@ 30	172.90	168.30	169.60@ 20	169.40	1039	2777
7	170.50	170.50	165.50	167.80@168.00	167.90	659	2734
8	168.40	172.80	168.40	172.50@ 80	172.60	832	2713
9	169.60@170.00	170.00	167.60	167.60A	167.60	296	2719
10	164.60	166.60	164.10	166.10@165.70	165.90	651	2807
13	167.20	169.30	166.10	166.80@167.30	167.00	566	2675
14	167.70	169.00	166.50	168.70@169.00	168.80	338	2852
15	168.90	173.80	168.90	173.80@ 80B	173.80	1469	2701
16	174.90	178.70	174.00	177.30@178.00	177.60	1420	2434
17	180.50	180.60	172.80	174.30@ 10	174.20	1369	2241
20	172.80	176.20	172.80	176.20@ 00	176.10	844	2243
21	176.10@ 00	175.40	172.60	175.90@ 00	175.50	868	2225
22	175.30@ 50	175.50	172.90	173.70@174.30	174.00	627	2340
23	174.00	174.80	173.00	174.30@ 50	174.40	545	2247
24	174.60	174.60	171.60	172.00@171.60	171.80	702	2198
27	171.30	173.90	170.80	173.80@ 90	173.80	716	1913
28	174.50	178.60	174.20	177.00@ 50	177.20	813	1870
29	177.30@ 20	178.30	176.80	177.10@176.60	177.00	362	1840
30	177.70@ 90	181.60	177.70	180.10@179.60	179.80	878	1725

(Continued in Next Column)

RANDOM LENGTH LUMBER FUTURES PRICES
NOVEMBER 1986 FUTURES CONTRACT
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
31	181.50	183.30	180.70A	182.80@183.00	182.90	667	1657
				IN NOVEMBER			
3	183.60@.90	186.40	183.60	186.20	186.20	496	1472
4	185.50	185.50	183.20	184.00@.20	184.10	356	1411
5	184.10	187.50	184.00	186.90	186.90	257	1468
6	187.50	194.40	187.50	193.20@.10	193.10	459	1224
7	194.00	194.80	189.50	190.60@191.70	191.20	404	928
10	191.60	194.20	190.40A	193.70B@.90	193.80	240	816
11	194.80	197.00	193.70A	196.00@195.70	195.80	336	643
12	196.00	198.80	196.00	198.60@.80	198.70	298	473
13	198.50	199.30	193.60	198.50@.70	198.60	334	293
14	198.50	201.80	190.30	194.50A@190.30	192.40	273	35
17	....	....	....	....	....	38	35
18	....	....	....	....	....	1	35
19	....	....	....	....	....	10	18
20	....	....	....	....	....	....	26
21	....	....	....	....	....	....	25
24	....	....	....	....	....	....	22
25	....	....	....	....	....	....	19
26	....	....	....	....	....	14	5
27	Exchange Closed; Thanksgiving Day						
28	....	....	....	....	....	2	....

JANUARY 1987 FUTURES CONTRACT
IN JANUARY 1986

1	Exchange Closed; New Year's Day						
2	167.10	168.00B	167.10	167.10A	167.10	3	20
3	169.00	169.50B	167.10A	167.10A	167.10	4	20
6	167.00	167.00	165.00A	165.00A	165.00	3	20
7	....	166.80B	164.00A	166.80B	166.80	....	20
8	....	167.50B	165.00A	165.50A	165.50	....	20
9	162.70	162.70	162.00A	162.70	162.70	5	20
10	....	163.50B	161.50A	162.50A	162.50	....	20
13	....	163.50B	160.50A	161.50A	161.50	....	20
14	....	162.00B	159.00A	161.00A	161.00	....	20
15	....	162.50B	....	162.50B	162.50	....	20
16	163.00	164.00B	162.50A	163.00	163.00	1	20
17	163.00	163.50	162.90A	163.50	163.50	....	20
20	163.00	165.00B	161.50A	165.00B	165.00	5	23
21	....	....	163.00A	165.00N	165.00	....	23
22	....	....	160.00A	160.00A	160.00	....	23
23	158.00	159.00B	157.00A	159.00B	159.00	....	23
24	157.70	158.00B	156.50A	158.00B	158.00	5	26
27	....	159.00B	....	158.50B	158.50	....	26
28	155.00	155.00	155.00	155.00	155.00	1	26
29	....	156.50B	....	155.50B	155.50	....	25
30	....	....	152.50A	152.50A	152.50	....	25
31	....	154.00B	....	152.50N	152.50	....	25
				IN FEBRUARY			
3	152.80	154.00B	152.80	154.00B	154.00	1	25
4	....	154.50B	150.00A	150.00A	150.00	....	25
5	....	151.00B	....	150.00N	150.00	....	25
6	....	150.80B	....	150.80B	150.80	....	25
7	....	151.70B	....	151.70B	151.70	....	24
10	152.00	152.50B	151.90A	152.00	152.00	2	24
11	152.00	152.50B	152.00	152.50B	152.50	1	24
12	....	153.00B	152.00A	152.00A	152.00	....	24
13	....	154.00B	....	154.00B	154.00	....	24
14	155.40	155.50B	154.60A	154.60A	154.60	2	25
17	Exchange Closed; President's Day						
18	156.50	156.70B	155.50A	155.50A	155.50	8	29
19	157.50	158.40	157.10A	157.50A	157.50	2	31
20	157.50	159.00B	157.50	158.70B	158.70	5	32
21	159.00	160.00B	159.00	160.00B	160.00	10	31
24	159.00	161.40B	159.00	161.30B	161.30	3	33
25	160.00	160.40B	158.40A	158.40A	158.40	6	32
26	....	....	157.00A	157.20A	157.20	....	31
27	158.00	160.50B	157.00A	160.50B	160.50	8	37
28	....	161.00B	160.00A	160.90B	160.90	2	39
				IN MARCH			
3	160.90	164.00	160.90	163.90B	163.90	29	62
4	164.00	168.90	164.00	168.00A	168.00	100	93
5	165.00	166.90	163.00	164.00B	164.00	15	87
6	165.20	165.50B	164.50	166.50B	166.50	7	86
7	167.80	167.80	166.00A	166.30A	166.30	2	85
10	166.40	171.30	166.30	170.50A	170.50	43	94
11	173.00	173.00	169.00	170.00A	170.00	36	96
12	169.50	170.70B	166.80A	170.70B	170.70	11	102
13	170.60	173.90B	170.00A	173.90B	173.90	20	109

(Continued in Next Column)

RANDOM LENGTH LUMBER FUTURES PRICES
JANUARY 1987 FUTURES CONTRACT
IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
14	174.40	174.90B	172.00A	174.00B	174.00	25	117
17	171.00	171.00	169.00A	169.00A	169.00	6	117
18	168.00@.10	168.50	167.50A	168.00A	168.00	5	118
19	....	168.90B	167.50A	168.90B	168.90	....	117
20	168.90	173.80	168.90	173.70@.80	173.70	44	124
21	173.90	175.00B	172.00	173.30B	173.30	4	124
24	173.00	174.00B	169.50A	170.00	170.00	6	125
25	166.00	167.50B	165.00A	165.00A	165.00	5	124
26	164.00@163.90	167.40B	163.50A	163.50A	163.50	9	122
27	164.00	166.50B	163.30	166.50B	166.50	9	124
28	Exchange Closed; Good Friday						
31	168.00	171.00B	166.80A	170.50	170.50	10	123
				IN APRIL			
1	168.00	171.40B	166.00	170.90B	170.90	7	121
2	168.80	173.00	168.50	173.00	173.00	39	145
3	172.40	173.30	171.00A	172.50@173.00	172.80	17	149
4	....	....	169.50A	170.30A	170.30	....	148
7	170.30	172.90	169.80	172.70@.90	172.80	13	151
8	173.50	175.00	173.00	174.90	174.90	32	146
9	174.30@.20	174.50B	172.50A	174.00B	174.00	54	147
10	170.50	170.50	170.50	170.50	170.50	3	144
11	168.00	168.00	166.50A	168.00B	168.00	12	145
14	....	171.00B	167.00A	170.70B	170.70	....	145
15	168.00	168.50B	167.00A	167.50A	167.50	1	142
16	167.00	171.30B	164.30	164.30	164.30	10	142
17	162.50	164.00	162.50	163.50	163.50	34	161
18	163.50	165.50B	163.50	165.00B	165.00	1	161
21	....	165.50B	163.00A	163.00A	163.00	1	161
22	....	163.50B	161.50A	161.90A	161.90	....	161
23	161.00	163.50	161.00	163.00B@.50	163.20	46	186
24	165.00	166.50B	162.50A	165.00	165.00	1	179
25	162.50	165.30B	162.50	164.00	164.00	7	185
28	164.00	169.00B	163.80	169.00B	169.00	9	186
29	169.10	169.90	168.00A	169.90	169.90	2	187
30	168.00	172.00	168.00	170.00B@172.00	171.00	12	194
				IN MAY			
1	168.00	169.00B	167.10	168.00B	168.00	11	200
2	167.00	167.90B	165.90	167.90B	167.90	43	219
5	....	170.00B	....	169.50B	169.50	3	219
6	168.50	171.80	168.50	171.80	171.80	19	230
7	171.50@172.00	172.00	170.50	171.90B	171.90	16	232
8	170.30@.20	173.00B	170.20	171.10	171.10	14	237
9	170.00	170.50	169.00A	170.50	170.50	12	241
12	169.50	170.00B	168.50	169.50A	169.50	14	244
13	169.50	170.30	167.50	168.00@.50	168.30	20	253
14	168.00	169.00	168.00	169.00	169.00	8	256
15	168.50	170.90	168.00A	170.70@.90	170.80	6	255
16	170.00	170.00	165.80	166.50@.30	166.40	42	271
19	166.80	166.80	164.00	164.20B	164.20	17	272
20	163.30	166.20	163.20	166.20	166.20	74	281
21	165.00	166.00B	162.00	163.20	163.20	30	291
22	163.50	164.00B	162.00	163.00	163.00	43	291
23	163.00	166.00B	163.00	165.90A@.50	165.70	44	293
26	Exchange Closed; Memorial Day						
27	167.50	168.20	166.60A	167.80B	167.80	20	298
28	167.80	167.90	165.00A	166.00A	166.00	22	287
29	164.80	165.50	163.50	165.50	165.50	15	287
30	164.50	165.80B	163.50	164.60@.00	164.30	25	298
				IN JUNE			
2	163.70	165.50B	162.30	162.30	162.30	23	299
3	162.00	163.50B	161.50A	163.50B	163.50	19	289
4	164.00	164.50B	160.70	161.90B	161.90	35	300
5	161.20	163.30B	161.00A	163.30B	163.30	17	297
6	162.80@.90	162.90	161.10	161.10@162.80B	162.00	23	306
9	161.10	162.00B	158.50	160.70B	160.70	37	297
10	160.20@.00	161.30B	159.00A	161.30B	161.30	13	306
11	160.80@.70	163.50	159.60	163.50	163.50	34	324
12	162.50	166.00B	162.50	166.00B	166.00	8	324
13	166.10	168.50	166.10	168.20	168.20	39	328
16	172.60@.80	173.10	171.40	172.30A	172.30	73	348
17	170.70	171.00B	167.30	167.50A	167.50	74	351
18	167.50	169.90B	166.20A	169.90B	169.90	58	349
19	170.70	173.30B	169.50A	172.20@.40B	172.30	97	331
20	173.50	173.50	170.50	170.50@171.00B	170.80	40	332
23	168.10	168.50B	166.00	166.00@.40	166.20	27	337
24	165.00	168.00	164.70	166.60A	166.60	42	332
25	167.00	167.90	164.70A	164.80	164.80	52	317
26	167.00	167.90	163.90A	165.90B	165.90	39	320
27	165.80	166.70	162.30	162.80	162.10	23	320
30	160.40	162.50	159.40A	160.50A@159.50	160.00	70	347

RANDOM LENGTH LUMBER FUTURES PRICES
JANUARY 1987 FUTURES CONTRACT

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	160.80	161.50B	159.20	161.30B	161.30	28	348
2	161.40	162.80	161.40	162.80@ 50	162.60	40	345
3	162.60	164.80	162.60	164.80	164.80	60	347
4	Exchange Closed: Independence Day						
7	162.60	166.40	162.60	163.10	163.10	45	356
8	161.90	162.00B	160.10	160.80A@ .10	160.50	48	356
9	160.30	163.40B	160.30	161.50A	161.50	14	355
10	163.00	164.20	161.00A	161.70	161.70	26	362
11	161.50@ .80	163.70	161.00	162.50B	162.50	23	372
14	160.70	161.50	159.20	159.80	159.80	24	375
15	157.90@ .30	159.00	156.30	158.50@ .00	158.30	70	381
16	158.00	158.00	155.00	155.10B	155.10	71	398
17	155.00	158.50	154.50	156.70@ 60A	156.60	79	406
18	155.80	155.80	154.00A	155.00@ 30	155.20	15	405
21	158.20	158.20	155.20	157.50B	157.50	11	402
22	156.00@ 155.90	157.00B	152.50	152.50	152.50	67	382
23	153.00	156.60	153.00	156.10	156.10	60	380
24	156.80	158.80	155.60	156.90B	156.90	113	338
25	157.90	158.30	154.50	155.00@ 154.90	155.00	46	370
28	151.50	153.20B	151.00	151.50B	151.50	41	358
29	152.40	153.40B	151.20	153.00@ 40B	153.20	32	359
30	153.40	154.40B	152.80A	154.40B	154.40	9	349
31	154.50	156.90	153.30A	156.30@ 90	156.60	29	364

IN AUGUST

1	158.50	159.30	156.20A	156.60	156.60	87	390
4	156.00	161.40	156.00	160.50A	160.50	115	414
5	160.10	163.60	160.10	163.20@ 162.90A	163.00	114	375
6	163.20	164.90	161.20	161.70B@ 162.50	162.10	114	423
7	164.80@ .90	166.10	163.70A	164.50	164.50	117	430
8	165.50	165.60	162.30A	164.50@ 163.00A	163.80	80	417
11	162.00	162.00	159.00	159.90B	159.90	95	422
12	159.00	161.70B	159.00	161.70B	161.70	32	434
13	161.70	164.40	161.30	163.70A	163.70	51	429
14	16[illegible].10	165.20B	160.70	161.60@ 162.00B	161.80	96	457
15	16[illegible].0	164.30	162.50	163.70@ .80	163.70	76	474
18	163.70	167.90	163.70	167.80@ 40A	167.60	129	460
19	167.60	170.80	166.70	169.00@ 50	169.20	209	458
20	169.00	169.20	165.60	165.60@ 166.00B	165.80	118	473
21	166.80	169.00	166.50	167.40	167.40	140	459
22	166.90@ .80	167.40	166.00	166.10@ .20	166.20	160	554
25	166.60@ .70	170.40	164.00A	170.00@ .40	170.20	150	590
26	171.00@ .10	172.80	168.50	172.50@ .00	172.20	293	641
27	171.50	175.70	171.50	175.20@ .40	175.30	370	688
28	176.90@ 177.00	178.70	173.50	175.20@ .00	175.10	349	770
29	174.30	176.60	171.80	172.10	172.10	261	792

IN SEPTEMBER

1	Exchange Closed: Labor Day						
2	172.20	176.00	171.80A	174.50@ 175.50	175.00	162	788
3	174.00	175.90	172.70A	175.10B@ .50	175.30	104	784
4	176.30@ .40	180.30	176.30	180.30@ .30B	180.30	355	937
5	180.00@ .10	182.00	176.50	177.50@ .10	177.30	550	907
8	178.50	179.40	174.80	176.20@ .90	176.60	268	939
9	177.50	177.50	172.80	173.00@ 172.80	172.90	332	949
10	172.50	174.40	168.30	168.30@ .50B	168.40	334	995
11	167.60	169.30	165.70	166.50A@ .00	166.30	355	1061
12	166.00	170.70	166.00	169.20@ 168.80	169.00	283	1054
15	170.00	172.90	170.00	170.70B@ 171.00	170.80	245	1119
16	169.20	173.90	169.20	173.90@ .50A	173.70	375	1161
17	173.60	176.40	172.00A	173.50@ .60	173.60	441	1131
18	172.60	173.60	168.60	168.60A	168.60	255	1255
19	166.50@ .10	166.70	164.00	164.50@ 165.00	164.80	614	1223
22	165.30	167.20	161.30	163.30@ .70	163.50	607	1138
23	163.50@ .60	165.40	162.20	164.50@ 165.10	164.80	312	1122
24	163.00	165.70	161.00	161.10@ .00	161.10	503	1191
25	160.80	163.00	160.30	163.00@ 162.60	162.80	436	1224
26	163.30@ .00	166.10	161.70	164.50B@ .80	164.60	379	1227
29	163.80@ 164.00	166.40	162.70	164.80@ 165.50	165.10	230	1228
30	166.00@ .10	167.70	164.00	167.40	167.40	538	1336

IN OCTOBER

1	167.00	167.70	162.40	162.40A	162.40	439	1383
2	161.50@ .70	163.90	160.80	163.20@ .90	163.50	431	1369
3	165.00	166.50	163.80	165.50	165.50	277	1413
6	165.70@ 166.00	169.50	165.70	167.80@ .70	167.70	505	1392
7	168.00@ 167.80	168.50	163.80	166.00@ 165.80	165.90	343	1448
8	166.00@ .10	169.40	166.00	169.00@ .40	169.20	348	1500
9	167.00@ 166.00	167.00	164.20	164.20A	164.20	443	1662
10	163.70@ .50	164.00	161.80	163.80	163.80	384	1662
13	163.90@ 164.20	166.40	163.80A	165.50B@ 166.40	165.90	199	1678
14	165.90	166.40	164.70	165.70@ 166.00	165.90	167	1696
15	166.10@ .20	170.90	166.10	170.20@ .50	170.30	1360	1687

(Continued in Next Column)

RANDOM LENGTH LUMBER FUTURES PRICES
JANUARY 1987 FUTURES CONTRACT

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
16	171.50@ .30	175.20	169.80	173.50@ 174.90	174.20	1054	2045
17	178.00@ 177.20	178.00	170.00	171.20@ .30	171.30	893	2157
20	170.60@ .50	173.10	169.80	172.50B@ 173.10	172.80	587	2181
21	172.80	173.30	168.60	171.20A@ 170.00	170.60	535	2263
22	170.40	170.40	167.80	168.80@ 169.20	169.00	660	2336
23	169.70@ .50	171.00	167.70	171.00@ 170.50	170.70	566	2487
24	171.00@ 170.80	171.00	166.70	167.00@ 166.90	167.00	895	2275
27	167.20@ .00	169.70	165.90	169.40@ .50	169.40	967	2409
28	170.00@ .20	173.00	170.00	171.30@ .50	171.40	1179	2855
29	171.20	172.40	170.10	170.20@ .10	170.20	436	2856
30	170.80@ 171.00	173.40	170.70	171.80@ 172.20	172.00	791	2904
31	172.20@ .00	172.80	171.10	172.00@ .40	172.20	479	2934

IN NOVEMBER

3	173.00	174.20	172.70	173.90@ 174.20	174.00	723	2895
4	173.60@ .30	173.60	171.20	171.60@ .50	171.60	692	2973
5	171.00	173.80	169.80	172.90@ .70	172.80	833	2942
6	173.00@ .20	175.00	173.00	175.00@ 174.80	174.90	940	3029
7	174.90	175.50	172.10	172.50	172.50	874	3218
10	173.20	174.20	172.00	173.50@ .60	173.50	451	3241
11	174.00@ .20	174.80	172.70	173.70@ .20	173.50	670	3229
12	173.50@ .30	174.40	173.10	173.40@ .50	173.50	501	3251
13	173.80@ .60	174.00	171.80	173.60@ 174.00	173.80	863	3209
14	173.30	177.00	173.30	173.80@ 174.50	174.10	1420	3482
17	173.50	177.00	173.50	177.00@ 176.30	176.60	801	3655
18	176.80@ .60	179.40	175.40	179.00@ 178.50	178.70	902	3816
19	177.30@ .10	179.00	173.70	173.70@ .70A	173.70	1193	3823
20	173.50@ .00	175.40	168.70	168.80@ .70	168.80	2852	3174
21	169.50	170.80	168.30	168.50@ .30	168.40	1402	3189
24	169.00@ .20	170.10	168.70	169.10@ .40	169.20	650	3277
25	169.20	172.40	169.20	172.40@ .30A	172.30	655	3424
26	173.00	175.50	172.20	175.40@ .50	175.40	1117	3412
27	Exchange Closed: Thanksgiving Day						
28	176.00	180.40	173.00	180.30@ .40	180.30	1202	3539

IN DECEMBER

1	179.50	185.30	178.50	185.30@ .30B	185.30	1490	3565
2	185.00@ 184.80	187.80	183.10	183.80@ 184.10	184.00	1220	3623
3	185.20	188.30	183.70	187.20@ .00	187.10	955	3772
4	187.50	189.50	187.10	189.00@ .20	189.10	836	3846
5	184.10@ 10A	184.40B	184.10	184.10A	184.10	377	3797
8	179.10@ 10A	179.10	179.10	179.10A	179.10	292	3644
9	174.80@ .70	176.60	174.50	174.60@ .50	174.60	1585	3468
10	175.00	175.70	171.70	171.70@ 172.30	172.00	1012	3372
11	172.50	174.50	171.30	174.20	174.20	1112	3152
12	173.90	174.80	172.80	173.20@ 172.80	173.00	529	3003
15	172.80	173.30	171.10	172.00	172.00	511	2995
16	170.30@ .20	172.40	167.30	167.50@ .40	167.50	1408	2696
17	167.50	169.70	167.40	168.30	168.30	738	2492
18	169.00	170.30	168.50	170.00@ 169.80	169.90	367	2416
19	169.20	171.40	169.20	170.30@ .50	170.40	460	2479
22	170.40	171.20	170.40	170.60@ 171.00	170.80	254	2390
23	171.20	171.20	167.40	170.20B@ .50	170.40	614	2284
24	170.00	170.60	169.60	170.40	170.40	159	2302
25	Exchange Closed: Christmas						
26	170.10	170.50	170.00	170.10@ .00	170.10	64	2291
29	169.80	169.80	167.50	168.80@ .90	168.90	308	2216
30	168.40@ .20	168.40	167.10	167.80@ .60	167.70	310	2120
31	171.00	171.00	166.10	167.10	167.10	464	1794

MARCH 1987 FUTURES CONTRACT

IN JANUARY 1986

21	166.00	167.00B	166.00	167.00B	167.00	1	1
22		168.00B	166.00A	166.00A	166.00	--	1
23				166.00N	166.00	--	1
24	161.00	161.00	161.00	161.00A	161.00	4	4
27		162.50B		161.50B	161.50	--	4
28			158.50A	158.50A	158.50	--	4
29		160.00B		159.00B	159.00	--	4
30			155.50A	155.50A	155.50	--	4
31		157.00B		155.50N	155.50	--	4

IN FEBRUARY

3		157.00B		157.00B	157.00	--	4
4		157.50B	153.00A	153.00A	153.00	--	4
5		154.00B		153.00N	153.00	--	4
6		153.70B		153.70B	153.70	--	4
7	154.70	154.80B	154.70	154.70	154.70	1	5
10		155.30B	154.50A	155.30B	155.30	--	5
11		156.00B		155.50B	155.50	--	5
12		156.00B	154.00A	155.50N	155.50	--	5

(Continued in Next Column)

RANDOM LENGTH LUMBER FUTURES PRICES
MARCH 1987 FUTURES CONTRACT
IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
13	154.00	158.00B	154.00	158.00B	158.00	1	5
14	158.50	158.50	158.50	158.50	158.50	2	4
17	Exchange Closed; President's Day						
18	158.70	159.90B	158.70	159.90B	159.90	2	6
19	161.00	162.40B	161.00	161.90B	161.90	6	8
20	....	....	161.70A	161.70A	161.70	....	8
21	162.00	162.80	162.00	162.80	162.80	2	9
24	162.70	164.20B	161.50A	163.70B	163.70	6	12
25	162.00	162.00	160.50A	160.50A	160.50	2	14
26	....	....	159.10A	159.20A	159.20	....	13
27	....	161.60B	159.00A	161.60B	161.60	....	13
28	....	162.50B	161.00A	161.90B	161.90	....	13

IN MARCH

3	163.80	164.70	163.80	164.70	164.70	9	21
4	166.00	169.70	166.00	169.00A	169.00	19	38
5	167.00	168.00B	165.50A	165.50A	165.50	2	38
6	167.30	167.50B	166.50	167.50B	167.50	2	38
7	170.00	170.00	167.00A	167.30A	167.30	2	40
10	166.70	170.90B	166.70	170.90B	170.90	57	91
11	173.30	173.30	170.00A	172.50A	172.50	12	96
12	170.00	172.00B	168.00A	170.00	170.00	3	99
13	172.00	173.30B	172.00	173.30B	173.30	15	111
14	174.50	175.00B	172.00	174.00B	174.00	2	113
17	....	....	169.00A	169.80A	169.80	....	113
18	169.00	170.20	168.50A	170.00A	170.00	6	113
19	168.30	170.10B	166.90	170.10B	170.10	4	112
20	172.80	175.10B	172.50	173.70@175.10B	174.40	5	113
21	175.20	175.20	174.00A	174.80@.90B	174.80	5	110
24	174.80	175.50B	171.00	172.50B@171.00	171.80	4	113
25	166.80	166.80	166.80	166.80A	166.80	10	118
26	167.20	168.60B	163.00	163.00@164.00	163.50	3	120
27	164.00	166.50B	164.00	164.00@165.50B	164.70	5	125
28	Exchange Closed; Good Friday						
31	169.00	169.70B	169.00	169.00@.70B	169.30	3	128

IN APRIL

1	170.00	171.00B	167.00	169.00@167.00	168.00	12	133
2	172.00	172.00	166.50A	170.00@171.90B	170.90	5	135
3	172.50	173.20	170.50A	172.50@173.20	172.80	6	137
4	174.00	174.00	169.50A	170.00@.50	170.30	6	141
7	171.00	172.50B	171.00	172.50B	172.50	3	140
8	173.00	174.90B	173.00	174.50@.90B	174.70	8	146
9	175.20	175.20	172.50	172.50@174.00B	173.30	8	148
10	171.00@170.80	172.00B	168.50	168.50@172.00B	170.30	3	149
11	....	....	166.50A	168.00A	168.00	....	149
14	....	171.00B	167.00A	171.00B	171.00	....	149
15	167.50	169.50B	167.00A	169.00B	169.00	1	148
16	169.50	174.00B	166.00	166.00	166.00	8	151
17	165.00	166.00B	164.50A	165.00A	165.00	13	153
18	168.00	168.00	166.00A	168.00@166.00A	167.00	6	155
21	165.50	167.50B	165.00A	165.00A	165.00	2	155
22	165.00	165.50	162.40	163.50B	163.50	4	156
23	163.50	164.50B	162.50A	163.50@164.50B	164.00	6	158
24	164.50	167.00B	162.90	166.00B	166.00	9	161
25	164.50	167.00B	164.50	166.00	166.00	3	161
28	164.50	171.00B	163.00	171.00B	171.00	11	160
29	....	....	170.00A	170.90A	170.90	....	160
30	171.00	172.00B	169.00A	172.00B	172.00	9	162

IN MAY

1	171.00	171.30B	170.00A	170.50B	170.50	2	161
2	168.50	169.00	167.80A	169.00	169.00	23	153
5	....	171.00B	....	170.00B	170.00	1	153
6	169.30	172.50B	169.30	172.50B	172.50	24	172
7	....	172.90B	171.00A	172.90B	172.90	5	177
8	173.20	173.40B	171.80A	171.90	171.90	2	173
9	171.00	171.60	170.50A	171.60	171.60	11	172
12	170.50	171.00B	169.40	170.00A	170.00	20	179
13	170.20	171.00B	168.10A	168.50	168.50	14	181
14	168.80	169.40	168.30A	169.40	169.40	23	177
15	169.00	171.00	168.00A	170.00@171.00	170.50	10	184
16	171.00	171.00	165.50	167.10@.00	167.10	26	180
19	166.20	167.50B	165.10A	165.20@.10A	165.20	9	176
20	164.10	167.00	164.10	167.00	167.00	44	157
21	164.10	164.50	163.10A	163.10B@164.50	163.80	8	164
22	163.50	164.70	162.50	163.50B@164.70	164.10	23	167
23	164.80	168.00	164.80	168.00@167.00A	167.50	10	163
26	Exchange Closed; Memorial Day						
27	....	168.80B	....	168.50B	168.50	....	161
28	168.00	168.00	166.00A	166.50A	166.50	2	162
29	165.50	166.50	164.80A	166.00B@.50	166.30	12	165
30	164.60@.50	166.00	164.50	166.00@165.50A	165.80	4	167

RANDOM LENGTH LUMBER FUTURES PRICES
MARCH 1987 FUTURES CONTRACT
IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2	164.80	166.00B	163.90A	164.00	164.00	3	167
3	164.80	165.00	162.50A	164.00A	164.00	22	163
4	164.00	165.00B	161.60A	162.00A	162.00	13	160
5	162.20	166.00	162.20	163.80B	163.80	12	155
6	164.00	165.00	162.30A	162.30A	162.30	5	155
9	162.50	163.00B	161.60A	161.70A	161.70	15	153
10	161.70	162.50	161.30A	162.50	162.50	6	150
11	162.50	164.50B	162.00A	164.50B	164.50	5	150
12	....	166.50B	163.50A	166.50B	166.50	....	149
13	168.00	169.50	167.50A	169.50	169.50	11	143
16	171.50	174.20	171.50	173.50A	173.50	16	145
17	170.50	171.00B	169.00	169.00A	169.00	12	139
18	169.80	171.40B	168.50A	171.40B	171.40	16	151
19	171.00	174.20B	170.50A	173.50	173.50	34	165
20	174.00	174.50B	171.70A	171.70A	171.70	18	167
23	170.10	170.10	168.00A	168.50	168.50	13	160
24	167.00	169.20	166.30A	168.80B	168.80	14	156
25	168.50	169.00	166.80A	166.80A	166.80	9	153
26	166.00	169.10	165.80A	167.30	167.30	14	150
27	168.00	168.00	165.00	165.00	164.00	20	151
30	163.30	163.60	162.10	162.50@.30	162.40	23	142

IN JULY

1	161.90	163.80B	161.90	163.60B	163.60	15	148
2	165.00	166.50B	164.80A	165.00	165.00	41	182
3	166.00	167.70B	164.50A	166.80A	166.80	8	182
4	Exchange Closed; Independence Day						
7	165.80	168.00B	165.20A	165.50@.40	165.50	21	177
8	163.50@164.00	164.50	163.10A	163.10A	163.10	12	170
9	....	166.40B	....	164.10B	164.10	....	170
10	165.50	166.00B	164.80A	165.00A	165.00	6	168
11	164.20	166.30B	164.20	164.50	164.50	19	166
14	163.00	164.00B	162.10A	162.50A	162.50	5	164
15	162.20@.10	162.20	159.30A	160.00	160.00	12	167
16	160.00	160.00	158.10	158.10A	158.10	46	177
17	157.00	160.70	157.00	159.00A	159.00	23	179
18	158.00	158.00	156.60A	157.50B	157.50	23	186
21	156.50	160.30B	156.50	159.00@.50B	159.20	8	177
22	159.20	159.30B	155.00	155.00	155.00	34	184
23	157.90@.70	159.50B	157.70	159.00	159.00	11	182
24	161.00	161.50B	159.60	160.90B	160.90	26	188
25	161.00	162.40	157.50A	158.80B	158.80	5	195
28	155.70	157.00B	154.50	154.60@155.00B	154.80	25	197
29	155.10	156.80B	155.00	156.30B	156.30	19	206
30	156.50	157.30B	156.00A	157.00	157.00	5	209
31	156.40	158.90B	156.40	158.90B	158.90	2	209

IN AUGUST

1	159.50	161.00B	158.50A	159.00A	159.00	6	211
4	159.50	163.30B	158.80A	163.30B	163.30	12	210
5	164.80	165.00	162.50A	164.70	164.70	31	211
6	165.00	165.90B	163.50A	165.20A	165.20	77	193
7	166.10@.30	168.30	166.10	167.00	167.00	45	186
8	166.50	167.80	165.10A	166.00	166.00	14	189
11	164.50	164.50	161.10A	161.30	161.30	18	181
12	161.30	162.90B	160.70	162.60B	162.60	32	169
13	164.00	165.50	164.00	164.90	164.90	50	165
14	167.00	167.00	162.10A	163.30A	163.30	6	167
15	165.30@.20	165.60B	164.00A	165.10A	165.10	4	158
18	168.80@169.00	170.10	165.00A	169.00A	169.00	39	167
19	171.00	172.00B	168.00	171.40B	171.40	24	170
20	171.40	171.40	167.00	168.40@167.60A	168.00	24	173
21	168.50	170.10	168.20	168.60	168.60	41	168
22	168.00	168.60	167.10A	167.10A	167.10	6	169
25	166.50	171.00	165.70	170.50A	170.50	67	203
26	170.50	172.80B	169.00	172.50@.00A	172.20	106	211
27	172.00	175.00	171.60	175.00	175.00	110	246
28	175.50	178.30	173.70A	174.50@.10A	174.30	67	268
29	176.00	176.00	171.60	171.60@.80B	171.70	81	277

IN SEPTEMBER

1	Exchange Closed; Labor Day						
2	172.50	175.50	172.10	175.00A	175.00	56	303
3	174.50	175.50	173.20A	175.50B	175.50	35	305
4	176.00	180.40	176.00	180.40@.00	180.20	59	322
5	178.40	180.50	175.70	176.10	176.10	95	350
8	176.50	177.50B	172.60	174.10@.80B	174.50	106	359
9	175.00	175.50B	171.50	172.00	172.00	40	353
10	172.50	173.00	167.60	168.50@167.80A	168.20	73	380
11	166.00	166.50	165.60A	166.50@.00	166.30	75	397
12	166.00	169.80	166.00	168.30A@.10	168.20	38	384
15	171.30	171.60	169.50	169.70	169.70	34	387
16	168.90	171.80	168.90	170.50@.60	170.50	66	407

(Continued in Next Column)

RANDOM LENGTH LUMBER FUTURES PRICES
MARCH 1987 FUTURES CONTRACT
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
17	169.80	173.00	168.50	170.10@ .30B	170.20	97	428
18	170.00	171.50B	166.00	166.50A	166.50	84	443
19	165.00	165.40	163.50	164.30B@ 165.00	164.70	152	467
22	165.10	166.80	162.10	163.40A@ .10	163.30	142	431
23	164.00	165.00	162.20	164.50@ 165.00	164.70	71	416
24	163.00@ 162.80	165.80	161.40	161.50@ 162.30B	161.90	111	410
25	161.70	163.80	161.30	163.20	163.20	126	440
26	163.10@ .50	166.00	162.20	164.10@ .00	164.00	112	443
29	163.90	165.10B	163.10	164.50@ .70B	164.60	33	453
30	165.80@ .90	166.90	163.70	166.40	166.40	85	456

IN OCTOBER

1	165.50	166.50	161.40	162.80@ .40	162.60	133	443
2	162.10	164.50	162.00	164.10A	164.10	96	477
3	165.50	167.20	164.80	166.90@ .30A	166.60	55	617
6	167.00	169.70	167.00	168.10B@ .60	168.30	69	506
7	169.00	169.20	164.20	166.80A	166.80	152	537
8	167.00	169.90	167.00	169.20@ .90	169.50	54	551
9	168.50@ .40	168.50	164.70	164.80@ .90	164.90	114	538
10	163.70@ .80	164.80	163.50	164.50B	164.50	58	552
13	164.00	166.80	164.00	166.80@ 165.70A	166.20	35	551
14	166.50	166.90B	165.90	166.30A@ .10A	166.20	46	529
15	167.00	170.90	167.00	170.50	170.50	121	528
16	171.00	174.10	170.00	172.10@ 173.00	172.50	165	583
17	175.40	175.40	167.70	170.60B@ 171.00	170.80	239	610
20	171.00	172.50	170.20	170.30@ .20	170.30	74	616
21	173.00@ .10	173.10	168.50A	170.00@ 169.80	169.90	82	595
22	169.50	169.50	167.20	167.60A	167.60	98	622
23	168.90@ 169.00	170.00	167.00	169.80@ 170.00	169.90	67	626
24	170.30@ .50	170.50	166.30	166.50@ .60	166.60	87	653
27	166.50@ .40	169.50	166.10	168.70B@ 169.20	168.90	71	669
28	170.40@ .50	172.20	169.90	170.40@ .30	170.30	118	699
29	170.00	171.00	168.80	169.20@ 168.80	169.00	122	721
30	170.00@ .10	172.00	169.70	170.60B@ 171.00	170.80	223	751
31	170.70	171.90	170.30	170.70B@ 171.40	171.00	115	784

IN NOVEMBER

3	171.20	172.50	171.20	171.90@ .80	171.80	109	760
4	171.50	171.50	169.60	169.60@ 170.00	169.80	209	820
5	169.80@ .90	171.80	168.00	170.30	170.30	208	886
6	170.30	172.00	170.30	171.90@ .70	171.80	125	883
7	171.70@ .60	172.60B	168.80	169.30A	169.30	117	900
10	170.50@ 171.00	171.00	168.80	170.50	170.50	114	908
11	171.40	171.40	168.50	169.50A@ 168.50	169.00	101	913
12	169.10	170.10	167.90	168.10@ .40B	168.30	197	960
13	168.30	169.50	167.10	169.10@ .50	169.30	143	970
14	168.50	171.50	168.50	168.60	168.60	338	1025
17	168.70	172.00	168.70	172.00@ 171.50	171.70	190	1017
18	171.90@ .60	173.90	170.60	173.60@ .10	173.30	315	1053
19	171.00@ .20	173.10B	168.40	168.60@ .40	168.50	586	1151
20	168.10@ .00	169.80	163.50	164.10@ .00	164.10	863	1229
21	164.50@ .70	165.30	163.70	163.70	163.70	422	1277
24	165.40@ .50	165.30	164.10	165.50@ .00	165.20	272	1261
25	166.00@ .20	166.90	165.80	166.70@ .10	166.40	281	1312
26	167.00	167.70	164.80	167.00@ 166.80A	166.90	445	1389
27	Exchange Closed; Thanksgiving Day						
28	167.10@ .20	168.00	165.50	167.80@ 168.00	167.90	246	1417

IN DECEMBER

1	167.90@ .80	171.80	166.50	170.30A@ 169.60	169.90	727	1451
2	169.00@ .20	171.00	168.50	170.30@ 169.80	170.00	462	1397
3	170.00@ .20	173.80	169.00	173.30@ .80	173.50	723	1378
4	173.40@ .20	178.50	173.10	177.50@ 178.50B	178.00	897	1604
5	174.80@ .50	175.00	173.00	173.00A	173.00	532	1637
8	168.00@ .00A	168.00	168.00	168.00A	168.00	317	1576
9	165.00	168.30	165.00	167.00@ .50	167.30	826	1408
10	167.80	168.80	166.60	166.60	166.60	491	1493
11	167.00@ .20	168.50	166.40	167.80@ 168.10	167.90	364	1450
12	167.60@ .50	168.20	167.00	167.70@ .20	167.50	204	1437
15	167.00	167.50	166.00	166.70@ .50	166.60	258	1451
16	166.00	168.00	163.20	163.70@ 164.20	164.00	818	1662
17	164.30	165.50	163.70	163.90@ .80	163.90	512	1787
18	164.70	165.30	164.10	164.70@ 165.10	164.90	253	1815
19	163.60@ .80	165.70	163.60	164.60@ .50	164.60	374	1792
22	164.40@ .30	165.50	164.30	165.40	165.40	247	1797
23	165.60@ .70	166.60	163.00	166.10@ 165.80	165.90	677	1891
24	165.00	166.40	165.00	165.30@ .60	165.50	183	1903
25	Exchange Closed; Christmas						
26	165.40	165.90	165.40	165.60	165.60	78	1933
29	163.60@ .30	165.30	163.00	164.80A@ .30	164.60	357	1993
30	163.50	163.80	162.50	162.70	162.70	494	2145
31	165.50@ .80	165.80	159.30	160.50@ .20	160.40	1330	2545

RANDOM LENGTH LUMBER FUTURES PRICES
MAY 1987 FUTURES CONTRACT
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
19	169.50	169.80B	168.00A	168.00A	168.00	3	3
20	....	169.00B	....	169.00B	169.00	....	3
21	173.00	173.00	171.50A	171.50A	171.50	2	4
24	172.00	172.00	167.50A	167.50A	167.50	3	5
25	169.00	169.00	162.60A	163.10A	163.10	2	6
26	164.50	164.50	160.00A	160.00A	160.00	2	7
27	165.00	165.00	163.60A	163.60A	163.60	1	8
28	Exchange Closed; Good Friday						
31	....	167.00B	....	167.00B	167.00	....	8

IN APRIL

1	168.50	168.50	164.00A	164.00A	164.00	2	10
2	169.00	169.00	163.60A	167.00A	167.00	4	11
3	170.00	170.00	167.00A	170.00	170.00	3	13
4	....	....	165.00A	165.00A	165.00	....	13
7	....	167.50B	....	167.50B	167.50	....	13
8	....	172.50B	....	171.50B	171.50	....	13
9	172.50	172.50	169.50A	169.50A	169.50	2	15
10	169.00	172.00B	168.10A	168.10A	168.10	1	3
11	168.00	168.00	165.00A	165.10A	165.10	2	18
14	....	167.20B	....	167.20B	167.20	....	18
15	....	168.00B	165.50A	166.30A	166.30	....	17
16	171.30	171.30	165.60A	165.60A	165.60	8	21
17	....	....	164.10A	164.10A	164.10	....	21
18	....	167.00B	....	165.00B	165.00	....	21
21	166.00@ .30	166.30	164.10A	164.10A	164.10	2	20
22	164.00	164.00	161.50A	161.50A	161.50	4	22
23	....	....	161.00A	161.20A	161.20	....	22
24	165.00	165.00	163.00A	163.00A	163.00	2	23
25	....	164.00B	161.50A	161.50A	161.50	....	23
28	161.10	164.00B	161.10	163.80B	163.80	3	23
29	....	168.00B	....	167.00B	167.00	....	23
30	....	....	166.00A	166.00A	166.00	....	23

IN MAY

1	170.00	171.00	167.00A	167.00A	167.00	6	25
2	166.00	169.00	165.00A	165.10A	165.10	6	26
5	168.70	168.70	168.00A	168.10A	168.10	1	25
6	168.30	171.00B	168.30	170.00	170.00	21	34
7	....	....	....	170.00N	170.00	....	34
8	171.00	172.00B	170.00A	170.00A	170.00	1	34
9	....	....	169.00A	170.00N	170.00	....	34
12	169.00	170.00	169.00	169.80	169.80	12	35
13	170.20	171.00B	168.40A	168.50	168.50	6	37
14	169.00	169.00	168.30A	169.00	169.00	1	37
15	169.30	171.00	168.00A	170.00B@ 171.00	170.50	4	40
16	170.80	170.50	165.50A	166.90A	166.90	1	40
19	....	167.50B	165.00A	165.00A	165.00	1	41
20	167.00	167.00	164.50A	167.00	167.00	....	41
21	165.40	165.40	163.50A	163.50A	163.50	4	44
22	....	164.50B	163.20A	163.20A	163.20	....	43
23	163.50	167.10B	163.50	167.00B	167.00	3	43
26	Exchange Closed; Memorial Day						
27	169.00	169.30B	169.00	169.00	169.00	1	41
28	....	....	166.50A	166.50A	166.50	....	41
29	....	....	165.10A	166.50N	166.50	....	41
30	166.00	166.50	165.50A	166.00B@ .50	166.30	4	43

IN JUNE

2	....	166.50B	164.10A	164.40A	164.40	1	43
3	....	165.00B	164.00A	164.50B	164.50	....	43
4	....	165.00B	163.20A	163.20A	163.20	....	43
5	163.20	167.00	163.20	164.00A	164.00	7	49
6	165.00	165.50	163.20A	163.20A	163.20	....	49
9	163.50	164.00B	163.10	163.10	163.10	5	54
10	163.00	163.20B	162.30A	162.30A	162.30	2	55
11	....	164.00B	....	164.00B	164.00	1	55
12	164.00	166.50B	163.50A	166.50B	166.50	5	50
13	169.00	169.00	169.00	169.00	169.00	5	54
16	173.00	174.00	172.50A	173.60A	173.60	12	58
17	170.50	170.50	169.30A	169.50A	169.50	2	59
18	169.00	172.40B	168.80A	172.40B	172.40	5	58
19	174.00	174.50	171.50A	174.50	174.50	3	60
20	....	....	172.50A	172.90A	172.90	....	60
23	170.10	170.50	168.50	169.50A	169.50	5	58
24	169.80	170.00B	167.50A	169.00	169.00	3	56
25	170.00	170.00	167.50A	168.00A	168.00	4	56
26	169.50	171.00	166.80A	168.50B	168.50	14	53
27	168.10@ .00	168.10	166.00A	166.50@ .00A	165.30	5	55
30	165.00	165.00	163.50A	163.50A	163.50	8	53

RANDOM LENGTH LUMBER FUTURES PRICES
MAY 1987 FUTURES CONTRACT

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	....	165.00B	....	164.50B	164.50	....	51
2	....	167.00B	....	166.50B	166.50	....	51
3	166.60	169.40B	166.00A	168.00B	168.00	12	51
4	Exchange Closed: Independence Day						
7	....	168.70B	166.00A	167.10A	167.10	....	51
8	....	....	164.10A	164.10A	164.10	....	47
9	....	167.70B	....	164.10N	164.10	....	47
10	166.50	167.50B	165.50A	166.50	166.50	3	47
11	....	167.00B	165.00A	166.80B	166.80	....	47
14	165.00	165.00	163.50A	164.10A	164.10	1	46
15	162.00	162.00	160.50A	161.00A	161.00	2	48
16	161.00	161.50B	159.10A	159.10A	159.10	4	50
17	159.20@ 50	161.20B	159.00A	160.50B	160.50	10	60
18	....	159.20B	157.50A	158.50B@ 159.00	158.80	....	60
21	....	161.30B	158.50A	160.00B	160.00	1	61
22	....	162.00B	155.50A	156.00A	156.00	....	61
23	....	160.30B	....	159.50B	159.50	....	61
24	162.50	162.50	160.60A	160.60A	160.60	3	61
25	162.00@ 30	162.60B	158.30A	160.00	160.00	16	63
28	155.50	157.50B	155.50	156.10B	156.10	4	63
29	158.00	158.00	156.00A	157.00A	157.00	2	65
30	....	158.50B	....	158.00B	158.00	....	61
31	....	159.90B	157.50A	159.90B	159.90	....	61

IN AUGUST

1	....	161.00B	159.00A	159.90N	159.90	....	57
4	163.00	164.20B	159.00A	164.20B	164.20	7	54
5	165.00	165.60	163.50A	165.60	165.60	4	52
6	165.20	166.30B	164.80A	166.30B	166.30	2	50
7	167.30	169.30	167.30	168.00A	168.00	10	55
8	....	....	166.00A	166.50A	166.50	....	55
11	163.50	163.60	162.10A	162.50A	162.50	7	55
12	163.50	164.00B	161.70A	164.00B	164.00	....	55
13	....	166.00B	....	166.00B	166.00	2	53
14	....	167.50B	163.10A	164.30A	164.30	....	53
15	....	166.50B	....	166.50B	166.50	....	53
18	168.00	170.80B	166.00A	170.00	170.00	4	56
19	172.00	172.50B	169.00A	172.00	172.00	3	58
20	....	....	169.00A	169.00A	169.00	....	58
21	....	171.10B	168.70A	171.00B	171.00	....	58
22	....	....	168.50A	169.00A	169.00	....	58
25	169.80	171.50B	166.50A	171.50B	171.50	8	61
26	171.50	172.80B	169.50A	172.00	172.00	28	70
27	171.60	174.50B	171.60	174.00B@ 30	174.10	39	87
28	175.50	177.10B	173.50	173.50	173.50	23	106
29	173.50@ 00	174.70	172.00	172.00	172.00	15	119

IN SEPTEMBER

1	Exchange Closed: Labor Day						
2	172.50	175.50	172.50	175.00B@ 50	175.20	22	125
3	174.30	175.50	173.50A	175.50	175.50	13	123
4	176.90	178.40	176.90	178.40	178.40	27	129
5	176.00@ 175.90	179.00B	175.00A	177.00	177.00	41	142
8	174.20	177.50B	172.00	175.80B	175.80	9	133
9	174.50	174.50	172.80	173.50	173.50	5	135
10	173.10@ 00	174.00B	169.50	170.00	170.00	10	131
11	170.10	170.10	166.00A	170.00B	170.00	9	134
12	169.50	170.90	169.00A	170.90	170.90	31	136
15	172.00	172.50B	171.50A	171.50A	171.50	6	136
16	....	171.70B	170.00A	171.70B	171.70	....	136
17	171.00	172.00B	169.00A	170.80	170.80	13	132
18	170.90	171.00	166.50A	168.80B	168.80	14	131
19	167.00	167.10B	165.50	166.00	166.00	10	134
22	166.50	167.50B	164.00	165.00B@ 40	165.20	7	132
23	164.50	166.20B	163.50	166.20B	166.20	15	127
24	165.00	166.00	162.40A	162.40A	162.40	44	132
25	162.20@ 00	164.50B	162.00	164.30B	164.30	17	125
26	163.50	166.00B	163.30	164.50B	164.50	15	126
29	164.60	166.20B	164.10A	164.80B	164.80	1	125
30	166.00	166.60B	165.50B	166.60B	166.60	12	122

IN OCTOBER

1	167.20	167.20	162.00	162.50B	162.50	37	138
2	162.50	165.00	162.50	165.00	165.00	20	133
3	166.10	168.50	165.60A	167.80A	167.80	15	222
6	167.80	170.00	167.80	168.00A	168.00	14	144
7	169.00	169.00	166.50	167.60	167.60	7	144
8	169.60	169.90B	168.80	169.90B	169.90	6	143
9	169.00	169.00	165.90	166.50B	166.50	19	151
10	165.50	166.00B	164.80A	166.00B	166.00	4	153
13	167.00	168.00B	167.00	167.00	167.00	1	152
14	167.00	167.50	166.30A	166.80B@ 167.50	167.10	2	154
15	167.50	170.70	167.50	170.50B	170.50	29	154

(Continued in Next Column)

RANDOM LENGTH LUMBER FUTURES PRICES
MAY 1987 FUTURES CONTRACT

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
16	170.70	173.50	170.00A	172.60B	172.60	19	158
17	176.00	176.00	169.80A	171.60B	171.60	24	157
20	170.80	172.00	170.50A	171.50B	171.50	17	150
21	171.80@ 172.00	173.00	169.00A	171.40B	171.40	14	148
22	170.20	170.20	168.10A	168.50B@ 170.00	169.30	30	165
23	169.00	170.40B	167.30A	170.40B	170.40	7	160
24	170.00	171.20B	166.80A	167.10B	167.10	17	162
27	166.30	169.80B	166.30	169.80B	169.80	6	161
28	171.20	172.50	170.50A	170.90A	170.90	21	169
29	170.00	171.70	169.70A	170.00@ 169.70A	169.90	22	176
30	170.40	171.50	169.70A	170.00@ 40B	170.20	41	197
31	169.50	171.60	169.50	170.50	170.50	34	182

IN NOVEMBER

3	171.50	172.10B	171.00A	171.00A	171.00	17	189
4	170.10	170.60	169.50A	170.30B	170.30	20	191
5	170.80	171.10	168.00A	170.20B	170.20	29	185
6	170.60	171.40B	*69.50	171.20	171.20	29	197
7	171.50	171.50	169.00	169.50B	169.50	8	197
10	170.00	170.50	168.80	170.30A	170.30	34	187
11	170.40	170.60B	169.20A	169.50A	169.50	18	198
12	168.90	169.10B	167.80	168.60B	168.60	15	204
13	168.50	168.50	167.00	168.50	168.50	46	224
14	166.80	170.00	166.80	168.40B@ 169.00	168.70	92	243
17	168.50	170.10B	167.30A	170.10B	170.10	38	250
18	170.00	171.90B	169.10A	171.90B	171.90	31	255
19	171.60@ 50	171.60	167.80	168.50B	168.50	123	298
20	168.50	169.30	163.50	164.10	164.10	121	324
21	163.00@ 10	164.70	163.00	163.50	163.50	147	349
24	165.00	165.00	164.00	164.30B	164.30	76	377
25	164.50@ 60	166.00	164.50	165.50A	165.50	50	404
26	166.00	166.50	164.10	165.50@ 10A	165.30	86	433
27	Exchange Closed: Thanksgiving Day						
28	165.00	165.80	163.40	165.50B@ 80	165.60	77	448

IN DECEMBER

1	166.50	168.90	164.70A	167.20@ 30	167.20	175	521
2	167.00	168.30	165.60	166.30@ 167.00B	166.70	148	581
3	167.50	170.50B	166.80A	169.50@ 170.00	169.70	112	615
4	169.20	173.50B	169.20	172.50@ 173.50B	173.00	143	638
5	172.50@ 40	172.50	168.00	168.00A	168.00	207	729
8	164.00@ 163.90	164.50	163.20	163.40@ 70B	163.60	343	798
9	163.20	165.80	162.70	164.60@ 165.00	164.80	200	759
10	164.80@ 70	167.10	164.60	164.60@ 166.00	165.30	183	815
11	165.30@ 10	166.60	165.10	166.50	166.50	109	790
12	166.20@ 10	166.50	165.30	166.40	166.40	75	744
15	165.30	166.10	164.70	165.50B	165.50	52	752
16	165.00@ 164.90	166.50	162.10	162.60B@ 163.20	162.90	154	786
17	164.40@ 50	164.50	162.70	162.90@ 163.10B	163.00	107	774
18	163.30	164.00	162.90A	164.00@ 163.10A	163.50	34	772
19	162.60	164.90	162.60	163.50	163.50	116	734
22	163.60	164.50B	163.50	164.40@ 10A	164.20	25	746
23	164.40@ 50	166.10	162.70	165.00	165.00	111	764
24	164.80	165.00	164.40	164.90	164.90	31	773
25	Exchange Closed: Christmas						
26	165.80	165.80	164.50	165.00@ 20	165.10	11	772
29	164.00	164.70	163.10	164.50A@ 00	164.30	47	781
30	163.50	163.70	162.70	162.80	162.80	86	771
31	165.00	165.10	159.50	160.00	160.00	283	842

JULY 1987 FUTURES CONTRACT

IN JUNE 1986

10	164.30	165.50B	163.50A	163.50A	163.50	1	1
11	....	165.00B	....	165.00B	165.00	....	1
12	165.00	165.50B	162.00A	162.00A	162.00	5	6
13	....	163.00B	....	163.00B	163.00	....	6
16	....	168.00B	....	168.00B	168.00	....	6
17	169.00	171.20B	165.00A	170.50B	170.50	2	8
18	171.40	173.50B	171.40	173.50B	173.50	4	11
19	175.00	175.50	172.00A	175.50	175.50	5	15
20	....	....	174.00A	174.00A	174.00	2	17
23	....	....	170.00A	170.50A	170.50	....	17
24	170.60	172.00B	168.50A	170.00	170.00	....	17
25	171.00	171.00	168.50A	169.00A	169.00	....	17
26	171.00	171.00	167.80A	169.50B	169.50	6	15
27	....	....	167.00A	167.00A	166.00	....	15
30	165.00	166.00B	165.00	165.00	165.00	3	14

RANDOM LENGTH LUMBER FUTURES PRICES
JULY 1987 FUTURES CONTRACT

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	....	166.00B	....	166.00B	166.00	3	14
2	....	168.00B	....	168.00B	168.00	....	14
3	....	170.20B	167.00A	170.00B	170.00	....	14
4	Exchange Closed: Independence Day						
7	....	....	167.50A	169.00A	169.00	....	15
8	166.10	167.00B	165.50A	166.10	166.10	....	15
9	....	169.40B	....	166.10N	166.10	....	15
10	168.00	168.50B	167.10A	167.50	167.50	3	17
11	....	168.00B	166.00A	167.80B	167.80	....	17
14	....	....	164.50A	165.10A	165.10	....	17
15	165.00	165.00	162.00A	163.00@ 162.10A	162.60	5	14
16	....	....	160.10A	160.10A	160.10	....	14
17	....	162.60B	....	161.00B	161.00	....	14
18	....	....	160.10A	160.10A	160.10	....	14
21	....	162.30B	....	160.10N	160.10	....	14
22	160.00	161.50B	157.00A	157.00A	157.00	4	16
23	....	160.70B	....	159.50B	159.60	....	16
24	....	162.00B	....	162.00B	162.00	....	16
25	....	163.00B	159.50A	159.50A	159.50	....	16
28	156.50	159.00B	155.10A	156.60@ 155.10A	155.90	5	21
29	160.00	160.10B	157.50A	158.00A	158.00	3	22
30	....	159.50B	....	158.50B	158.50	....	22
31	....	159.90B	158.00A	159.90B	159.90	....	22

IN AUGUST

1	161.30	161.30	159.00A	159.90A	159.90	2	22
4	164.20	164.20	159.00A	164.20	164.20	2	21
5	165.00	166.00B	163.50A	165.50B	165.50	1	21
6	165.60	166.40	165.20A	166.30B	166.30	10	20
7	168.30	169.30	167.50	168.00B	168.00	10	19
8	....	168.50B	166.00A	166.50A	166.50	2	21
11	163.50	164.50B	163.10A	163.10A	163.10	5	23
12	164.50	165.00B	162.70A	165.00B	165.00	2	23
13	....	166.00B	164.50A	166.00B	166.00	2	23
14	....	168.50B	164.10A	165.30A	165.30	....	23
15	167.50	167.50	164.50A	167.50	167.50	1	24
18	169.80	171.00	167.00A	170.80A	170.80	13	24
19	172.20	173.00B	170.50A	172.80B	172.80	4	24
20	....	....	169.50A	169.50A	169.50	....	24
21	....	172.00B	168.50A	171.50B	171.50	....	24
22	....	....	169.30A	171.50N	171.50	....	24
25	168.50	171.40B	167.50A	171.40B	171.40	8	25
26	171.50	172.40	169.50A	172.00A	172.00	15	31
27	172.50	173.00B	171.80A	173.00B	173.00	1	31
28	174.50	177.00B	174.00A	174.00A	174.00	1	32
29	175.20	175.20	173.60A	173.60A	173.60	2	29

IN SEPTEMBER

1	Exchange Closed: Labor Day						
2	175.00	175.50B	175.00	175.50B	175.50	1	29
3	174.80	175.50B	174.00A	175.50B	175.50	1	29
4	176.90	177.80B	176.50	177.80B	177.80	10	32
5	175.00	177.50B	175.00	177.00B	177.00	3	31
8	174.20	177.50B	172.00A	175.80B	175.80	1	31
9	....	....	174.50A	175.80N	175.80	....	31
10	173.10	173.10	171.00	171.00	171.00	4	31
11	171.00	171.00	167.00A	170.00A	170.00	2	29
12	....	171.00B	169.00A	171.00B	171.00	....	29
15	172.00	172.00	170.50A	171.80A	171.80	2	29
16	172.60	172.60	171.00A	171.90	171.90	2	30
17	172.40	173.50B	170.00A	170.10A	170.10	7	32
18	172.00	172.00	167.00A	168.20A	168.20	5	34
19	167.60	168.50B	166.00	166.00	166.00	18	39
22	165.00	168.00B	164.50A	165.00	165.00	2	38
23	165.50@ .00	166.00B	164.00A	164.50A	164.50	3	39
24	166.00	166.40B	163.60A	163.60A	163.60	5	39
25	....	165.00B	163.00A	164.50B	164.50		39
26	....	166.00B	164.00A	164.50N	164.50		39
29	....	166.60B	....	164.80B	164.80		37
30	166.00	166.90B	165.30A	166.30A	166.30	12	39

IN OCTOBER

1	167.00	167.00	163.60A	163.60A	163.60	5	38
2	164.50	165.30B	164.00	165.30B	165.30	6	36
3	166.80	168.00B	166.80	167.80B	167.80	6	41
6	170.00	170.00	168.50A	168.50A	168.50	2	36
7	....	169.00B	167.00A	168.80B	168.80		36
8	....	169.90B	168.70A	169.90B	169.90		33
9	....	....	167.00A	167.00A	167.00		33
10	....	167.20B	166.50A	167.20B	167.20		33
13	....	169.00B	167.00A	167.00A	167.00		33
14	....	167.50B	166.50A	167.50B	167.50		33
15	168.00	170.80B	167.30A	170.80B	170.80	14	33

(Continued in Next Column)

RANDOM LENGTH LUMBER FUTURES PRICES
JULY 1987 FUTURES CONTRACT

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
16	170.00	172.60B	170.00	172.40B	172.40	7	33
17	171.20	174.00B	170.00A	172.00B	172.00	3	33
20	....	....	171.00A	172.00N	172.00	....	33
21	173.00	173.00	169.00A	171.70B	171.70	5	34
22	168.50	169.50B	168.50	169.00B	169.00	2	34
23	170.50	171.40B	167.30A	171.40B	171.40	1	34
24	168.00	169.00B	167.50	169.00B	169.00	2	34
27	....	169.80B	166.50A	169.80B	169.80	....	34
28	169.00	172.00B	169.00	172.00B	172.00	1	34
29	170.00	171.30B	169.80A	171.30B	171.30	15	44
30	170.30	171.80B	169.80A	171.80B	171.80	4	44
31	171.00	172.50B	170.50A	172.50B	172.50	4	46

IN NOVEMBER

3	173.00	173.50B	172.00A	172.90B	172.90	5	48
4	171.50	171.50	170.50A	171.50	171.50	4	52
5	....	....	169.50A	171.50N	171.50	....	52
6	[illegible].00	173.00	170.50A	172.50A	172.50	4	52
7	171.00	172.60B	170.00A	170.50	170.50	3	52
10	170.00	170.60B	169.00A	170.60B	170.60	1	53
11	....	171.00B	169.00A	170.50A	170.50	....	53
12	170.50	170.50	168.80	169.80B	169.80	9	60
13	168.30	169.30B	168.00	169.00	169.00	6	63
14	169.20	170.00B	168.50	168.50	168.50	7	62
17	168.00	169.50B	167.50	168.00@ 169.50B	168.70	10	66
18	168.80	171.90B	168.20A	170.00@ 171.90B	170.90	6	67
19	169.90	170.20	167.80	168.00@ 169.00B	168.50	7	70
20	168.00	168.50B	163.50	164.40@ .20A	164.30	42	65
21	164.00	164.80	163.50	163.50	163.50	41	83
24	164.00	165.00B	163.20	163.40@ .20	163.30	18	96
25	164.50@ .80	166.00B	163.50A	165.50B	165.50	38	110
26	163.50	166.00B	163.50	165.50@ .90B	165.70	7	110
27	Exchange Closed: Thanksgiving Day						
28	163.00	164.50B	163.00	163.50@ .00	163.30	21	118

IN DECEMBER

1	166.30	166.80	163.10A	165.70B@ .30	165.50	17	124
2	165.00	166.50	164.00A	165.50B@ 166.40B	165.90	15	126
3	166.40	168.80B	165.80	167.80A@ 166.00	166.90	31	147
4	167.50	169.00	167.00	168.80@ 169.00	168.90	17	149
5	167.30	167.30	163.90	163.90A	163.90	103	182
8	162.50@ .10	163.00	161.20	161.80@ 163.00	162.40	75	178
9	161.30	164.50	161.30	164.20B	164.20	27	181
10	164.10	166.10	164.10	164.80A	164.80	39	180
11	165.40	165.70	164.60	165.50	165.50	40	192
12	165.00	165.20	164.60	165.20	165.20	16	188
15	164.00	164.20B	163.80A	164.20B	164.20	11	192
16	163.90	164.90	161.30	161.60B@ 162.20	161.90	38	200
17	163.00	163.50	161.70A	162.20	162.20	32	213
18	163.00	163.60	162.20A	162.80A	162.80	62	225
19	162.50	164.30	162.50	163.00A@ 162.60	162.80	50	246
22	163.10@ .50	164.20	163.00A	163.80@ .50A	163.60	95	274
23	164.50	165.00	162.70	163.80@ 164.80	164.30	68	296
24	164.00	165.10	163.80A	164.50@ .30A	164.40	31	315
25	Exchange Closed: Christmas						
26	165.40	165.40	163.90A	163.90A	163.90	33	343
29	164.00	165.00	162.50A	164.50@ 163.20	163.90	54	376
30	163.30@ .50	163.50	162.60	162.60	162.60	78	429
31	164.50@ 165.00	165.20	159.70	160.20	160.20	109	497

SEPTEMBER 1987 FUTURES CONTRACT

IN AUGUST 1986

4	163.50	170.00B	163.50	170.00B	170.00	....	....
5	165.00	170.00B	165.00	170.00B	170.00	3	1
6	....	....	166.50A	170.00N	170.00	....	1
7	....	170.50B	169.80A	170.50B	170.50	....	1
8	....	....	167.00A	170.50N	170.50	....	1
11	....	....	167.50A	170.50N	170.50	....	1
12	....	....	....	170.50N	170.50	....	1
13	....	....	165.50A	170.50N	170.50	....	1
14	....	....	165.50A	166.30A	166.30	....	1
15	....	168.50B	....	168.50B	168.50	....	1
18	171.00	171.00	171.00	171.00	171.00	3	4
19	172.00	175.00B	171.00A	175.00B	175.00	1	14
20	172.00	172.50B	171.00A	172.50B	172.50		5
21	....	173.50B	169.50A	173.50B	173.50	....	5
22	....	....	170.00A	173.50N	173.50	2	7
25	169.80	171.70B	168.50A	171.70B	171.70	7	10
26	171.00	172.40B	169.50A	172.00B	172.00	1	11
27	172.50	172.70B	171.00A	172.70B	172.70	1	12
28	173.50	176.50B	173.50	175.00B	175.00	1	13
29	177.00	177.00	173.50A	174.50B	174.50	2	14

RANDOM LENGTH LUMBER FUTURES PRICES
SEPTEMBER 1987 FUTURES CONTRACT

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day						
2	175.00	175.50B	175.00	175.50B	175.50	2	15
3	175.50	176.80B	174.00A	176.80B	176.80	1	15
4	176.90	177.90B	176.90	177.90B	177.90	7	16
5	....	....	....	177.90N	177.90	2	17
8	....	....	172.90A	176.80A	176.80	....	17
9	....	....	175.00A	175.70A	175.70	....	17
10	173.50	173.50	171.10A	172.00B@.20	172.10	3	20
11	172.00	172.00	167.50	170.00B	170.00	3	19
12	....	171.00B	....	171.00B	171.00	....	19
15	170.00	172.00	170.00	172.00	172.00	2	19
16	171.50	172.50B	170.50A	171.50	171.50	1	19
17	172.00	173.50B	169.50A	170.00A	170.00	2	19
18	170.40	170.40	167.50A	168.40A	168.40	2	22
19	168.00	168.50B	166.00A	166.10A	166.10	3	22
22	165.50	168.00B	165.00A	165.50	165.50	1	23
23	....	166.50B	165.10A	165.10A	165.10	....	23
24	165.00	166.50B	164.50A	164.50A	164.50	2	23
25	164.00	165.80B	163.50	165.00B	165.00	5	23
26	....	166.00B	164.50A	165.00N	165.00	....	19
29	166.50	167.00B	165.50A	165.50A	165.50	2	20
30	166.70	166.80B	166.00A	166.50A	166.50	2	19

IN OCTOBER

1	167.50	167.50	163.60A	164.80A	164.80	9	20
2	....	165.90B	....	165.90B	165.90	....	25
3	167.50	168.50B	167.50	168.50B	168.50	5	20
6	168.50	170.00B	168.50	169.00A	169.00	3	20
7	....	169.20B	....	169.20B	169.20	....	20
8	170.00	170.00	169.00A	170.00	170.00	3	20
9	....	....	167.50A	168.50A	168.50	....	20
10	....	....	168.00A	168.50N	168.50	....	20
13	....	169.80B	....	169.50B	169.50	....	20
14	....	....	166.50A	168.00A	168.00	....	20
15	170.00	170.00	167.50A	170.00	170.00	6	22
16	171.00	172.50B	171.00	172.00	172.00	3	23
17	172.00	174.00B	170.00A	172.00B	172.00	3	23
20	171.00	172.00B	171.00	172.00B	172.00	1	24
21	173.00	173.00	169.00A	171.20	171.20	3	25
22	....	....	168.50A	171.20N	171.20	....	25
23	170.80	171.70B	167.30A	171.70B	171.70	1	25
24	....	....	166.70A	169.00A	169.00	....	25
27	....	171.00B	166.50A	171.00B	171.00	....	25
28	170.80	172.40B	170.00A	172.40B	172.40	1	25
29	170.90	171.30B	169.00A	171.30B	171.30	1	25
30	170.50	171.30B	169.50A	171.30B	171.30	51	62
31	....	172.50B	170.50A	172.50B	172.50	....	62

IN NOVEMBER

3	173.00@.10	174.00	172.00A	173.50@174.00	173.70	7	66
4	172.80	172.80	171.00A	172.80@.70	172.80	4	70
5	173.50	173.50	170.00A	171.50B@172.50	172.00	16	81
6	....	....	170.00A	170.00A	170.00	....	81
7	170.00	170.60B	169.50A	170.00	170.00	5	84
10	....	....	169.50A	170.00N	170.00	....	84
11	169.50	172.00B	169.00A	169.50	169.50	2	86
12	....	....	169.00A	169.10A	169.10	....	86
13	....	169.30B	168.50A	169.10N	169.10	....	86
14	169.00	169.00	168.50	168.50	168.50	3	85
17	....	169.00B	165.10A	168.00A	168.00	....	85
18	169.50	169.90B	169.00A	169.10A	169.10	1	86
19	168.00	168.00	165.70A	165.70A	165.70	6	91
20	166.00	167.00B	161.70	163.00B	163.00	11	98
21	164.10	164.40B	163.10A	163.50@.10A	163.30	10	107
24	164.00	165.00B	163.10	163.20A	163.20	8	111
25	163.50	166.00B	163.50	163.70B	163.70	2	110
26	163.50	164.00B	162.60A	163.50	163.50	10	115
27	Exchange Closed; Thanksgiving Day						
28	....	165.00B	163.10A	165.00B	165.00	....	115

IN DECEMBER

1	164.50	165.50B	163.10A	164.50@.10	164.30	11	115
2	164.10@.50	164.50	163.20A	163.50	163.50	30	117
3	164.00@.20	165.10	163.50A	165.10@164.20	164.60	10	119
4	163.60@.40	165.60	163.20	165.60	165.60	40	96
5	164.00	164.00	161.40	161.70@162.00	161.90	45	105
8	161.00	161.80	161.00	161.20	161.20	38	119
9	161.00	163.00	161.00	162.80	162.80	36	121
10	163.40	165.00	163.40	163.60@.50	163.50	85	144
11	164.50	164.80	163.50	164.20A	164.20	48	143
12	164.10	164.20	163.90	164.00	164.00	19	146
15	163.10	163.90B	162.80A	163.90B	163.90	1	147
16	165.00@.20	165.20	161.90	161.90	161.90	19	155

(Continued in Next Column)

RANDOM LENGTH LUMBER FUTURES PRICES
SEPTEMBER 1987 FUTURES CONTRACT

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
17	161.50	163.00B	160.30A	161.90A@.00	161.50	7	155
18	161.30	162.30B	161.20A	162.00	162.00	4	154
19	162.70	163.50B	162.50A	163.00A	163.00	9	148
22	164.00	164.00	162.50A	163.00A	163.00	1	147
23	162.90	163.90	161.40	163.00A	163.00	31	134
24	....	163.20B	....	163.20B	163.20	....	134
25	Exchange Closed; Christmas						
26	....	164.00B	....	163.60B	163.60	....	134
29	164.00	164.00	163.10	163.50	163.50	42	148
30	162.10	163.40B	161.90	162.50@.60B	162.60	19	148
31	164.40@.50	164.50	159.90	160.70A	160.70	59	147

NOVEMBER 1987 FUTURES CONTRACT

IN SEPTEMBER 1986

19	165.00	165.00	164.00	164.00	164.00	2	2
22	....	166.00B	....	165.00B	165.00	....	2
23	....	165.50B	164.00A	164.00A	164.00	....	2
24	....	165.60B	....	165.00B	165.00	....	2
25	161.70@.50	163.20B	161.40A	163.20B	163.20	7	6
26	....	164.50B	....	163.20N	163.20	....	6
29	....	165.20B	....	163.50B	163.50	....	6
30	....	164.70B	....	164.70B	164.70	....	6

IN OCTOBER

1	....	165.00B	163.00A	163.00A	163.00	....	6
2	....	164.00B	....	164.00B	164.00	....	6
3	....	166.50B	....	166.50B	166.50	....	6
6	....	168.00B	....	168.00B	168.00	....	6
7	....	168.40B	....	168.00N	168.00	....	6
8	....	169.00B	167.50A	168.00N	168.00	....	6
9	....	....	166.50A	166.50A	166.50	....	6
10	....	....	....	166.50N	166.50	....	6
13	....	169.20B	....	169.20B	169.20	....	6
14	....	....	168.50A	168.50A	168.50	....	6
15	168.50	169.00B	167.50A	168.50	168.50	....	6
16	169.30	169.90B	169.00A	169.90B	169.90	3	7
17	170.00	171.00B	168.00	170.00B	170.00	2	8
20	170.00	170.00	170.00	170.00	170.00	1	8
21	....	170.50B	169.00A	170.50B	170.50	....	8
22	....	....	167.00A	170.50N	170.50	....	8
23	....	....	167.30A	170.50N	170.50	....	8
24	....	....	165.50A	167.00A	167.00	....	8
27	....	169.00B	165.90A	169.00B	169.00	....	8
28	....	170.90B	....	170.90B	170.90	....	8
29	....	....	170.00A	170.00A	170.00	....	8
30	....	....	....	170.00N	170.00	....	8
31	....	170.90B	....	170.90B	170.90	....	8

IN NOVEMBER

3	....	....	....	170.90N	170.90	....	8
4	....	....	....	170.90N	170.90	....	8
5	....	173.00B	170.00A	173.00B	173.00	....	8
6	....	....	172.00A	172.00A	172.00	....	8
7	....	....	170.50A	170.90A	170.90	....	8
10	....	....	....	170.90N	170.90	....	8
11	....	172.00B	170.50A	170.50A	170.50	....	8
12	....	....	169.00A	170.50N	170.50	....	8
13	....	....	169.00A	170.50N	170.50	....	8
14	168.00	168.00	168.00	168.00	168.00	1	9
17	....	....	164.00A	167.00A	167.00	....	9
18	....	168.00B	166.00A	167.00N	167.00	....	9
19	....	....	165.00A	165.00A	165.00	....	9
20	....	....	162.50A	162.50A	162.50	....	9
21	....	164.00B	162.00A	162.30A	162.30	....	9
24	....	164.00B	161.00A	161.00A	161.00	....	9
25	....	164.00B	....	164.00B	164.00	....	9
26	....	....	162.00A	162.00A	162.00	....	9
27	Exchange Closed; Thanksgiving Day						
28	....	166.00B	....	166.00B	166.00	....	9

IN DECEMBER

1	....	....	....	163.00A	164.00A	164.00	....	9
2	163.10@.50	163.50	161.50A	161.50A	161.50	7	10
3	162.00	163.00B	161.00A	162.00	162.00	2	10
4	....	....	....	162.00N	162.00	....	10
5	159.80	159.80	158.30	158.80A@.30	158.60	5	15
8	....	....	....	158.60N	158.60	....	15
9	160.00	160.50B	160.00	160.50B	160.50	1	14
10	161.50	161.80	161.00A	161.80	161.80	4	14
11	....	....	....	161.80N	161.80	....	13
12	161.50	162.00B	161.50	161.50	161.50	2	11

(Continued in Next Column)

RANDOM LENGTH LUMBER FUTURES PRICES

NOVEMBER 1987 FUTURES CONTRACT

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
15	....	163.90B	....	163.90B	163.90	....	11
16	....	....	158.90A	158.90A	158.90	....	11
17	157.00	161.00B	156.80A	160.00B	160.00	4	14
18	....	161.00B	....	161.00B	161.00	....	14
19	....	161.50B	160.50A	161.00N	161.00	....	14
22	....	....	159.00A	160.50A	160.50	....	14
23	160.70	161.00B	160.00A	160.00A	160.00	2	12
24	....	160.50B	....	160.50B	160.50	....	12
25	Exchange Closed: Christmas						
26	....	161.10B	....	160.50N	160.50	....	12
29	160.90	161.50B	160.90	161.50B	161.50	1	12
30	160.90	161.60B	159.50	160.50B	160.50	2	13
31	162.00	162.00	158.50A	158.50A	158.50	8	17

JANUARY 1988 FUTURES CONTRACT

IN DECEMBER 1986

19	160.00	160.00	160.00	160.00	160.00	1	1
22	....	....	159.00A	159.00A	159.00	....	1
23	160.70	161.00B	160.70	160.70	160.70	1	1
24	....	....	....	160.70N	160.70	....	1
25	Exchange Closed: Christmas						
26	....	162.00B	....	160.70N	160.70	....	1
29	....	161.50B	....	161.50B	161.50	....	1
30	....	163.50B	161.00A	161.00A	161.00	....	1
31	160.00	160.00	160.00	160.00	160.00	1	2

RANDOM LENGTH LUMBER FUTURES DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	3,576	1,409	....	1,174	1,437	Closed	1,821	....	2,420
2	2,833	....	....	2,892	1,717	2,949	1,781	....	1,606	1,761	....	1,882
3	1,938	606	3,005	2,338	....	3,280	1,395	....	1,523	1,027	1,357	1,833
4	....	1,648	2,945	2,748	....	3,739	Closed	1,711	2,526	....	1,285	1,933
5	....	1,163	4,191	....	1,700	2,555	....	2,101	3,582	....	1,343	1,269
6	1,534	722	2,968	....	3,217	1,545	....	2,372	....	1,632	1,557	....
7	1,401	1,027	2,495	1,845	2,436	....	2,145	1,507	....	1,161	1,411	....
8	1,327	....	....	3,225	2,063	....	1,879	1,457	2,025	1,243	....	1,065
9	2,155	....	....	3,330	1,681	2,114	1,174	....	1,977	872	....	2,675
10	1,857	725	3,111	2,591	....	1,375	1,219	....	2,977	1,297	840	1,814
11	....	1,338	5,006	3,347	....	1,490	1,507	1,873	2,640	....	1,127	1,673
12	....	686	3,169	....	2,370	2,307	....	1,096	1,786	....	1,020	845
13	1,598	2,213	3,224	....	2,232	2,234	....	1,415	....	801	1,392	....
14	1,442	1,715	3,620	3,020	1,734	....	1,707	1,628	....	553	2,134	....
15	1,031	....	....	2,914	2,331	....	2,459	925	1,955	2,999	....	833
16	772	....	....	4,841	2,953	1,556	2,395	....	1,810	2,671	....	2,437
17	1,161	Closed	2,480	4,743	....	2,940	1,752	....	2,232	2,533	1,077	1,400
18	....	1,828	2,591	2,233	....	2,012	1,040	1,861	1,423	....	1,256	720
19	....	3,048	2,314	....	2,764	3,192	....	2,705	2,343	....	1,925	1,010
20	668	1,980	1,879	....	2,840	2,729	....	1,762	....	1,524	3,889	....
21	715	3,208	2,760	2,449	1,968	....	808	2,142	....	1,507	2,022	....
22	1,714	....	....	2,662	2,344	....	1,942	1,968	3,543	1,417	....	622
23	1,312	....	....	2,301	2,474	1,711	1,823	....	1,637	1,187	....	1,504
24	916	2,742	3,204	2,614	....	2,154	2,478	....	2,337	1,703	1,024	404
25	....	2,599	2,586	1,759	....	2,793	1,551	1,917	2,107	....	1,026	Closed
26	....	2,190	4,188	....	Closed	3,048	....	3,275	1,768	....	1,679	186
27	543	2,740	3,662	....	1,396	1,831	....	3,573	....	1,760	Closed	....
28	1,189	2,469	Closed	2,903	1,553	....	1,466	3,494	....	2,133	1,548	....
29	807	....	....	3,269	1,947	....	1,342	1,993	1,183	958	....	809
30	1,737	....	....	2,576	1,649	2,375	980	....	1,981	1,988	....	989
31	920	....	2,320	....	....	....	1,186	....	....	1,299	....	2,254
Total	29,570	34,647	61,718	64,176	44,778	49,929	35,203	42,212	44,961	35,847	28,912	30,577
Average	1,344	1,824	3,086	2,917	2,132	2,378	1,600	2,010	2,141	1,559	1,522	1,390

RANDOM LENGTH LUMBER FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	9,807	9,310	....	5,485	5,113	Closed	4,765	....	5,785
2	6,415	....	....	9,791	9,293	6,301	5,699	....	6,424	4,798	....	5,854
3	6,150	5,845	7,185	9,635	....	6,448	5,590	....	6,488	5,145	5,438	6,041
4	....	5,848	7,407	9,492	....	6,192	Closed	5,115	6,437	....	5,525	6,343
5	....	5,914	7,502	....	9,376	6,621	....	5,034	6,162	....	5,622	6,465
6	5,872	5,916	7,879	....	9,351	6,616	....	4,814	....	4,881	5,474	....
7	5,575	5,970	8,181	9,507	9,405	....	5,753	4,759	....	4,925	5,387	....
8	5,518	....	....	9,716	9,503	....	5,607	4,804	6,167	4,966	....	6,530
9	5,276	....	....	9,781	9,407	6,405	5,581	....	5,995	5,129	....	5,951
10	5,137	5,949	8,455	9,775	....	6,445	5,569	....	5,744	5,233	5,297	6,018
11	....	6,000	8,984	9,557	....	6,493	5,419	4,809	5,598	....	5,130	5,740
12	....	6,066	8,850	....	9,248	6,303	....	4,838	5,479	....	5,042	5,529
13	5,173	5,973	8,893	....	9,129	6,047	....	4,809	....	5,315	4,853	....
14	5,105	5,935	8,939	9,535	8,972	....	5,341	4,761	....	5,290	4,941	....
15	4,949	....	....	9,107	8,583	....	5,293	4,826	5,685	5,131	....	5,548
16	5,031	....	....	9,086	8,117	6,003	5,455	....	5,966	5,283	....	5,510
17	5,159	Closed	9,101	9,012	....	5,850	5,550	....	5,995	5,229	5,117	5,435
18	....	5,980	9,162	9,001	....	5,981	5,570	4,935	6,041	....	5,321	5,396
19	....	6,168	9,316	....	7,596	5,976	....	4,855	5,856	....	5,460	5,414
20	5,385	5,852	9,487	....	7,484	5,976	....	4,988	....	5,255	4,925	....
21	5,335	5,895	9,754	8,944	7,366	....	5,638	5,273	....	5,298	5,038	....
22	5,394	....	....	8,627	6,812	....	5,664	5,298	5,439	5,530	....	5,369
23	5,472	....	....	8,730	6,860	5,874	5,359	....	5,257	5,587	....	5,382
24	5,528	6,169	9,703	8,638	....	5,789	5,259	....	5,238	5,355	5,153	5,440
25	....	6,383	9,614	8,772	....	5,806	5,215	5,462	5,196	....	5,388	Closed
26	....	6,601	9,756	....	Closed	5,861	....	5,767	4,901	....	5,473	5,486
27	5,505	6,905	9,593	....	6,595	5,855	....	6,263	....	5,219	Closed	....
28	5,573	6,936	Closed	9,154	6,566	....	5,290	6,267	....	5,660	5,646	....
29	5,600	....	....	9,473	6,317	....	5,185	6,356	4,878	5,670	....	5,527
30	5,765	....	....	9,471	6,342	5,519	5,147	....	4,784	5,691	....	5,627
31	5,783	....	9,571	....	....	....	5,039	....	....	5,673	....	5,844
Average	5,486	6,121	8,867	9,301	8,173	6,112	5,441	5,197	5,701	5,262	5,275	5,738

RANDOM LENGTH LUMBER FUTURES DELIVERY TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed								Closed			
2												
3												
4							Closed					
5												
6												
7												
8												
9												
10												
11												
12												
13												
14												
15												
16												
17		Closed										
18			3						1			
19			3		1				6			
20			1									
21			2		10						1	
22	1											
23	1				3		19					
24			2								3	
25											3	Closed
26					Closed							
27					3						Closed	
28			Closed		10						3	
29							10					
30	2				2		5		1			
31			3									
Total	4		14		29		34		8		10	

1986 CASH LUMBER PRICES

Random Lenghts 2x4s 8/20' Studs

Prices to Wholesalers, net f.o.b. Mill — According to Random Lengths

(Dollars per 1000 BD. FT./SQ. FT.)

WEEKLY CASH LUMBER PRICES

Date	Random Lengths Standard & Better Hem-Fir Spokane	Spruce-Pine-Fir Western	Stud Grade Western
Jan 3	190	155	143
10	186	152	139
17	188	150	139
24	190	152	141
31	188	150	140
Feb 7	185	148	139
14	181	150	139
21	185	158	145
28	189	162	148
Mar 7	205	180	160
14	215	190	180
21	227	201	190
28	232	203	191
Apr 4	235	205	191
11	239	206	191
18	230	201	186
25	215	188	172
May 2	216	187	170
9	225	189	170
16	222	189	170
23	210	183	165
30	210	177	158
Jne 6	198	168	153
13	195	164	149
20	208	174	155
27	204	176	156
Jly 3	200	173	153
11	197	170	150
18	197	168	147
25	205	175	154
Aug 1	198	174	150
8	210	179	154
15	215	185	159
22	222	186	157
29	230	197	158
Sep 5	232	200	160
12	238	210	159
19	234	210	157
26	225	199	153
Oct 3	218	185	144
10	219	184	143
17	230	186	143
24	232	198	158
31	227	197	153
Nov 7	239	205	153
14	238	209	153
21	240	209	152
28	240	207	150
Dec 5	242	212	152
12	235	198	150
19	217	188	147
24	217	186	147
31	214	184	147

MID-WEEK CASH LUMBER PRICES

Date	Random Lengths Standard & Better Hem-Fir Spokane	Spruce-Pine-Fir Western	Stud Grade Western
Jan 7	188	153	140
14	186	152	139
21	190	152	141
28	190	151	141
Feb 4	187	148	139
11	183	148	139
18	181	151	141
25	188	162	148
Mar 4	200	175	157
11	213	186	176
18	225	200	190
25	232	203	191
Apr 1	232	202	190
8	237	206	191
15	239	205	189
22	220	196	181
29	214	185	168
May 6	220	188	170
13	224	189	170
20	216	185	168
27	No Release		
Jne 3	205	173	155
10	196	164	150
17	205	172	152
24	208	178	156
Jly 1	200	175	154
8	197	172	152
15	197	170	150
22	196	165	145
29	200	170	152
Aug 5	205	177	152
12	212	181	156
19	220	186	159
26	222	188	157
Sep 2	No Release		
9	235	210	159
16	236	210	159
23	230	201	154
30	220	187	144
Oct 7	218	184	143
14	223	184	143
21	232	196	160
28	227	197	154
Nov 4	233	200	153
11	240	207	153
18	238	209	153
25	240	208	151
Dec 2	240	207	149
9	240	205	151
16	220	191	148
23	No Release		
30	No Release		

3-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day						
2	92.56	92.56	92.52A	92.56	92.52 (7.48)	2	503
3	92.50	92.50	92.48A	92.49	92.49 (7.51)	40	498
6	92.49	92.52B	92.46	92.47	92.47 (7.53)	56	524
7	92.55	92.58	92.54	92.57	92.58 (7.42)	6	523
8	92.51	92.59B	92.31A	92.38	92.30 (7.70)	118	466
9	92.27	92.27	92.18A	92.20	92.25 (7.75)	34	440
10	92.24	92.25	92.19A	92.25	92.17 (7.83)	41	466
13	92.09	92.13B	92.06	92.06@.09	92.09 (7.91)	93	465
14	92.09	92.17	92.09	92.15	92.16 (7.84)	62	467
15	92.16	92.39	92.16	92.24	92.26 (7.74)	70	520
16	92.28	92.35B	92.24	92.29	92.29 (7.71)	125	524
17	92.29	92.32	92.29	92.32	92.31 (7.69)	31	526
20	92.19	92.19	92.16	92.16	92.22 (7.78)	7	516
21	92.28	92.28	92.26	92.28	92.28 (7.72)	86	474
22	92.23	92.31B	92.22A	92.25	92.22 (7.78)	42	472
23	92.24	92.27	92.24	92.27	92.27 (7.73)	10	459
24	92.30	92.31B	92.24A	92.30	92.31 (7.69)	16	473
27	92.37	92.39B	92.36	92.37B	92.38 (7.62)	5	475
28	92.40	92.42	92.40	92.41	92.43 (7.57)	51	445
29	92.45	92.47	92.37A	92.38	92.38 (7.62)	50	469
30	92.31	92.42	92.31	92.41	92.37 (7.63)	11	469
31	92.39	92.44B	92.36A	92.39	92.43 (7.57)	6	469

IN FEBRUARY

3	92.43	92.43	92.42	92.42	92.43 (7.57)	2	468
4	....	92.47B	...	92.43N	92.42 (7.58)	...	468
5	92.46	92.46	92.38A	92.38A	92.39 (7.61)	28	474
6	92.26	92.34	92.26	92.31A	92.31 (7.69)	5	474
7	92.19	92.26	92.17A	92.26	92.26 (7.74)	60	427
10	92.24	92.26B	92.24	92.25	92.25 (7.75)	17	426
11	92.30	92.30	92.27A	92.28	92.26 (7.74)	6	429
12	92.27	92.27	92.22	92.24	92.24 (7.76)	43	429
13	92.24	92.28B	92.24	92.27	92.27 (7.73)	6	429
14	92.38	92.45	92.37	92.44B@.45	92.44 (7.56)	79	469
17	Exchange Closed; President's Day						
18	92.46	92.51	92.44A	92.46A	92.47 (7.53)	48	429
19	92.42	92.42	92.35A	92.41	92.39 (7.61)	4	427
20	92.39	92.39	92.35A	92.37	92.37 (7.63)	25	404
21	92.37	92.42	92.36	92.42	92.43 (7.57)	3	403
24	92.39	92.55	92.39	92.55	92.47 (7.53)	53	406
25	92.43	92.43	92.43	92.43	92.43 (7.57)	100	311
26	92.39	92.47	92.39	92.47	92.42 (7.58)	16	316
27	92.49	92.57	92.49	92.57	92.54 (7.46)	13	298
28	92.61	92.61	92.57A	92.58	92.55 (7.45)	7	297

IN MARCH

3	92.62	92.62	92.60A	92.62	92.59 (7.41)	4	299
4	92.65	92.78	92.62A	92.62A	92.64 (7.36)	38	270
5	92.64	92.64	92.61A	92.64	92.62 (7.38)	1	271
6	92.81	92.81	92.81	92.81	92.76 (7.24)	3	270
7	92.77	92.79	92.74	92.79	92.76 (7.24)	59	226
10	92.77	92.80	92.77	92.78	92.78 (7.22)	4	215
11	92.83	92.83	92.82A	92.83	92.83 (7.17)	16	215
12	92.87	92.87	92.87	92.87	92.84 (7.16)	15	214
13	92.80	92.85	92.80	92.85	92.85 (7.15)	21	230
14	92.88	92.88	92.88	92.88	92.86 (7.14)	2	207
17	92.90	92.90	92.85	92.85	92.85 (7.15)	5	122
18	....	....	....	92.85N	92.85 (7.15)	....	122
19	92.85	92.85	92.85	92.85	92.85 (7.15)	40	82
20	....	....	....	92.85N	92.85 (7.15)	....	82
21	92.85	92.85	92.85	92.85	92.85 (7.15)	2	80
24	....	....	....	92.85N	92.85 (7.15)	....	80
25	....	....	....	92.85N	92.85 (7.15)	....	80
26	92.85	92.85	92.85	92.85	92.85 (7.15)	70	10
27	....	....	....	92.85N	92.85 (7.15)	....	10
28	Exchange Closed; Good Friday						
31	....	....	....	....	....	....	....

JUNE 1986 FUTURES CONTRACT

IN JANUARY 1986

1	Exchange Closed; New Year's Day						
2	....	....	....	92.44N	92.39 (7.61)	....	164
3	....	....	92.37A	92.39N	92.35 (7.65)	....	164
6	....	....	....	92.35N	92.33 (7.67)	....	164
7	92.42	92.46B	92.42	92.42	92.46 (7.54)	25	189
8	92.24	92.49B	92.20A	92.24	92.17 (7.83)	11	178
9	92.02	92.06B	92.02	92.06B	92.07 (7.93)	1	178
10	92.02	92.03B	92.00A	92.02	91.97 (8.03)	2	164
13	....	....	....	91.97N	91.86 (8.14)	....	164
14	91.93	91.93	91.93	91.93	91.97 (8.03)	4	164
15	....	92.09B	....	91.97N	92.09 (7.91)	....	164
16	92.06	92.12B	92.06	92.06	92.12 (7.88)	4	164
17	....	92.13B	....	92.12N	92.12 (7.88)	....	164

(Continued in Next Column)

3-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
20	....	....	....	92.12N	92.03 (7.97)	....	167
21	....	....	....	92.03N	92.10 (7.90)	....	167
22	....	....	....	92.10N	92.04 (7.96)	....	167
23	92.09	92.09	92.09	92.09	92.11 (7.89)	2	165
24	....	92.18B	92.07A	92.11N	92.17 (7.83)	....	165
27	92.20	92.27B	92.20	92.24B	92.25 (7.75)	3	168
28	92.29	92.30B	92.28A	92.29	92.31 (7.69)	1	169
29	92.35	92.35	92.35	92.35	92.27 (7.73)	4	165
30	92.32	92.34B	92.31A	92.32	92.27 (7.73)	4	164
31	....	92.29B	92.26A	92.27N	92.33 (7.67)	....	164

IN FEBRUARY

3	....	....	....	92.33N	92.34 (7.66)	....	164
4	....	92.39B	....	92.34N	92.37 (7.63)	....	164
5	....	92.44B	....	92.37N	92.38 (7.62)	....	164
6	....	....	92.27A	92.38N	92.28 (7.72)	....	164
7	92.14	92.19B	92.14	92.14	92.18 (7.82)	1	165
10	....	92.20B	....	92.18N	92.24 (7.76)	....	165
11	92.26	92.27B	92.26	92.26	92.26 (7.74)	....	165
12	....	....	....	92.26N	92.25 (7.75)	1	164
13	....	92.27B	....	92.25N	92.29 (7.71)	....	164
14	....	92.41B	....	92.29N	92.44 (7.56)	....	164
17	Exchange Closed; President's Day						
18	92.51@.52	92.54B	92.49A	92.52	92.52 (7.48)	5	167
19	92.47	92.47	92.38A	92.47	92.43 (7.57)	2	168
20	92.48	92.48	92.39A	92.42	92.41 (7.59)	24	187
21	92.46	92.49	92.46	92.49	92.51 (7.49)	25	188
24	....	....	....	92.51N	92.59 (7.41)	1	189
25	92.56	92.56	92.56	92.56	92.54 (7.46)	100	289
26	92.52	92.55	92.48	92.55	92.55 (7.45)	19	296
27	92.64	92.73	92.64	92.73	92.72 (7.28)	20	304
28	92.76	92.84B	92.71A	92.72	92.72 (7.28)	77	313

IN MARCH

3	92.73	92.81	92.73	92.78	92.80 (7.20)	44	308
4	92.88	92.96B	92.88	92.89A	92.89 (7.11)	35	300
5	....	....	92.77A	92.89N	92.80 (7.20)	...	300
6	....	92.96B	....	92.80N	92.96 (7.04)	...	299
7	92.96	92.99	92.96	92.99	92.99 (7.01)	1	300
10	93.07	93.07	93.05	93.05	93.05 (6.95)	3	294
11	....	93.08B	....	93.05N	93.06 (6.94)	...	294
12	93.03	93.08B	93.03	93.03	93.06 (6.94)	5	294
13	93.06	93.06	93.00A	93.06	93.06 (6.94)	24	293
14	....	93.09B	....	93.06N	93.07 (6.93)	....	293
17	93.07	93.12B	93.04A	93.04A	93.04 (6.96)	2	293
18	93.01	93.06	93.01	93.06	93.05 (6.95)	3	292
19	93.03	93.08B	93.03	93.06	93.05 (6.95)	4	294
20	....	93.08B	....	93.05N	93.06 (6.94)	....	294
21	....	93.10B	....	93.06N	93.06 (6.94)	....	292
24	93.10	93.11B	93.10	93.10	93.11 (6.89)	1	278
25	93.10	93.15	93.10	93.15	93.11 (6.89)	5	279
26	93.10	93.14B	93.10	93.10	93.14 (6.86)	4	279
27	93.27	93.30	93.27	93.30	93.26 (6.74)	3	278
28	Exchange Closed; Good Friday						
31	93.28	93.31	93.28	93.31	93.33 (6.67)	11	278

IN APRIL

1	93.39	93.39	93.39	93.39	93.35 (6.65)	70	208
2	....	....	93.29A	93.35N	93.36 (6.64)	....	204
3	93.43	93.43	93.36	93.36	93.32 (6.68)	11	201
4	93.36	93.36	93.36	93.36	93.42 (6.58)	1	202
7	93.45	93.48B	93.45	93.45	93.45 (6.55)	1	202
8	93.57	93.59B	93.57	93.57	93.60 (6.40)	1	201
9	....	93.66B	....	93.60N	93.67 (6.33)	....	201
10	....	....	....	93.67N	93.67 (6.33)	....	201
11	93.68	93.69B	93.63	93.63	93.62 (6.38)	4	202
14	93.76	93.76	93.76	93.76	93.76 (6.24)	1	201
15	....	93.78B	....	93.76N	93.78 (6.22)	....	201
16	93.89	93.89	93.89	93.89	93.97 (6.03)	51	150
17	....	....	93.90A	93.97N	93.92 (6.08)	....	149
18	93.93	93.93	93.93	93.93	93.93 (6.07)	1	149
21	....	....	93.87A	93.93N	93.81 (6.19)	....	149
22	....	93.82B	93.80A	93.81N	93.64 (6.36)	....	149
23	93.63	93.63	93.59A	93.63	93.58 (6.42)	34	149
24	93.59	93.59	93.44A	93.48	93.42 (6.58)	2	150
25	....	93.48B	93.37A	93.42N	93.38 (6.62)	17	147
28	....	93.45B	....	93.38N	93.53 (6.47)	....	144
29	....	93.58B	....	93.53N	93.54 (6.46)	....	144
30	....	....	....	93.54N	93.55 (6.45)	....	144

3-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES

JUNE 1986 FUTURES CONTRACT

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	93.54	93.54	93.54	93.54	93.49 (6.51)	1	144
2	....	....	....	93.49N	93.50 (6.50)	....	144
5	93.60	93.60	93.60	93.60	93.65 (6.35)	27	169
6	93.62	93.62	93.62	93.62	93.62 (6.38)	20	154
7	93.63	93.63	93.63	93.63	93.63 (6.37)	1	145
8	....	....	....	93.63N	93.69 (6.31)	....	145
9	93.60	93.60	93.56A	93.57	93.55 (6.45)	45	140
12	93.49	93.49	93.49	93.49	93.40 (6.60)	5	140
13	....	93.42B	....	93.40N	93.44 (6.56)	....	139
14	93.49	93.49	93.41A	93.49	93.39 (6.61)	1	140
15	....	....	....	93.39N	93.25 (6.75)	....	140
16	93.14	93.17B	93.14	93.14	93.18 (6.82)	1	141
19	....	93.19B	....	93.18N	93.19 (6.81)	....	141
20	93.19	93.29	93.19	93.29	93.29 (6.71)	3	139
21	....	....	....	93.29N	93.29 (6.71)	....	139
22	....	93.30B	....	93.29N	93.29 (6.71)	....	139
23	93.30	93.30	93.30	93.30	93.31 (6.69)	3	139
26	Exchange Closed: Memorial Day						
27	93.44	93.44	93.39	93.39	93.36 (6.64)	6	136
28	93.34	93.39	93.30A	93.39	93.30 (6.70)	6	135
29	93.29	93.29	93.21A	93.21A	93.21 (6.79)	2	133
30	93.24	93.32B	93.24	93.31	93.24 (6.76)	25	129

IN JUNE

2	93.22	93.22	93.22	93.22	93.19 (6.81)	1	129
3	93.21	93.22	93.18A	93.22	93.22 (6.78)	4	124
4	93.20	93.20	93.18A	93.20	93.16 (6.84)	1	123
5	....	93.19B	....	93.16N	93.16 (6.84)	....	122
6	93.30	93.30	93.27A	93.30	93.30 (6.70)	6	122
9	....	....	93.23A	93.30N	93.21 (6.79)	....	122
10	93.25	93.25	93.21A	93.25	93.21 (6.79)	45	77
11	....	....	....	93.21N	93.21 (6.79)	....	77
12	....	....	....	93.21N	93.25 (6.75)	....	77
13	....	....	....	93.25N	93.25 (6.75)	....	77
16	....	....	....	93.25N	93.30 (6.70)	....	17
17	93.30	93.30	93.30	93.30	93.30 (6.70)	3	14
18	93.35	93.35	93.35	93.35	93.35 (6.65)	3	1
19	....	....	....	93.35N	93.35 (6.65)	....	1
20	....	....	....	93.35N	93.35 (6.65)	....	1
23	....	....	....	93.35N	93.35 (6.65)	....	1
24	....	....	....	93.35N	93.37 (6.63)	....	1
25	....	....	....	93.37N	93.35 (6.65)	....	1
26	93.65	93.65	93.65	93.65	93.65 (6.35)	1	1
27	....	....	....	93.65N	93.65 (6.35)	....	1
30	....	....	....	....	....	....	....

SEPTEMBER 1986 FUTURES CONTRACT

IN JANUARY 1986

1	Exchange Closed: New Year's Day						
2	....	....	....	92.23N	92.18 (7.82)	....	168
3	....	....	....	92.18N	92.14 (7.86)	....	168
6	....	....	....	92.14N	92.12 (7.88)	....	163
7	....	....	....	92.12N	92.26 (7.74)	....	163
8	....	....	....	92.26N	92.01 (7.99)	....	163
9	....	....	....	92.01N	91.88 (8.12)	....	163
10	....	....	....	91.88N	91.77 (8.23)	....	163
13	....	....	....	91.77N	91.62 (8.38)	....	163
14	....	....	....	91.62N	91.73 (8.27)	....	163
15	....	91.85B	....	91.73N	91.85 (8.15)	....	163
16	91.95	91.95	91.88A	91.95	91.86 (8.14)	2	163
17	....	....	....	91.86N	91.85 (8.15)	....	163
20	....	....	....	91.85N	91.78 (8.22)	....	163
21	....	....	....	91.78N	91.84 (8.16)	....	163
22	....	....	....	91.84N	91.79 (8.21)	....	163
23	....	....	....	91.79N	91.89 (8.11)	....	163
24	....	....	....	91.89N	91.95 (8.05)	....	163
27	....	....	....	91.95N	92.05 (7.95)	....	163
28	92.12	92.12	92.12	92.12	92.13 (7.87)	1	163
29	....	....	....	92.13N	92.06 (7.94)	....	164
30	....	....	....	92.06N	92.08 (7.92)	....	164
31	....	....	....	92.08N	92.14 (7.86)	....	163

IN FEBRUARY

3	....	....	....	92.14N	92.18 (7.82)	....	163
4	....	....	....	92.18N	92.22 (7.78)	....	163
5	....	....	....	92.22N	92.19 (7.81)	....	163
6	....	....	....	92.19N	92.11 (7.89)	....	163
7	....	....	....	92.11N	92.01 (7.99)	....	163
10	....	....	....	92.01N	92.08 (7.92)	....	163
11	....	....	....	92.08N	92.11 (7.89)	....	163
12	....	....	....	92.11N	92.10 (7.90)	....	163
13	....	....	....	92.10N	92.13 (7.87)	....	163

(Continued in Next Column)

3-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES

SEPTEMBER 1986 FUTURES CONTRACT

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
14	92.11	92.11	92.11	92.11	92.26 (7.74)	....	163
17	Exchange Closed: President's Day						
18	....	....	....	92.26N	92.33 (7.67)	....	163
19	....	....	....	92.33N	92.28 (7.72)	....	163
20	....	....	....	92.28N	92.27 (7.73)	....	163
21	....	....	....	92.27N	92.35 (7.65)	....	163
24	....	....	....	92.35N	92.43 (7.57)	....	163
25	....	....	....	92.43N	92.41 (7.59)	....	163
26	....	....	....	92.41N	92.44 (7.56)	....	163
27	....	....	....	92.44N	92.62 (7.38)	....	163
28	....	....	....	92.62N	92.66 (7.34)	....	163

IN MARCH

3	....	92.78B	....	92.66N	92.78 (7.22)	....	163
4	....	....	....	92.78N	92.87 (7.13)	....	163
5	....	....	....	92.87N	92.71 (7.29)	....	163
6	....	....	....	92.71N	92.88 (7.12)	....	163
7	....	....	....	92.88N	92.89 (7.11)	....	163
10	....	....	....	92.89N	93.00 (7.00)	....	163
11	....	93.04B	....	93.00N	93.02 (6.98)	....	163
12	....	....	....	93.02N	93.00 (7.00)	....	163
13	....	....	....	93.00N	93.00 (7.00)	....	163
14	....	93.04B	....	93.00N	93.00 (7.00)	....	163
17	....	93.07B	....	93.00N	92.98 (7.02)	....	163
18	....	....	....	92.98N	92.96 (7.04)	....	163
19	....	....	....	92.96N	92.97 (7.03)	....	163
20	....	93.03B	....	92.97N	93.03 (6.97)	....	163
21	....	93.10B	....	93.03N	93.04 (6.96)	....	163
24	....	93.09B	....	93.04N	93.11 (6.89)	....	163
25	....	93.13B	....	93.11N	93.08 (6.92)	....	163
26	....	93.12B	....	93.08N	93.12 (6.88)	....	163
27	....	93.28B	....	93.12N	93.28 (6.72)	....	163
28	Exchange Closed: Good Friday						
31	93.33	93.34B	93.33	93.33	93.36 (6.64)	....	163

IN APRIL

1	....	93.47B	....	93.36N	93.34 (6.66)	....	163
2	....	93.37B	93.31A	93.34N	93.37 (6.63)	....	163
3	93.42	93.42	93.37	93.37	93.34 (6.66)	9	157
4	....	93.40B	....	93.34N	93.41 (6.59)	....	157
7	....	93.49B	....	93.41N	93.44 (6.56)	....	157
8	....	93.62B	....	93.44N	93.64 (6.36)	....	157
9	93.73	93.73	93.73	93.73	93.75 (6.25)	157	5
10	....	....	....	93.75N	93.75 (6.25)	....	5
11	....	93.79B	93.73A	93.75N	93.70 (6.30)	....	5
14	93.81	93.84B	93.81	93.84B	93.84 (6.16)	1	6
15	....	....	....	93.84N	93.81 (6.19)	....	6
16	....	....	....	93.81N	94.03 (5.97)	....	6
17	....	....	93.97A	94.03N	93.96 (6.04)	....	6
18	....	....	....	93.96N	93.94 (6.06)	....	6
21	....	....	93.91A	93.94N	93.85 (6.15)	....	6
22	....	93.87B	....	93.85N	93.66 (6.34)	....	6
23	....	....	....	93.66N	93.59 (6.41)	....	6
24	....	....	....	93.59N	93.38 (6.62)	....	6
25	....	93.43B	....	93.38N	93.34 (6.66)	....	6
28	93.37	93.45B	93.37	93.37	93.52 (6.48)	1	6
29	....	93.58B	....	93.52N	93.52 (6.48)	....	6
30	....	....	....	93.52N	93.56 (6.44)	....	6

IN MAY

1	....	....	....	93.56N	93.50 (6.50)	....	6
2	....	....	....	93.50N	93.49 (6.51)	....	6
5	....	....	....	93.49N	93.66 (6.34)	....	6
6	....	....	....	93.66N	93.65 (6.35)	....	6
7	....	....	....	93.65N	93.67 (6.33)	....	6
8	....	....	....	93.67N	93.76 (6.24)	....	6
9	....	....	....	93.76N	93.55 (6.45)	....	6
12	....	....	....	93.55N	93.44 (6.56)	....	6
13	....	....	....	93.44N	93.47 (6.53)	....	6
14	....	....	....	93.47N	93.40 (6.60)	....	6
15	....	....	....	93.40N	93.24 (6.76)	....	6
16	93.14	93.14	93.14	93.14	93.13 (6.87)	....	6
19	....	....	....	93.13N	93.14 (6.86)	....	6
20	93.11	93.11	93.11	93.11	93.22 (6.78)	3	7
21	....	....	....	93.22N	93.22 (6.78)	....	7
22	93.19	93.21	93.19	93.21	93.22 (6.78)	2	7
23	....	....	....	93.22N	93.29 (6.71)	....	7
26	Exchange Closed: Memorial Day						
27	....	....	....	93.29N	93.38 (6.62)	....	12
28	....	....	....	93.38N	93.28 (6.72)	....	12
29	93.12	93.12	93.12	93.12	93.12 (6.88)	1	8
30	93.10	93.22B	93.10	93.10	93.14 (6.86)	13	21

3-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2	....	....	....	93.14N	93.00 (7.00)	....	21
3	....	....	....	93.00N	93.10 (6.90)	....	21
4	....	....	....	93.10N	92.96 (7.04)	....	21
5	92.97	92.97	92.97	92.97	92.98 (7.02)	1	22
6	93.22	93.22	93.22	93.22	93.20 (6.80)	4	25
9	93.16	93.16	93.16	93.16	93.11 (6.89)	....	25
10	93.08	93.08	93.08	93.08	93.13 (6.87)	3	24
11	93.09	93.12B	93.09	93.09@ 12B	93.12 (6.88)	....	24
12	....	....	....	93.12N	93.20 (6.80)	1	25
13	....	93.30B	....	93.20N	93.46 (6.54)	....	25
16	....	....	....	93.46N	93.50 (6.50)	....	25
17	....	....	....	93.50N	93.57 (6.43)	....	25
18	93.56	93.56	93.56	93.56	93.58 (6.42)	1	26
19	....	....	....	93.58N	93.49 (6.51)	....	26
20	....	....	....	93.49N	93.56 (6.44)	....	26
23	....	....	....	93.56N	93.60 (6.40)	....	26
24	....	93.67B	....	93.56N	93.60 (6.40)	....	26
25	....	....	....	93.60N	93.64 (6.36)	....	26
26	....	....	....	93.64N	93.67 (6.33)	....	26
27	....	....	....	93.67N	93.73 (6.27)	....	26
30	93.80	93.80	93.80	93.80	93.77 (6.23)	2	24

IN JULY

1	....	....	93.75A	93.77N	93.77 (6.23)	....	24
2	93.70@ 71	93.77B	93.70	93.71	93.77 (6.23)	3	27
3	....	93.87B	....	93.77N	93.87 (6.13)	....	27
4	Exchange Closed: Independence Day						
7	93.90	93.90	93.86	93.86	93.86 (6.14)	1	27
8	93.83	93.83	93.83	93.83	93.79 (6.21)	3	24
9	....	93.92B	....	93.79N	93.90 (6.10)	3	25
10	....	....	93.85A	93.90N	93.88 (6.12)	....	22
11	....	....	....	93.88N	93.94 (6.06)	....	22
14	93.94	93.99B	93.94	93.94	93.98 (6.02)	1	21
15	....	94.01B	....	93.98N	94.01 (5.99)	....	21
16	....	....	....	94.01N	93.96 (6.04)	....	21
17	....	....	....	93.96N	93.92 (6.08)	....	21
18	....	....	....	93.92N	93.98 (6.02)	....	21
21	....	....	....	93.98N	94.00 (6.00)	....	21
22	93.90	93.90	93.90	93.90	93.93 (6.07)	....	21
23	....	....	....	93.93N	93.81 (6.19)	1	22
24	93.75	93.80B	93.75	93.75	93.79 (6.21)	3	21
25	....	....	....	93.79N	93.79 (6.21)	....	21
28	....	....	....	93.79N	93.69 (6.31)	....	21
29	....	....	....	93.69N	93.78 (6.22)	....	21
30	....	....	....	93.78N	93.83 (6.17)	....	21
31	93.88@ 98	93.98	93.88	93.88@ 98	93.98 (6.02)	7	23

IN AUGUST

1	93.82	93.88B	93.82	93.82	93.90 (6.10)	7	23
4	....	....	....	93.90N	93.93 (6.07)	....	21
5	....	....	....	93.93N	93.89 (6.11)	....	21
6	....	....	....	93.89N	93.89 (6.11)	....	21
7	93.89	93.89	93.89	93.89	93.92 (6.08)	1	20
8	93.92	93.92	93.92	93.92	93.95 (6.05)	1	21
11	....	93.97B	....	93.95N	93.99 (6.01)	....	21
12	94.01	94.01	94.01	94.01	94.06 (5.94)	1	21
13	94.13	94.18B	94.13	94.13	94.20 (5.80)	1	21
14	....	....	....	94.20N	94.16 (5.84)	....	21
15	....	....	....	94.16N	94.14 (5.86)	....	20
18	....	....	....	94.14N	94.16 (5.84)	....	20
19	....	....	....	94.16N	94.25 (5.75)	....	20
20	94.25	94.25	94.25	94.25	94.29 (5.71)	1	20
21	94.35	94.35	94.35	94.35	94.40 (5.60)	1	19
22	....	....	....	94.40N	94.35 (5.65)	....	19
25	94.42	94.43	94.42	94.43	94.44 (5.56)	....	19
26	....	....	....	94.44N	94.51 (5.49)	10	9
27	....	....	....	94.51N	94.48 (5.52)	3	6
28	94.50	94.50	94.50	94.50	94.54 (5.46)	1	5
29	....	....	....	94.54N	94.65 (5.35)	....	4

IN SEPTEMBER

1	Exchange Closed: Labor Day						
2	....	....	....	94.65N	94.62 (5.38)	....	4
3	....	....	....	94.62N	94.52 (5.48)	....	4
4	....	....	....	94.52N	94.53 (5.47)	....	4
5	94.49	94.49	94.49	94.49	94.45 (5.55)	1	3
8	....	....	....	94.45N	94.40 (5.60)	....	3
9	94.45	94.45	94.40	94.40	94.40 (5.60)	23	25
10	94.43	94.43	94.39A	94.43	94.43 (5.57)	1	23
11	....	....	94.39A	94.43N	94.33 (5.67)	....	23
12	....	94.35B	....	94.33N	94.35 (5.65)	....	23
15	....	94.36B	....	94.35N	94.36 (5.64)	....	23
16	....	....	94.30A	94.36N	94.30 (5.70)	....	23

(Continued in Next Column)

3-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
17	....	....	....	94.30N	94.30 (5.70)	....	3
18	....	....	94.27A	94.30N	94.25 (5.75)	....	3
19	94.24	94.24	94.22A	94.24	94.24 (5.76)	2	1
22	....	....	....	94.24N	94.28 (5.72)	....	1
23	....	....	....	94.28N	94.28 (5.72)	....	1
24	94.32	94.32	94.32	94.32	94.32 (5.68)	1	1
25	....	....	....	94.32N	94.32 (5.68)	....	....
26	....	....	....	94.32N	94.32 (5.68)	....	....
29	....	....	....	94.32N	94.32 (5.68)	....	....

DECEMBER 1986 FUTURES CONTRACT

IN JANUARY 1986

1	Exchange Closed: New Year's Day						
2	....	....	....	91.97N	91.92 (8.08)	....	37
3	....	....	....	91.92N	91.88 (8.12)	....	37
6	....	....	....	91.88N	91.86 (8.14)	....	36
7	....	....	....	91.86N	92.01 (7.99)	....	36
8	....	....	....	92.01N	91.78 (8.22)	....	36
9	....	....	....	91.78N	91.67 (8.33)	....	36
10	....	....	....	91.67N	91.55 (8.45)	....	36
13	....	....	....	91.55N	91.38 (8.62)	....	36
14	....	....	....	91.38N	91.49 (8.51)	....	36
15	....	....	....	91.49N	91.61 (8.39)	....	36
16	91.73	91.73	91.73	91.73	91.61 (8.39)	1	36
17	....	....	....	91.61N	91.59 (8.41)	1	36
20	....	....	....	91.59N	91.53 (8.47)	....	36
21	....	....	....	91.53N	91.58 (8.42)	....	36
22	....	....	....	91.58N	91.54 (8.46)	....	36
23	....	....	....	91.54N	91.65 (8.35)	....	36
24	....	....	....	91.65N	91.71 (8.29)	....	36
27	....	....	....	91.71N	91.81 (8.19)	....	36
28	....	....	....	91.81N	91.89 (8.11)	....	36
29	....	....	....	91.89N	91.82 (8.18)	....	36
30	....	....	....	91.82N	91.85 (8.15)	....	36
31	....	....	....	91.85N	91.91 (8.09)	....	36

IN FEBRUARY

3	....	....	....	91.91N	91.96 (8.04)	....	36
4	....	....	....	91.96N	91.99 (8.01)	....	36
5	....	....	....	91.99N	91.95 (8.05)	....	36
6	....	....	....	91.95N	91.87 (8.13)	....	36
7	....	....	....	91.87N	91.79 (8.21)	....	36
10	....	....	....	91.79N	91.86 (8.14)	....	36
11	....	....	....	91.86N	91.90 (8.10)	....	36
12	....	....	....	91.90N	91.89 (8.11)	....	36
13	....	....	....	91.89N	91.92 (8.08)	....	36
14	....	....	....	91.92N	92.05 (7.95)	....	36
17	Exchange Closed: President's Day						
18	....	....	....	92.05N	92.12 (7.88)	....	36
19	....	....	....	92.12N	92.08 (7.92)	....	36
20	....	....	....	92.08N	92.07 (7.93)	....	36
21	....	....	....	92.07N	92.15 (7.85)	....	36
24	....	....	....	92.15N	92.23 (7.77)	....	36
25	....	....	....	92.23N	92.22 (7.78)	....	36
26	....	....	....	92.22N	92.26 (7.74)	....	36
27	....	....	....	92.26N	92.45 (7.55)	....	36
28	....	....	....	92.45N	92.49 (7.51)	....	36

IN MARCH

3	....	....	....	92.49N	92.62 (7.38)	....	36
4	....	....	....	92.62N	92.71 (7.29)	....	36
5	....	....	....	92.71N	92.54 (7.46)	....	36
6	....	....	....	92.54N	92.69 (7.31)	....	36
7	....	....	....	92.69N	92.71 (7.29)	....	36
10	....	....	....	92.71N	92.86 (7.14)	....	36
11	....	....	....	92.86N	92.88 (7.12)	....	36
12	....	....	....	92.88N	92.85 (7.15)	....	36
13	....	....	....	92.85N	92.85 (7.15)	....	36
14	....	....	....	92.85N	92.86 (7.14)	....	36
17	....	....	....	92.86N	92.83 (7.17)	....	36
18	....	....	....	92.83N	92.83 (7.17)	....	36
19	....	....	....	92.83N	92.84 (7.16)	....	36
20	....	....	....	92.84N	92.90 (7.10)	....	36
21	....	....	....	92.90N	92.91 (7.09)	....	36
24	....	....	....	92.91N	92.99 (7.01)	....	36
25	....	....	....	92.99N	92.96 (7.04)	....	36
26	....	....	....	92.96N	93.00 (7.00)	....	36
27	....	....	....	93.00N	93.17 (6.83)	....	36
28	Exchange Closed: Good Friday						
31	....	....	....	93.17N	93.27 (6.73)	....	36

3-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	....	93.35B	....	93.27N	93.28 (6.72)	....	36
2	....	93.32B	93.26A	93.28N	93.30 (6.70)	....	36
3	....	....	....	93.30N	93.25 (6.75)	....	36
4	....	93.30B	....	93.25N	93.34 (6.66)	....	36
7	....	93.39B	....	93.34N	93.35 (6.65)	....	36
8	....	93.53B	....	93.35N	93.56 (6.44)	....	36
9	....	93.66B	....	93.56N	93.63 (6.37)	....	36
10	93.58	93.58	93.58	93.58	93.64 (6.36)	....	36
11	....	93.70B	....	93.64N	93.59 (6.41)	36	2
14	....	93.67B	....	93.59N	93.72 (6.28)	....	2
15	....	....	....	93.72N	93.68 (6.32)	....	2
16	....	....	....	93.68N	93.90 (6.10)	....	2
17	....	....	....	93.90N	93.83 (6.17)	....	2
18	....	....	....	93.83N	93.79 (6.21)	....	2
21	....	....	93.77A	93.79N	93.70 (6.30)	....	2
22	93.80	93.80	93.80	93.80	93.53 (6.47)	1	2
23	....	....	....	93.53N	93.45 (6.55)	....	2
24	....	....	....	93.45N	93.25 (6.75)	....	2
25	....	....	....	93.25N	93.20 (6.80)	....	2
28	93.28	93.28	93.28	93.28	93.40 (6.60)	1	2
29	....	93.46B	....	93.40N	93.40 (6.60)	....	2
30	....	....	....	93.40N	93.43 (6.57)	....	2

IN MAY

1	....	....	....	93.43N	93.36 (6.64)	....	2
2	....	....	....	93.36N	93.36 (6.64)	....	1
5	....	....	....	93.36N	93.53 (6.47)	....	1
6	....	....	....	93.53N	93.51 (6.49)	....	1
7	....	....	....	93.51N	93.52 (6.48)	....	1
8	....	....	....	93.52N	93.61 (6.39)	....	1
9	....	....	....	93.61N	93.41 (6.59)	....	1
12	....	....	....	93.41N	93.30 (6.70)	....	1
13	....	....	....	93.30N	93.37 (6.63)	....	1
14	....	....	....	93.37N	93.28 (6.72)	....	1
15	....	....	....	93.28N	93.13 (6.87)	....	1
16	....	....	....	93.13N	92.99 (7.01)	....	1
19	....	....	....	92.99N	92.98 (7.02)	....	1
20	....	....	....	92.98N	93.05 (6.95)	....	1
21	....	....	....	93.05N	93.07 (6.93)	....	1
22	....	....	....	93.07N	93.08 (6.92)	....	1
23	....	....	....	93.08N	93.15 (6.85)	....	1
26	Exchange Closed, Memorial Day						
27	....	....	....	93.15N	93.25 (6.75)	....	1
28	....	....	....	93.25N	93.13 (6.87)	....	1
29	....	....	....	93.13N	92.99 (7.01)	....	1
30	....	....	....	92.99N	92.97 (7.03)	....	1

IN JUNE

2	....	....	....	92.97N	92.77 (7.23)	....	1
3	....	....	....	92.77N	92.88 (7.12)	....	1
4	....	....	....	92.88N	92.76 (7.24)	....	1
5	....	....	....	92.76N	92.79 (7.21)	....	1
6	....	....	....	92.79N	92.97 (7.03)	....	1
9	....	....	....	92.97N	92.90 (7.10)	....	1
10	....	....	....	92.90N	92.95 (7.05)	....	1
11	....	....	....	92.95N	92.95 (7.05)	....	1
12	....	....	....	92.95N	93.02 (6.98)	....	1
13	....	93.25B	....	93.02N	93.30 (6.70)	....	1
16	....	....	....	93.30N	93.34 (6.66)	....	1
17	....	....	....	93.34N	93.40 (6.60)	....	1
18	....	....	....	93.40N	93.43 (6.57)	....	1
19	....	....	....	93.43N	93.33 (6.67)	....	1
20	....	....	....	93.33N	93.41 (6.59)	....	1
23	....	....	....	93.41N	93.44 (6.56)	....	1
24	....	93.50B	....	93.41N	93.49 (6.51)	....	1
25	....	....	....	93.49N	93.53 (6.47)	....	1
26	....	....	....	93.53N	93.55 (6.45)	....	1
27	....	....	....	93.55N	93.62 (6.38)	....	1
30	....	....	....	93.62N	93.65 (6.35)	....	1

IN JULY

1	....	....	....	92.65N	93.64 (6.36)	....	1
2	....	....	....	93.64N	93.64 (6.36)	....	1
3	....	93.76B	....	93.64N	93.76 (6.24)	....	1
4	Exchange Closed, Independence Day						
7	....	....	....	93.76N	93.74 (6.26)	....	1
8	....	....	....	93.74N	93.60 (6.40)	....	1
9	....	93.75B	....	93.60N	93.76 (6.24)	....	1
10	....	....	....	93.76N	93.73 (6.27)	....	1
11	....	....	....	93.73N	93.79 (6.21)	....	1
14	....	93.87B	....	93.79N	93.85 (6.15)	....	1
15	....	93.90B	....	93.85N	93.92 (6.08)	....	1
16	....	....	....	93.92N	93.94 (6.06)	....	1

(Continued in Next Column)

3-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
17	....	....	....	93.94N	93.93 (6.07)	....	1
18	....	....	....	93.93N	93.97 (6.03)	....	1
21	....	....	....	93.97N	94.00 (6.00)	....	1
22	....	....	....	94.00N	93.92 (6.08)	....	1
23	....	....	....	93.92N	93.77 (6.23)	....	1
24	....	....	....	93.77N	93.69 (6.31)	....	1
25	....	....	....	93.69N	93.72 (6.28)	....	1
28	....	....	....	93.72N	93.65 (6.35)	....	1
29	....	....	....	93.65N	93.76 (6.24)	....	1
30	....	....	....	93.76N	93.83 (6.17)	....	1
31	....	....	....	93.83N	93.96 (6.04)	....	1

IN AUGUST

1	....	....	....	93.96N	93.92 (6.08)	....	1
4	....	....	....	93.92N	93.97 (6.03)	....	1
5	....	....	....	93.97N	93.86 (6.14)	....	1
6	....	....	....	93.86N	93.85 (6.15)	....	1
7	....	....	....	93.85N	93.91 (6.09)	....	1
8	....	....	....	93.91N	93.97 (6.03)	....	1
11	....	....	....	93.97N	94.02 (5.98)	....	1
12	....	....	....	94.02N	94.08 (5.92)	....	1
13	....	....	....	94.08N	94.20 (5.80)	....	1
14	....	....	....	94.20N	94.16 (5.84)	....	1
15	....	....	....	94.16N	94.16 (5.84)	....	1
18	....	....	....	94.16N	94.19 (5.81)	....	1
19	....	....	....	94.19N	94.29 (5.71)	....	1
20	94.28	94.28	94.28	94.28	94.33 (5.67)	1	2
21	94.37	94.37	94.37	94.37	94.41 (5.59)	1	3
22	....	....	....	94.41N	94.35 (5.65)	....	3
25	....	....	....	94.35N	94.44 (5.56)	....	3
26	....	....	....	94.44N	94.54 (5.46)	....	3
27	....	....	....	94.54N	94.50 (5.50)	....	3
28	94.49@.50	94.50	94.49	94.50	94.58 (5.42)	11	14
29	....	....	....	94.58N	94.72 (5.28)	....	14

IN SEPTEMBER

1	Exchange Closed, Labor Day						
2	....	....	....	94.72N	94.62 (5.38)	....	14
3	....	....	....	94.62N	94.51 (5.49)	....	14
4	....	....	....	94.51N	94.54 (5.46)	....	14
5	....	....	....	94.54N	94.42 (5.58)	....	14
8	....	....	....	94.42N	94.31 (5.69)	....	14
9	....	....	....	94.31N	94.34 (5.66)	....	14
10	....	....	....	94.34N	94.37 (5.63)	....	14
11	....	....	....	94.37N	94.20 (5.80)	....	14
12	....	....	....	94.20N	94.21 (5.79)	....	14
15	....	....	....	94.21N	94.29 (5.71)	....	14
16	....	....	....	94.29N	94.28 (5.72)	....	14
17	....	....	....	94.28N	94.27 (5.73)	....	14
18	....	....	....	94.27N	94.11 (5.89)	....	14
19	....	....	....	94.11N	94.11 (5.89)	....	14
22	....	....	....	94.11N	94.20 (5.80)	....	14
23	....	....	....	94.20N	94.21 (5.79)	....	14
24	....	....	....	94.21N	94.36 (5.64)	....	14
25	....	....	....	94.36N	94.36 (5.64)	....	14
26	....	....	....	94.36N	94.38 (5.62)	....	14
29	....	....	....	94.38N	94.29 (5.71)	....	14
30	....	....	....	94.29N	94.36 (5.64)	....	14

IN OCTOBER

1	....	....	....	94.36N	94.39 (5.61)	....	14
2	....	....	....	94.39N	94.36 (5.64)	....	14
3	....	94.48B	....	94.36N	94.56 (5.44)	....	14
6	....	....	....	94.56N	94.59 (5.41)	....	14
7	....	....	....	94.59N	94.63 (5.37)	....	14
8	....	....	....	94.63N	94.60 (5.40)	....	14
9	....	....	....	94.60N	94.61 (5.39)	....	14
10	....	....	....	94.61N	94.55 (5.45)	....	14
13	....	....	....	94.55N	94.52 (5.48)	....	14
14	....	....	....	94.52N	94.44 (5.56)	....	14
15	....	....	....	94.44N	94.44 (5.56)	....	14
16	....	....	....	94.44N	94.41 (5.59)	....	14
17	....	....	....	94.41N	94.34 (5.66)	....	14
20	94.30	94.30	94.30	94.30	94.28 (5.72)	....	14
21	....	....	....	94.28N	94.32 (5.68)	2	12
22	....	....	....	94.32N	94.39 (5.61)	....	12
23	....	....	....	94.39N	94.43 (5.57)	....	12
24	....	....	....	94.43N	94.38 (5.62)	....	12
27	....	....	....	94.38N	94.42 (5.58)	....	12
28	....	....	....	94.42N	94.42 (5.58)	....	12
29	....	....	....	94.42N	94.44 (5.56)	....	12
30	....	....	....	94.44N	94.53 (5.47)	....	12

(Continued in Next Column)

3-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
31	....	....	....	94.53N	94.50 (5.50)	....	12
IN NOVEMBER							
3	....	....	....	94.50N	94.51 (5.49)	....	12
4	....	....	....	94.51N	94.49 (5.51)	....	12
5	....	....	....	94.49N	94.46 (5.54)	....	12
6	....	....	....	94.46N	94.41 (5.59)	....	12
7	....	....	....	94.41N	94.31 (5.69)	....	12
10	....	....	....	94.31N	94.26 (5.74)	....	12
11	....	....	....	94.26N	94.27 (5.73)	....	12
12	....	....	....	94.27N	94.30 (5.70)	....	12
13	....	....	....	94.30N	94.30 (5.70)	....	12
14	....	....	....	94.30N	94.36 (5.64)	....	12
17	....	....	....	94.36N	94.37 (5.63)	....	12
18	....	....	....	94.37N	94.34 (5.66)	....	12
19	....	....	....	94.34N	94.46 (5.54)	....	12
20	....	....	....	94.46N	94.44 (5.56)	....	12
21	....	....	....	94.44N	94.44 (5.56)	....	12
24	....	....	....	94.44N	94.45 (5.55)	....	12
25	....	....	....	94.45N	94.41 (5.59)	....	12
26	94.40	94.40	94.40	94.40	94.40 (5.60)	10	2
27	Exchange Closed; Thanksgiving Day						
28	....	....	....	94.40N	94.35 (5.65)	....	2
IN DECEMBER							
1	....	....	....	94.35N	94.20 (5.71)	....	2
2	94.33	94.33	94.33	94.33	94.33 (5.67)	1	2
3	....	....	....	94.33N	94.32 (5.68)	....	2
4	....	....	....	94.32N	94.35 (5.65)	....	2
5	....	....	....	94.35N	94.29 (5.71)	....	2
8	....	....	....	94.29N	94.29 (5.71)	....	2
9	....	....	....	94.29N	94.28 (5.72)	....	1
10	94.28	94.28	94.22A	94.28	94.22 (5.78)	....	1
11	....	....	....	94.22N	94.22 (5.78)	1	1
12	....	....	94.15A	94.22N	94.22 (5.78)	....	....
15	....	....	94.05A	94.22N	94.05 (5.95)	....	....
16	....	....	94.00A	94.05N	94.00 (6.00)	....	....
17	....	....	....	94.00N	94.00 (6.00)	....	....
18	....	94.02B	....	94.00N	94.02 (5.98)	....	....
19	....	....	....	94.02N	94.02 (5.98)	....	....

MARCH 1987 FUTURES CONTRACT

IN JANUARY 1986

1	Exchange Closed; New Year's Day						
2	....	....	....	91.69N	91.64 (8.36)	....	50
3	....	....	....	91.64N	91.61 (8.39)	....	50
6	....	....	....	91.61N	91.58 (8.42)	....	50
7	....	....	....	91.58N	91.75 (8.25)	....	50
8	....	....	....	91.75N	91.53 (8.47)	....	50
9	....	....	....	91.53N	91.43 (8.57)	....	50
10	....	....	....	91.43N	91.32 (8.68)	....	50
13	....	....	....	91.32N	91.14 (8.86)	....	50
14	....	....	....	91.14N	91.25 (8.75)	....	50
15	....	....	....	91.25N	91.37 (8.63)	....	50
16	....	....	....	91.37N	91.36 (8.64)	....	50
17	....	....	....	91.36N	91.33 (8.67)	....	50
20	....	....	....	91.33N	91.25 (8.75)	....	50
21	....	....	....	91.25N	91.32 (8.68)	....	50
22	....	....	....	91.32N	91.28 (8.72)	....	50
23	....	....	....	91.28N	91.40 (8.60)	....	50
24	....	....	....	91.40N	91.46 (8.54)	....	50
27	....	....	....	91.46N	91.56 (8.44)	....	50
28	....	....	....	91.56N	91.64 (8.36)	....	50
29	....	....	....	91.64N	91.57 (8.43)	....	50
30	....	....	....	91.57N	91.60 (8.40)	....	50
31	....	....	....	91.60N	91.66 (8.34)	....	50
IN FEBRUARY							
3	....	....	....	91.66N	91.72 (8.28)	....	50
4	....	....	....	91.72N	91.74 (8.26)	....	50
5	....	....	....	91.74N	91.71 (8.29)	....	50
6	....	....	....	91.71N	91.64 (8.36)	....	50
7	....	....	....	91.64N	91.56 (8.44)	....	50
10	....	....	....	91.56N	91.63 (8.37)	....	50
11	....	....	....	91.63N	91.67 (8.33)	....	50
12	....	....	....	91.67N	91.66 (8.34)	....	50
13	....	....	....	91.66N	91.69 (8.31)	....	50
14	....	....	....	91.69N	91.82 (8.18)	....	50
17	Exchange Closed; President's Day						
18	....	....	....	91.82N	91.89 (8.11)	....	50
19	....	....	....	91.89N	91.86 (8.14)	....	50
20	....	....	....	91.86N	91.86 (8.14)	....	50

(Continued in Next Column)

3-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES
MARCH 1987 FUTURES CONTRACT

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
21	....	....	....	91.86N	91.93 (8.07)	....	50
24	....	....	....	91.93N	92.01 (7.99)	....	50
25	....	....	....	92.01N	92.00 (8.00)	....	50
26	....	....	....	92.00N	92.05 (7.95)	....	50
27	....	....	....	92.05N	92.23 (7.77)	....	50
28	....	....	....	92.23N	92.27 (7.73)	....	50
IN MARCH							
3	....	....	....	92.27N	92.41 (7.59)	....	50
4	....	....	....	92.41N	92.50 (7.50)	....	50
5	....	....	....	92.50N	92.33 (7.67)	....	50
6	....	....	....	92.33N	92.47 (7.53)	....	50
7	....	....	....	92.47N	92.50 (7.50)	....	50
10	....	....	....	92.50N	92.67 (7.33)	....	50
11	....	....	....	92.67N	92.69 (7.31)	....	50
12	....	....	....	92.69N	92.65 (7.35)	....	50
13	....	....	....	92.65N	92.65 (7.35)	....	50
14	....	....	....	92.65N	92.67 (7.33)	....	50
17	....	....	....	92.67N	92.65 (7.35)	....	50
18	....	....	....	92.65N	92.65 (7.35)	....	50
19	92.63	92.63	92.63	92.63	92.67 (7.33)	2	50
20	....	....	....	92.67N	92.72 (7.28)	....	50
21	....	....	....	92.72N	92.73 (7.27)	....	50
24	....	....	....	92.73N	92.81 (7.19)	....	50
25	....	....	....	92.81N	92.78 (7.22)	....	50
26	....	....	....	92.78N	92.82 (7.18)	....	50
27	....	....	....	92.82N	92.99 (7.01)	....	50
28	Exchange Closed; Good Friday						
31	....	....	....	92.99N	93.10 (6.90)	....	50
IN APRIL							
1	....	....	....	93.10N	93.10 (6.90)	....	50
2	....	....	....	93.10N	93.13 (6.87)	....	50
3	....	....	....	93.13N	93.08 (6.92)	....	50
4	....	....	....	93.08N	93.17 (6.83)	....	50
7	....	....	....	93.17N	93.18 (6.82)	....	50
8	....	....	....	93.18N	93.38 (6.62)	....	50
9	....	....	....	93.38N	93.44 (6.56)	....	50
10	93.39	93.39	93.39	93.39	93.47 (6.53)	....	50
11	....	....	....	93.47N	93.41 (6.59)	50	2
14	....	....	....	93.41N	93.54 (6.46)	....	2
15	....	....	....	93.54N	93.49 (6.51)	....	2
16	....	....	....	93.49N	93.70 (6.30)	....	2
17	....	....	....	93.70N	93.62 (6.38)	....	2
18	93.77	93.77	93.77	93.77	93.56 (6.44)	2	2
21	....	....	....	93.56N	93.47 (6.53)	....	....
22	....	....	....	93.47N	93.32 (6.68)	....	....
23	....	....	....	93.32N	93.29 (6.71)	....	....
24	....	....	....	93.29N	93.03 (6.97)	....	....
25	....	....	....	93.03N	92.97 (7.03)	....	....
28	....	....	....	92.97N	93.18 (6.82)	....	....
29	....	....	....	93.18N	93.17 (6.83)	....	....
IN NOVEMBER							
26	94.40	94.40	94.40	94.40	94.40 (5.60)	10	10
27	Exchange Closed; Thanksgiving Day						
28	....	....	....	94.40N	94.37 (5.63)	....	10
IN DECEMBER							
1	....	....	....	94.37N	94.32 (5.68)	....	10
2	....	....	....	94.32N	94.38 (5.62)	....	10
3	....	....	....	94.38N	94.38 (5.62)	....	10
4	....	....	....	94.38N	94.44 (5.56)	....	10
5	....	....	....	94.44N	94.32 (5.68)	....	10
8	....	....	....	94.32N	94.36 (5.64)	....	10
9	....	94.41B	....	94.36N	94.36 (5.64)	....	10
10	....	....	....	94.36N	94.36 (5.64)	....	10
11	....	....	....	94.36N	94.32 (5.68)	....	10
12	....	....	....	94.32N	94.32 (5.68)	....	10
15	....	....	....	94.32N	94.28 (5.72)	....	10
16	....	....	....	94.28N	94.28 (5.72)	....	10
17	....	....	....	94.28N	94.33 (5.67)	....	10
18	....	....	....	94.33N	94.34 (5.66)	....	10
19	....	....	....	94.34N	94.34 (5.66)	....	10
22	....	....	....	94.34N	94.33 (5.67)	....	10
23	....	....	....	94.33N	94.34 (5.66)	....	10
24	....	....	....	94.34N	94.36 (5.64)	....	10
25	Exchange Closed; Christmas						
26	....	....	....	94.36N	94.37 (5.63)	....	10
29	....	....	....	94.37N	94.31 (5.69)	....	10
30	....	....	....	94.31N	94.27 (5.73)	....	10
31	....	....	....	94.27N	94.30 (5.70)	....	10

3-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES
SEPTEMBER 1987 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day						
3	91.15	91.15	91.15	91.15	91.13 (8.87)	10	10
6	....	....	....	91.13N	91.10 (8.90)	....	10
7	....	....	....	91.10N	91.24 (8.76)	....	10
8	....	....	....	91.24N	91.08 (8.92)	....	10
9	....	....	....	91.08N	90.97 (9.03)	....	10
10	....	....	....	90.97N	90.86 (9.14)	....	10
13	....	....	....	90.86N	90.66 (9.34)	....	10
14	....	....	....	90.66N	90.82 (9.18)	....	10
15	....	....	....	90.82N	90.91 (9.09)	....	10
16	....	....	....	90.91N	90.88 (9.12)	....	10
17	....	....	....	90.88N	90.83 (9.17)	....	10
20	....	....	....	90.83N	90.76 (9.24)	....	10
21	....	....	....	90.76N	90.82 (9.18)	....	10
22	....	....	....	90.82N	90.78 (9.22)	....	10
23	....	....	....	90.78N	90.92 (9.08)	....	10
24	....	....	....	90.92N	91.00 (9.00)	....	10
27	....	....	....	91.00N	91.09 (8.91)	....	10
28	....	....	....	91.09N	91.20 (8.80)	....	10
29	....	....	....	91.20N	91.13 (8.87)	....	10
30	....	....	....	91.13N	91.14 (8.86)	....	10
31	....	....	....	91.14N	91.20 (8.80)	....	10

IN FEBRUARY

3	....	....	....	91.20N	91.26 (8.74)	....	10
4	....	....	....	91.26N	91.30 (8.70)	....	10
5	....	....	....	91.30N	91.25 (8.75)	....	10
6	....	....	....	91.25N	91.18 (8.82)	....	10
7	....	....	....	91.18N	91.12 (8.88)	....	10
10	....	....	....	91.12N	91.19 (8.81)	....	10
11	....	....	....	91.19N	91.23 (8.77)	....	10
12	....	....	....	91.23N	91.22 (8.78)	....	10
13	....	....	....	91.22N	91.25 (8.75)	....	10
14	....	....	....	91.25N	91.38 (8.62)	....	10
17	Exchange Closed; President's Day						
18	....	....	....	91.38N	91.47 (8.53)	..	10
19	....	....	....	91.47N	91.44 (8.56)	....	10
20	....	....	....	91.44N	91.43 (8.57)	....	10
21	....	....	....	91.43N	91.52 (8.48)	....	10
24	....	....	....	91.52N	91.60 (8.40)	....	10
25	....	....	....	91.60N	91.59 (8.41)	....	10
26	....	....	....	91.59N	91.66 (8.34)	....	10
27	....	....	....	91.66N	91.81 (8.19)	....	10
28	....	....	....	91.81N	91.85 (8.15)	....	10

IN MARCH

3	....	....	....	91.85N	92.00 (8.00)	....	10
4	....	....	....	92.00N	92.09 (7.91)	....	10
5	....	....	....	92.09N	91.93 (8.07)	....	10
6	....	....	....	91.93N	92.07 (7.93)	....	10
7	....	....	....	92.07N	92.12 (7.88)	....	10
10	....	....	....	92.12N	92.32 (7.68)	....	10
11	....	....	....	92.32N	92.34 (7.66)	....	10
12	....	....	....	92.34N	92.30 (7.70)	....	10
13	....	....	....	92.30N	92.31 (7.69)	....	10
14	....	....	....	92.31N	92.34 (7.66)	....	10
17	....	....	....	92.34N	92.32 (7.68)	....	10
18	....	....	....	92.32N	92.33 (7.67)	....	10
19	....	....	....	92.33N	92.36 (7.64)	....	10
20	....	....	....	92.36N	92.41 (7.59)	....	10
21	....	....	....	92.41N	92.42 (7.58)	....	10
24	....	....	....	92.42N	92.50 (7.50)	....	10
25	....	....	....	92.50N	92.47 (7.53)	....	10
26	....	....	....	92.47N	92.54 (7.46)	....	10
27	....	....	....	92.54N	92.68 (7.32)	....	10
28	Exchange Closed; Good Friday						
31	....	....	....	92.68N	92.80 (7.20)	....	10

IN APRIL

1	....	....	....	92.80N	92.81 (7.19)	....	10
2	....	....	....	92.81N	92.83 (7.17)	....	10
3	....	....	....	92.83N	92.77 (7.23)	....	10
4	....	....	....	92.77N	92.84 (7.16)	....	10
7	....	....	....	92.84N	92.85 (7.15)	....	10
8	....	....	....	92.85N	93.01 (6.99)	....	10
9	....	....	....	93.01N	93.07 (6.93)	....	10
10	....	....	....	93.07N	93.10 (6.90)	....	10
11	....	....	....	93.10N	93.04 (6.96)	....	10
14	....	....	....	93.04N	93.17 (6.83)	....	10
15	....	....	....	93.17N	93.10 (6.90)	....	10
16	....	....	....	93.10N	93.26 (6.74)	....	10
17	....	....	....	93.26N	93.18 (6.82)	....	10
18	....	....	....	93.18N	93.09 (6.91)	....	10
21	....	....	....	93.09N	93.00 (7.00)	....	10

(Continued in Next Column)

3-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES
SEPTEMBER 1987 FUTURES CONTRACT

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
22	....	....	....	93.00N	92.87 (7.13)	....	10
23	....	....	....	92.87N	92.76 (7.24)	....	10
24	....	....	....	92.76N	92.56 (7.44)	....	10
25	....	....	....	92.56N	92.49 (7.51)	....	10
28	....	....	....	92.49N	92.71 (7.29)	....	10
29	....	....	....	92.71N	92.70 (7.30)	....	10
30	....	....	....	92.70N	92.72 (7.28)	....	10

IN MAY

1	....	....	....	92.72N	92.64 (7.36)	....	10
2	....	....	....	92.64N	92.68 (7.32)	....	10
5	....	....	....	92.68N	92.85 (7.15)	....	10
6	....	....	....	92.85N	92.77 (7.23)	....	10
7	....	....	....	92.77N	92.75 (7.25)	....	10
8	....	....	....	92.75N	92.83 (7.17)	....	10
9	....	....	....	92.83N	92.62 (7.38)	....	10
12	....	....	....	92.62N	92.57 (7.43)	....	10
13	....	....	....	92.57N	92.64 (7.36)	....	10
14	....	....	....	92.64N	92.54 (7.46)	....	10
15	....	....	....	92.54N	92.38 (7.62)	....	10
16	....	....	....	92.38N	92.22 (7.78)	....	10
19	....	....	....	92.22N	92.18 (7.82)	....	10
20	....	....	....	92.18N	92.19 (7.81)	....	10
21	....	....	....	92.19N	92.22 (7.78)	....	10
22	....	....	....	92.22N	92.27 (7.73)	....	10
23	....	....	....	92.27N	92.31 (7.69)	....	10
26	Exchange Closed; Memorial Day						
27	....	....	....	92.31N	92.44 (7.56)	....	10
28	....	....	....	92.44N	92.30 (7.70)	....	10
29	....	....	....	92.30N	92.17 (7.83)	....	10
30	....	....	....	92.17N	92.11 (7.89)	....	10

IN JUNE

2	....	....	....	92.11N	91.85 (8.15)	....	10
3	....	....	....	91.85N	91.98 (8.02)	....	10
4	....	....	....	91.98N	91.86 (8.14)	....	10
5	....	....	....	91.86N	91.90 (8.10)	....	10
6	....	....	....	91.90N	92.20 (7.80)	....	10
9	....	....	....	92.20N	92.04 (7.96)	....	10
10	....	....	....	92.04N	92.04 (7.96)	....	10
11	....	....	....	92.04N	92.11 (7.89)	....	10
12	....	....	....	92.11N	92.16 (7.84)	....	10
13	....	....	....	92.16N	92.41 (7.59)	....	10
16	....	....	....	92.41N	92.41 (7.59)	....	10
17	....	....	....	92.41N	92.53 (7.47)	....	10
18	....	....	....	92.53N	92.59 (7.41)	....	10
19	....	....	....	93.59N	92.48 (7.52)	....	10
20	....	....	....	92.48N	92.56 (7.44)	....	10
23	....	....	....	92.56N	92.59 (7.41)	....	10
24	....	....	....	92.59N	92.65 (7.35)	....	10
25	....	....	....	92.65N	92.70 (7.30)	....	10
26	....	....	....	92.70N	92.72 (7.28)	....	10
27	....	....	....	92.72N	92.80 (7.20)	....	10
30	....	....	....	92.80N	92.82 (7.18)	....	10

IN JULY

1	....	....	....	92.82N	92.85 (7.15)	....	10
2	....	....	....	92.85N	92.86 (7.14)	....	10
3	....	92.95B	....	92.86N	92.99 (7.01)	....	10
4	Exchange Closed; Independence Day						
7	....	....	....	92.99N	93.02 (6.98)	....	10
8	....	....	....	93.02N	92.83 (7.17)	....	10
9	....	92.93B	....	92.83N	92.99 (7.01)	....	10
10	....	....	....	92.99N	92.94 (7.06)	....	10
11	....	....	....	92.94N	93.00 (7.00)	....	10
14	....	93.07B	....	93.00N	93.07 (6.93)	....	10
15	....	93.14B	....	93.07N	93.12 (6.88)	....	10
16	....	....	....	93.12N	93.17 (6.83)	....	10
17	....	....	....	93.17N	93.20 (6.80)	....	10
18	....	....	....	93.20N	93.25 (6.75)	....	10
21	....	....	....	93.25N	93.28 (6.72)	....	10
22	....	....	....	93.28N	93.26 (6.74)	....	10
23	....	....	....	93.26N	93.11 (6.89)	....	10
24	....	....	....	93.11N	93.05 (6.95)	....	10
25	....	....	....	93.05N	93.10 (6.90)	....	10
28	....	....	....	93.10N	93.06 (6.94)	....	10
29	....	....	....	93.06N	93.21 (6.79)	....	10
30	....	....	....	93.21N	93.28 (6.72)	....	10
31	....	....	....	93.28N	93.38 (6.62)	....	10

3-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES
SEPTEMBER 1987 FUTURES CONTRACT

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	....	....	....	93.38N	93.34 (6.66)	....	10
4	....	....	....	93.34N	93.42 (6.58)	....	10
5	....	....	....	93.42N	93.32 (6.68)	....	10
6	....	....	....	93.32N	93.29 (6.71)	....	10
7	....	....	....	92.29N	93.34 (6.66)	....	10
8	....	....	....	93.34N	93.37 (6.63)	....	10
11	....	....	....	93.37N	93.44 (6.56)	....	10
12	....	....	....	93.44N	93.52 (6.48)	....	10
13	....	....	....	93.52N	93.61 (6.39)	....	10
14	....	....	....	93.61N	93.57 (6.43)	....	10
15	....	....	....	93.57N	93.59 (6.41)	....	10
18	....	....	....	93.59N	93.60 (6.40)	....	10
19	....	....	....	93.60N	93.73 (6.27)	....	10
20	....	....	....	93.73N	93.77 (6.23)	....	10
21	....	....	....	93.77N	93.88 (6.12)	....	10
22	....	....	....	93.88N	93.83 (6.17)	....	10
25	....	....	....	93.83N	93.93 (6.07)	....	10
26	....	....	....	93.93N	94.06 (5.94)	....	10
27	....	....	....	94.06N	93.99 (6.01)	....	10
28	....	....	....	93.99N	94.05 (5.95)	....	10
29	....	....	....	94.05N	94.15 (5.85)	....	10

IN SEPTEMBER

1	Exchange Closed; Labor Day						
2	....	....	....	94.15N	94.05 (5.95)	....	10
3	....	....	....	94.05N	93.91 (6.09)	....	10
4	....	....	....	93.91N	93.97 (6.03)	....	10
5	....	....	....	93.97N	93.76 (6.24)	....	10
8	....	....	....	93.76N	93.59 (6.41)	....	10
9	....	....	....	93.59N	93.64 (6.36)	....	10
10	....	....	....	93.64N	93.68 (6.32)	....	10
11	....	....	....	93.68N	93.49 (6.51)	....	10
12	....	....	....	93.49N	93.52 (6.48)	....	10
15	....	....	....	93.52N	93.61 (6.39)	....	10
16	....	....	....	93.61N	93.60 (6.40)	....	10
17	....	....	....	93.60N	93.58 (6.42)	....	10
18	....	....	....	93.58N	93.42 (6.58)	....	10
19	....	....	....	93.42N	93.40 (6.60)	....	10
22	....	....	....	93.40N	93.49 (6.51)	....	10
23	....	....	....	93.49N	93.48 (6.52)	....	10
24	....	....	....	93.48N	93.63 (6.37)	....	10
25	....	....	....	93.63N	93.63 (6.37)	....	10
26	....	....	....	93.63N	93.66 (6.34)	....	10
29	....	....	....	93.66N	93.57 (6.43)	....	10
30	....	....	....	93.57N	93.68 (6.32)	....	10

IN OCTOBER

1	....	....	....	93.68N	93.70 (6.30)	....	10
2	....	....	....	93.70N	93.67 (6.33)	....	10
3	....	....	....	93.67N	93.90 (6.10)	....	10
6	....	....	....	93.90N	93.94 (6.06)	....	10
7	....	....	....	93.94N	93.98 (6.02)	....	10
8	....	....	....	93.98N	93.94 (6.06)	....	10
9	....	....	....	93.94N	93.96 (6.04)	....	10
10	....	....	....	93.96N	93.92 (6.08)	....	10
13	....	....	....	93.92N	93.90 (6.10)	....	10
14	....	....	....	93.90N	93.84 (6.16)	....	10
15	....	....	....	93.84N	93.84 (6.16)	....	10
16	....	....	....	93.84N	93.80 (6.20)	....	10
17	....	....	....	93.80N	93.71 (6.29)	....	10
20	....	....	....	93.71N	93.68 (6.32)	....	10
21	....	....	....	93.68N	93.73 (6.27)	....	10
22	....	....	....	93.73N	93.83 (6.17)	....	10
23	....	....	....	93.83N	93.85 (6.15)	....	10
24	....	....	....	93.85N	93.78 (6.22)	....	10
27	....	....	....	93.78N	93.85 (6.15)	....	10
28	....	....	....	93.85N	93.88 (6.12)	....	10
29	....	....	....	93.88N	93.92 (6.08)	....	10
30	....	....	....	93.92N	94.02 (5.98)	....	10
31	....	....	....	94.02N	94.00 (6.00)	....	10

IN NOVEMBER

3	....	....	....	94.00N	94.03 (5.97)	....	10
4	....	....	....	94.03N	94.03 (5.97)	....	10
5	....	....	....	94.03N	94.02 (5.98)	....	10
6	....	....	....	94.02N	93.97 (6.03)	....	10
7	....	....	....	93.97N	93.91 (6.09)	....	10
10	....	....	....	93.91N	93.90 (6.10)	....	10
11	....	....	....	93.90N	93.92 (6.08)	....	10
12	....	....	....	93.92N	93.96 (6.04)	....	10
13	....	....	....	93.96N	94.01 (5.99)	....	10
14	....	....	....	94.01N	94.05 (5.95)	....	10

(Continued in Next Column)

3-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES
SEPTEMBER 1987 FUTURES CONTRACT

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
17	....	....	....	94.05N	94.09 (5.91)	....	10
18	....	....	....	94.09N	94.03 (5.97)	....	10
19	....	....	....	94.03N	94.16 (5.84)	....	10
20	....	....	....	94.16N	94.14 (5.86)	....	10
21	....	....	....	94.14N	94.16 (5.84)	....	10
24	....	....	....	94.16N	94.17 (5.83)	....	10
25	....	....	....	94.17N	94.15 (5.85)	....	10
26	....	....	....	94.15N	94.19 (5.81)	....	10
27	Exchange Closed; Thanksgiving Day						
28	....	....	....	94.19N	94.20 (5.80)	....	10

IN DECEMBER

1	....	....	....	94.20N	94.19 (5.81)	....	10
2	....	....	....	94.19N	94.25 (5.75)	....	10
3	....	....	....	94.25N	94.23 (5.77)	....	10
4	....	....	....	94.23N	94.28 (5.72)	....	10
5	....	....	....	94.28N	94.20 (5.80)	....	10
8	....	....	....	94.20N	94.25 (5.75)	....	10
9	....	....	....	94.25N	94.28 (5.72)	....	10
10	....	....	....	94.28N	94.29 (5.71)	....	10
11	....	....	....	94.29N	94.23 (5.77)	....	10
12	....	....	....	94.23N	94.25 (5.75)	....	10
15	....	....	....	94.25N	94.21 (5.79)	....	10
16	....	....	....	94.21N	94.21 (5.79)	....	10
17	....	....	....	94.21N	94.25 (5.75)	....	10
18	....	....	....	94.25N	94.26 (5.74)	....	10
19	....	....	....	94.26N	94.28 (5.72)	....	10
22	....	....	....	94.28N	94.28 (5.72)	....	10
23	....	....	....	94.28N	94.30 (5.70)	....	10
24	....	....	....	94.30N	94.32 (5.68)	....	10
25	Exchange Closed; Christmas						
26	....	....	....	94.32N	94.32 (5.68)	....	10
29	....	....	....	94.32N	94.24 (5.76)	....	10
30	....	....	....	94.24N	94.18 (5.82)	....	10
31	....	....	....	94.18N	94.17 (5.83)	....	10

3-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	70	1	....	....	7	Closed	....	....	....
2	2	....	....	....	....	1	3	....	....	....	....	1
3	50	2	48	20	....	4	....	....	....	....	....	....
4	....	....	73	1	....	1	Closed	....	....	....	....	....
5	....	28	1	....	27	1	....	....	1	....	....	....
6	56	5	3	....	20	10	....	....	....	....	....	....
7	31	61	60	1	1	....	1	1	....	....	....	....
8	129	....	....	1	....	....	3	1	....	....	....	....
9	35	....	....	157	45	....	3	....	23	....	....	....
10	43	17	7	....	....	48	....	....	1	....	....	....
11	....	6	16	90	....	....	....	....	....	....	....	1
12	....	44	20	....	5	1	....	1	....	....	....	....
13	93	6	45	....	....	....	....	1	....	....	....	....
14	66	79	2	2	1	....	1	....	....	....	....	....
15	70	....	....	....	....	....	....	....	....	....	....	....
16	132	....	....	51	1	....	....	....	....	....	....	....
17	32	Closed	7	....	....	3	....	....	....	....	....	....
18	....	53	3	3	....	4	....	....	....	....	....	....
19	....	6	46	....	....	....	....	....	2	....	....	....
20	7	49	....	....	6	....	....	2	....	....	....	....
21	86	28	2	....	....	....	....	2	....	2	....	....
22	42	....	....	1	2	....	....	....	....	....	....	....
23	12	....	....	34	3	....	1	....	....	....	....	....
24	16	54	1	2	....	....	3	....	1	....	....	....
25	....	200	5	17	....	....	....	....	....	....	....	Closed
26	....	35	74	....	Closed	1	....	10	....	....	20	....
27	8	33	3	....	6	....	....	3	....	....	Closed	....
28	53	84	Closed	2	6	....	....	12	....	....	....	....
29	54	....	....	....	3	....	....	....	....	....	....	....
30	15	....	....	....	38	2	....	....	....	....	....	....
31	6	....	11	....	....	....	7	....	....	....	....	....
Total	1,038	790	427	452	165	76	22	40	28	2	20	2
Average	47	44	22	30	11	7	3	4	6	2	20	1

3-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	467	162	....	35	34	Closed	24	....	22
2	922	....	....	463	161	161	38	....	28	24	....	22
3	927	891	866	454	....	156	36	....	28	24	22	22
4	....	891	829	455	....	155	Closed	32	28	....	22	22
5	....	897	830	....	186	155	....	32	27	....	22	22
6	947	897	828	....	171	158	....	32	....	24	22	....
7	971	851	785	455	162	....	38	31	....	24	22	....
8	903	....	....	454	162	....	35	32	27	24	....	22
9	877	....	....	302	157	158	36	....	49	24	....	21
10	889	850	768	302	....	112	33	....	47	24	22	21
11	....	853	768	221	....	112	33	32	47	....	22	21
12	....	852	767	....	157	113	....	32	47	....	22	20
13	888	852	782	....	156	113	....	32	....	24	22	....
14	890	892	759	221	157	....	32	32	....	24	22	....
15	943	....	....	221	157	....	32	31	47	24	....	20
16	947	....	....	170	158	53	32	....	47	24	....	20
17	949	Closed	674	169	....	50	32	....	27	24	22	20
18	....	855	673	169	....	38	32	31	27	....	22	20
19	....	854	635	....	158	38	....	31	25	....	22	20
20	942	850	635	....	157	38	....	32	....	24	22	....
21	900	850	631	167	157	....	32	32	....	22	22	....
22	898	....	....	167	157	....	32	32	25	22	....	20
23	883	....	....	167	157	38	33	....	25	22	....	20
24	897	854	617	168	....	38	32	....	25	22	22	20
25	....	859	618	165	....	38	32	32	24	....	22	Closed
26	....	871	548	....	Closed	38	....	22	24	....	22	20
27	902	861	547	....	159	36	....	19	....	22	Closed	....
28	873	869	Closed	162	158	....	32	29	....	22	22	....
29	894	....	....	162	152	....	32	28	24	22	....	20
30	893	....	....	162	161	35	32	....	24	22	....	20
31	892	....	537	....	....	....	34	....	....	22	....	20
Average	910	866	705	266	160	87	34	30	32	23	22	21

3-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES DELIVERY TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	50	....	....	....	....	....	....
17	....	Closed	80	....	....	....	....	....	20	....	....	....
18	....	....	....	....	....	10	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	1	....	....	....	....	....	....
31	....	....	10	....	....	....	....	....	....	....	....	....
Total	....	....	90	....	....	71	....	....	20	....	....	....

1986 3-MONTH DOMESTIC CERTIFICATES OF DEPOSIT
Daily Price Range (Secondary Market; Bid Side)

	JANUARY					FEBRUARY					MARCH				
Date	Open	High	Low	Close	2:00	Open	High	Low	Close	2:00	Open	High	Low	Close	2:00
1	Closed														
2	7.75	7.77	7.75	7.77	7.78										
3	7.83	7.83	7.80	7.80	7.83	7.75	7.75	7.75	7.75	7.75	7.60	7.62	7.59	7.59	7.62
4						7.72	7.75	7.72	7.73	7.75	7.55	7.55	7.50	7.50	7.52
5						7.72	7.74	7.70	7.74	7.73	7.55	7.57	7.55	7.55	7.57
6	7.83	7.85	7.78	7.78	7.85	7.73	7.78	7.73	7.77	7.75	7.40	7.40	7.38	7.38	7.38
7	7.76	7.76	7.74	7.74	7.75	7.90	7.90	7.83	7.81	7.90	7.38	7.38	7.33	7.33	7.37
8	7.75	7.85	7.75	7.85	7.83										
9	7.93	7.95	7.93	7.95	7.95										
10	7.92	8.00	7.90	8.00	7.93	7.85	7.85	7.80	7.80	7.80	7.28	7.28	7.20	7.20	7.25
11						7.78	7.80	7.75	7.78	7.80	7.23	7.24	7.22	7.22	7.24
12						7.80	7.80	7.78	7.78	7.80	7.21	7.23	7.18	7.18	7.23
13	8.00	8.06	8.00	8.06	8.05	7.78	7.80	7.78	7.80	7.80	7.20	7.20	7.20	7.20	7.20
14	8.00	8.01	8.00	8.01	8.00	7.70	7.72	7.70	7.72	7.72	7.18	7.18	7.17	7.17	7.17
15	8.00	8.00	7.90	7.98	7.98										
16	7.90	7.97	7.87	7.87	7.97										
17	7.85	7.90	7.85	7.90	7.85	Closed					7.16	7.20	7.16	7.19	7.20
18						7.67	7.70	7.67	7.70	7.67	7.23	7.23	7.20	7.20	7.20
19						7.75	7.75	7.69	7.73	7.70	7.20	7.20	7.20	7.20	7.20
20	Closed					7.73	7.73	7.70	7.70	7.71	7.20	7.20	7.20	7.20	7.20
21	7.86	7.88	7.86	7.87	7.86	7.70	7.70	7.65	7.65	7.68	7.19	7.20	7.19	7.20	7.19
22	7.88	7.90	7.87	7.87	7.88										
23	7.88	7.88	7.87	7.87	7.88										
24	7.87	7.87	7.82	7.82	7.84	7.68	7.68	7.65	7.66	7.65	7.20	7.20	7.19	7.20	7.20
25						7.66	7.70	7.65	7.67	7.67	7.20	7.20	7.19	7.20	7.19
26						7.68	7.68	7.65	7.65	7.68	7.20	7.20	7.19	7.19	7.19
27	7.83	7.83	7.80	7.83	7.80	7.64	7.64	7.63	7.64	7.64	7.17	7.17	7.14	7.14	7.16
28	7.78	7.80	7.77	7.80	7.80	7.60	7.63	7.60	7.63	7.60	Closed				
29	7.75	7.78	7.74	7.78	7.77										
30	7.76	7.80	7.75	7.80	7.80										
31	7.80	7.80	7.74	7.74	7.75						7.15	7.15	7.07	7.07	7.10

	APRIL					MAY					JUNE				
Date	Open	High	Low	Close	2:00	Open	High	Low	Close	2:00	Open	High	Low	Close	2:00
1	7.03	7.05	7.03	7.05	7.03	6.58	6.60	6.58	6.60	6.60					
2	7.05	7.05	7.05	7.05	7.05	6.60	6.63	6.60	6.61	6.63	6.78	6.88	6.78	6.88	6.87
3	7.02	7.05	7.02	7.05	7.05						6.85	6.93	6.85	6.87	6.87
4	7.03	7.05	7.00	7.00	7.02						6.85	6.98	6.85	6.98	6.95
5						6.60	6.63	6.55	6.55	6.61	6.90	6.95	6.90	6.95	6.95
6						6.55	6.58	6.53	6.53	6.55	6.86	6.86	6.84	6.84	6.84
7	6.90	6.90	6.75	6.75	6.85	6.55	6.55	6.53	6.53	6.55					
8	6.68	6.68	6.62	6.63	6.62	6.50	6.52	6.50	6.50	6.52					
9	6.55	6.60	6.53	6.53	6.60	6.55	6.58	6.55	6.58	6.55	6.83	6.90	6.83	6.90	6.85
10	6.55	6.55	6.53	6.53	6.55						6.87	6.90	6.87	6.90	6.90
11	6.52	6.60	6.52	6.60	6.60						6.86	6.88	6.85	6.88	6.87
12						6.62	6.77	6.62	6.77	6.70	6.85	6.87	6.83	6.85	6.83
13						6.72	6.72	6.64	6.64	6.70	6.83	6.83	6.73	6.75	6.73
14	6.55	6.56	6.53	6.53	6.55	6.62	6.65	6.61	6.63	6.65					
15	6.50	6.55	6.50	6.55	6.50	6.63	6.80	6.63	6.80	6.75					
16	6.45	6.45	6.40	6.40	6.43	6.80	6.80	6.78	6.78	6.80	6.75	6.75	6.72	6.72	6.72
17	6.42	6.43	6.42	6.43	6.43						6.70	6.73	6.70	6.73	6.73
18	6.42	6.45	6.40	6.45	6.40						6.70	6.70	6.68	6.70	6.68
19						6.75	6.82	6.75	6.82	6.80	6.73	6.73	6.72	6.72	6.72
20						6.92	6.92	6.78	6.78	6.80	6.75	6.75	6.70	6.73	6.75
21	6.40	6.45	6.40	6.41	6.43	6.75	6.80	6.75	6.76	6.78					
22	6.43	6.55	6.43	6.55	6.50	6.77	6.78	6.75	6.75	6.75					
23	6.55	6.58	6.55	6.58	6.57	6.73	6.74	6.73	6.74	6.74	6.70	6.74	6.69	6.69	6.70
24	6.55	6.72	6.55	6.72	6.62						6.66	6.67	6.65	6.67	6.65
25	6.60	6.63	6.60	6.63	6.63						6.62	6.65	6.62	6.65	6.65
26						Closed					6.67	6.67	6.65	6.65	6.65
27						6.73	6.73	6.73	6.73	6.73	6.63	6.63	6.62	6.63	6.62
28	6.60	6.60	6.57	6.57	6.58	6.68	6.75	6.68	6.75	6.72					
29	6.57	6.58	6.57	6.58	6.58	6.77	6.85	6.76	6.85	6.78					
30	6.57	6.58	6.55	6.58	6.58	6.85	6.85	6.80	6.80	6.80	6.60	6.60	6.55	6.55	6.55
31															

1986 3-MONTH DOMESTIC CERTIFICATES OF DEPOSIT
Daily Price Range (Secondary Market; Bid Side)

	JULY					AUGUST					SEPTEMBER				
Date	Open	High	Low	Close	2:00	Open	High	Low	Close	2:00	Open	High	Low	Close	2:00
1	...	...	...	...	...	6.25	6.25	6.25	6.25	6.25	Closed				
2	...	6.58	6.52	6.52	6.58	...	...	...	...	...	5.45	5.47	5.44	5.47	5.45
3	6.51	6.51	6.47	6.48	6.48	...	...	...	...	...	5.52	5.55	5.52	5.54	5.55
4	Closed					6.27	6.27	6.25	6.25	6.25	5.55	5.57	5.55	5.57	5.55
5	...	...	...	...	...	6.25	6.25	6.22	6.22	6.25	5.57	5.65	5.57	5.63	5.63
6	...	...	...	...	...	6.23	6.23	6.23	6.23	6.23	...	...	...	...	...
7	6.47	6.50	6.45	6.45	6.50	6.25	6.25	6.22	6.23	6.22	...	...	...	...	...
8	6.50	6.52	6.50	6.52	6.52	6.22	6.22	6.20	6.21	6.20	5.75	5.75	5.75	5.75	5.75
9	6.48	6.48	6.48	6.48	6.48	...	...	...	...	...	5.75	5.75	5.73	5.73	5.74
10	6.48	6.50	6.38	6.38	6.48	...	...	...	...	...	5.73	5.73	5.70	5.72	5.71
11	6.42	6.42	6.37	6.37	6.37	6.20	6.20	6.15	6.15	6.20	5.76	5.80	5.76	5.80	5.77
12	...	...	...	...	...	6.10	6.12	6.10	6.12	6.10	5.77	5.77	5.76	5.76	5.76
13	...	...	...	...	...	6.07	6.07	6.02	6.02	6.02	...	...	...	...	...
14	6.38	6.38	6.35	6.37	6.37	5.98	6.00	5.98	6.00	6.00	...	...	...	...	...
15	6.35	6.35	6.35	6.35	6.35	6.00	6.02	6.00	6.00	6.00	5.75	5.77	5.75	5.77	5.75
16	6.35	6.35	6.35	6.35	6.35	...	...	...	...	...	5.77	5.77	5.76	5.76	5.77
17	6.35	6.37	6.35	6.37	6.35	...	...	...	...	...	5.75	5.79	5.77	5.75	5.78
18	6.35	6.35	6.30	6.31	6.32	6.00	6.03	6.00	6.00	6.02	5.75	5.85	5.75	5.85	5.80
19	...	...	...	...	...	5.96	5.97	5.93	5.95	5.95	5.85	5.88	5.85	5.85	5.85
20	...	...	...	...	...	5.90	5.92	5.78	5.78	5.90	...	...	...	...	...
21	6.31	6.31	6.29	6.29	6.30	5.70	5.70	5.68	5.70	5.68	...	...	...	...	...
22	6.30	6.32	6.30	6.32	6.30	5.65	5.70	5.65	5.70	5.70	5.85	5.85	5.85	5.85	5.85
23	6.38	6.38	6.32	6.32	6.35	...	...	...	...	...	5.85	5.85	5.84	5.84	5.84
24	6.32	6.32	6.31	6.31	6.32	...	...	...	...	...	5.85	5.85	5.82	5.83	5.83
25	6.32	6.33	6.32	6.33	6.32	5.72	5.72	5.67	5.67	5.70	5.78	5.80	5.77	5.77	5.80
26	...	...	...	...	...	5.64	5.64	5.60	5.60	5.63	5.84	5.84	5.78	5.78	5.82
27	...	...	...	...	...	5.58	5.58	5.58	5.58	5.58	...	...	...	...	...
28	6.33	6.35	6.33	6.33	6.35	5.58	5.58	5.56	5.57	5.57	...	...	...	...	...
29	6.35	6.36	6.32	6.32	6.34	5.48	5.52	5.47	5.47	5.52	5.83	5.86	5.83	5.84	5.85
30	6.32	6.32	6.32	6.32	6.32	...	...	...	...	...	5.85	5.85	5.83	5.83	5.85
31	6.30	6.30	6.26	6.26	6.28	...	...	...	...	...	...	...	...	...	...

	OCTOBER					NOVEMBER					DECEMBER				
Date	Open	High	Low	Close	2:00	Open	High	Low	Close	2:00	Open	High	Low	Close	2:00
1	5.80	5.80	5.80	5.80	5.80	...	...	...	...	...	5.87	5.87	5.83	5.83	5.86
2	5.82	5.82	5.81	5.81	5.81	...	...	...	...	...	5.90	5.90	5.90	5.90	5.90
3	5.70	5.75	5.65	5.65	5.75	5.65	5.70	5.65	5.65	5.70	5.80	5.90	5.80	5.88	5.85
4	...	...	...	...	...	5.68	5.72	5.68	5.72	5.72	5.85	5.85	5.85	5.85	5.85
5	...	...	...	...	...	5.70	5.72	5.70	5.70	5.72	5.82	5.87	5.82	5.87	5.87
6	5.60	5.63	5.60	5.60	5.62	5.70	5.80	5.70	5.75	5.80	...	...	...	...	...
7	5.62	5.63	5.60	5.60	5.62	5.80	5.85	5.80	5.85	5.84	...	...	...	...	...
8	5.62	5.64	5.60	5.62	5.60	...	...	...	...	...	5.85	5.90	5.85	5.90	5.90
9	5.62	5.65	5.62	5.64	5.63	...	...	...	...	...	5.90	5.93	5.90	5.93	5.93
10	5.64	5.68	5.64	5.67	5.68	5.83	5.87	5.83	5.87	5.87	5.90	5.95	5.88	5.95	5.88
11	...	...	...	...	...	Closed					5.90	5.95	5.90	5.95	5.95
12	...	...	...	...	...	5.80	5.85	5.80	5.85	5.82	5.95	6.00	5.95	5.98	5.98
13	Closed					5.82	5.85	5.82	5.82	5.84	...	...	...	...	...
14	5.65	5.68	5.65	5.67	5.65	5.83	5.86	5.80	5.80	5.85	...	...	...	...	...
15	5.68	5.75	5.68	5.75	5.75	...	...	...	...	...	6.05	6.05	6.03	6.05	6.05
16	5.72	5.76	5.72	5.75	5.76	...	...	...	...	...	6.15	6.15	6.00	6.00	6.05
17	5.78	5.85	5.78	5.85	5.85	5.78	5.85	5.78	5.83	5.85	6.05	6.20	6.05	6.20	6.20
18	...	...	...	...	...	5.80	5.85	5.80	5.85	5.83	6.00	6.22	6.00	6.22	6.22
19	...	...	...	...	...	5.83	5.85	5.77	5.77	5.85	6.18	6.35	6.18	6.30	6.35
20	5.85	5.87	5.85	5.87	5.87	5.77	5.80	5.77	5.80	5.80	...	...	...	...	...
21	5.82	5.84	5.82	5.84	5.83	5.78	5.82	5.78	5.80	5.80	...	...	...	...	...
22	5.85	5.85	5.80	5.80	5.82	...	...	...	...	...	6.50	6.70	6.45	6.70	6.70
23	5.80	5.80	5.77	5.78	5.78	...	...	...	...	...	6.35	6.45	6.35	6.45	6.45
24	5.80	5.80	5.78	5.80	5.79	5.80	5.80	5.80	5.80	5.80	6.20	6.40	6.20	6.40	6.40
25	...	...	...	...	...	5.75	5.80	5.75	5.80	5.75	Closed				
26	...	...	...	...	...	5.80	5.83	5.80	5.83	5.80	6.40	6.45	6.40	6.45	6.45
27	5.79	5.80	5.77	5.77	5.78	Closed					...	...	...	...	...
28	5.75	5.75	5.74	5.74	5.75	5.80	5.81	5.80	5.81	5.81	...	...	...	...	...
29	5.74	5.74	5.74	5.74	5.74	...	...	...	...	...	6.25	6.40	6.25	6.40	6.30
30	5.67	5.67	5.65	5.66	5.67	...	...	...	...	...	6.50	6.55	6.10	6.10	6.55
31	5.65	5.70	5.65	5.70	5.68	...	...	...	...	...	6.00	6.00	6.00	6.00	6.00

90 DAY U.S. TREASURY BILL FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: New Year's Day						
2..	93.20@.21	93.21	93.15	93.17@.18	93.18 (6.82)	2636	25742
3..	93.15@.14	93.18	93.12	93.14@.15	93.15 (6.85)	3397	25973
6..	93.13@.14	93.18	93.13	93.14	93.14 (6.86)	2261	26260
7..	93.17@.16	93.23	93.16	93.22@.23	93.22 (6.78)	3604	26079
8..	93.23@.24	93.25	92.96	92.96@.98	92.97 (7.03)	9934	26482
9..	92.93@.94	92.98	92.88	92.94@.95	92.95 (7.05)	11301	27231
10..	92.93	92.98	92.92	92.92	92.92 (7.08)	4308	27490
13..	92.86@.85	92.91	92.84	92.86@.87	92.87 (7.13)	7331	27590
14..	92.90@.89	92.91	92.86	92.90@.91	92.90 (7.10)	5047	27923
15..	92.92@.93	93.07	92.90	92.97@.96	92.96 (7.04)	7712	28580
16..	93.01@.02	93.04	92.91	93.00	93.00 (7.00)	5387	28675
17..	93.03	93.06	93.01	93.03@.04	93.03 (6.97)	5229	28850
20..	92.92@.91	93.00	92.91	92.99@93.00	93.00 (7.00)	1372	29046
21..	93.04	93.16	93.03	93.16@.15	93.15 (6.85)	12067	29450
22..	93.12@.11	93.18	93.08	93.10@.12	93.11 (6.89)	11927	28432
23..	93.14	93.17	93.11	93.15@.16	93.15 (6.85)	6903	28533
24..	93.14@.16	93.21	93.12	93.16@.15	93.15 (6.85)	8741	27380
27..	93.18@.19	93.21	93.16	93.20	93.20 (6.80)	5062	26826
28..	93.23@.25	93.25	93.18	93.21	93.21 (6.79)	4891	26178
29..	93.23	93.26	93.06	93.13@.12	93.13 (6.87)	7924	24705
30..	93.11@.12	93.19	93.09	93.12@.11	93.12 (6.88)	6082	24852
31..	93.11	93.25	93.09	93.19@.20	93.20 (6.80)	7081	23807

IN FEBRUARY

3..	93.20	93.22	93.17	93.19@.20	93.20 (6.80)	3700	24151
4..	93.23@.24	93.28	93.19	93.24@.23	93.23 (6.77)	6691	24389
5..	93.23	93.27	93.18	93.18@.19	93.19 (6.81)	6698	24134
6..	93.21	93.21	93.07	93.10@.11	93.11 (6.89)	6048	23174
7..	93.11@.10	93.11	92.93	93.00@92.96	92.98 (7.02)	8996	22230
10..	92.98@.99	93.01	92.94	92.99@93.00	92.99 (7.01)	4454	21209
11..	93.01@.02	93.08	93.00	93.06@.07	93.06 (6.94)	6537	22096
12..	93.05@.04	93.06	93.01	93.06	93.06 (6.94)	3900	21000
13..	93.08	93.10	93.05	93.07@.06	93.06 (6.94)	2182	20825
14..	93.11@.12	93.16	93.09	93.15@.16	93.15 (6.85)	6329	19326
17..	Exchange Closed: President's Day						
18..	93.19@.21	93.21	93.12	93.18@.17	93.17 (6.83)	4288	18549
19..	93.11	93.15	93.03	93.05@.04	93.05 (6.95)	4817	18255
20..	93.07	93.09	92.96	93.00@.01	93.01 (6.99)	6246	17060
21..	93.02@.01	93.23	93.01	93.19@.23	93.21 (6.79)	5992	17401
24..	93.17@.15	93.23	93.13	93.16@.15	93.16 (6.84)	6416	16493
25..	93.16	93.17	93.05	93.07@.06	93.07 (6.93)	5227	15105
26..	93.05@.04	93.06	93.01	93.04@.05	93.05 (6.95)	2702	13721
27..	93.08	93.12	93.06	93.12@.11	93.11 (6.89)	3615	12288
28..	93.09	93.16	93.07	93.09@.10	93.10 (6.90)	3283	11210

IN MARCH

3..	93.10	93.15	93.08	93.13@.14	93.14 (6.86)	2362	10367
4..	93.16	93.26	93.16	93.19@.21	93.20 (6.80)	4530	9823
5..	93.15	93.20	93.15	93.19@.20	93.20 (6.80)	2608	8856
6..	93.26	93.39	93.26	93.38B@.39	93.39 (6.61)	2591	8068
7..	93.40@.42	93.43	93.38	93.40	93.40 (6.60)	2141	7015
10..	93.39@.41	93.45	93.39	93.42	93.42 (6.58)	1593	6302
11..	93.42	93.46	93.42	93.42	93.42 (6.58)	3642	4155
12..	93.41@.43	93.43	93.36	93.36	93.36 (6.64)	1557	3310
13..	....	....	....	....	....	39	....

JUNE 1986 FUTURES CONTRACT

IN JANUARY 1986

1..	Exchange Closed: New Year's Day						
2..	93.15	93.15	93.08	93.10B	93.10 (6.90)	436	5097
3..	93.08	93.09	93.04	93.04@.07	93.06 (6.94)	515	5315
6..	93.03	93.08	93.03	93.04	93.04 (6.96)	239	5394
7..	93.08	93.15	93.07	93.14B@.15	93.14 (6.86)	611	5599
8..	93.17	93.18	92.86	92.87	92.87 (7.13)	1215	5846
9..	92.82	92.84B	92.73	92.79@.77	92.78 (7.22)	1562	5743
10..	92.76	92.81	92.74	92.75	92.75 (7.25)	550	5873
13..	92.66	92.69	92.63	92.64@.65B	92.65 (7.35)	2212	6213
14..	92.67@.68	92.73	92.67	92.71	92.71 (7.29)	872	6239
15..	92.75	92.91	92.74	92.80	92.80 (7.20)	1274	6537
16..	92.88	92.93	92.77A	92.85	92.85 (7.15)	1151	6884
17..	92.89	92.93	92.85	92.89@.90	92.89 (7.11)	1701	7116
20..	92.76	92.81	92.75	92.80@.81B	92.81 (7.19)	382	6889
21..	92.86	93.00	92.86	92.96@.97	92.96 (7.04)	1924	7660
22..	92.92	93.02	92.91	92.93	92.93 (7.07)	2235	8203
23..	92.98@.99	93.02	92.95	93.02	93.02 (6.98)	1919	8474
24..	93.06	93.10	92.99	93.05	93.05 (6.95)	1731	8873
27..	93.09	93.12	93.06	93.11	93.11 (6.89)	1422	8998
28..	93.15@.16	93.17	93.09	93.14	93.13 (6.87)	1662	9297
29..	93.15	93.17	93.01	93.06@.05	93.06 (6.94)	2458	9953
30..	93.04@.05	93.13	93.03	93.04	93.04 (6.96)	2184	10769
31..	93.05	93.18	93.01	93.12@.13	93.13 (6.87)	1926	10895

90 DAY U.S. TREASURY BILL FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
3..	93.15@.14	93.15	93.10	93.13	93.14 (6.86)	1437	11019
4..	93.20	93.27	93.17	93.20	93.20 (6.80)	2704	11974
5..	93.24	93.31	93.18	93.19@.18	93.19 (6.81)	4373	13232
6..	93.23	93.23	93.09	93.12@.13	93.13 (6.87)	3614	14234
7..	93.11	93.11	92.93	93.01@92.99	92.99 (7.01)	7379	15560
10..	93.02	93.03B	92.95	93.01@.02	93.01 (6.99)	4994	16680
11..	93.03@.04	93.11	93.03	93.08	93.08 (6.92)	4677	17023
12..	93.09@.07	93.09	93.05	93.09	93.09 (6.91)	2127	17405
13..	93.09@.08	93.15	93.08	93.11	93.11 (6.89)	1919	17555
14..	93.16@.17	93.24	93.16	93.23@.24	93.23 (6.77)	4600	18857
17..	Exchange Closed: President's Day						
18..	93.31	93.31	93.24	93.28@.27	93.27 (6.73)	5310	19613
19..	93.19@.18	93.27	93.14	93.17	93.17 (6.83)	6072	20561
20..	93.18@.17	93.21	93.09	93.16	93.16 (6.84)	6176	21473
21..	93.18@.19	93.32	93.18	93.32@.31	93.32 (6.68)	8043	23655
24..	93.34@.32	93.42	93.28	93.35@.34	93.34 (6.66)	10533	25331
25..	93.32@.31	93.35	93.27	93.28@.29	93.29 (6.71)	6798	25794
26..	93.27	93.30	93.22	93.28@.29	93.29 (6.71)	6313	26719
27..	93.34@.33	93.40	93.31	93.40@.39	93.39 (6.61)	10921	29304
28..	93.39@.40	93.53	93.35	93.39@.40	93.39 (6.61)	11725	31052

IN MARCH

3..	93.42@.43	93.47	93.38	93.47@.46	93.46 (6.54)	5825	32496
4..	93.55@.60	93.66	93.49	93.59@.60	93.59 (6.41)	12750	35418
5..	93.54@.53	93.56	93.46	93.51@.52	93.52 (6.48)	7088	36252
6..	93.69@.67	93.72	93.61	93.67@.68	93.67 (6.33)	8393	37932
7..	93.70@.71	93.73	93.62	93.69@.70	93.69 (6.31)	8621	38229
10..	93.73@.71	93.78	93.71	93.74@.75	93.74 (6.26)	5044	38142
11..	93.77@.78	93.79	93.74	93.77@.76	93.76 (6.24)	4563	38425
12..	93.76@.75	93.79	93.71	93.73@.72	93.73 (6.27)	4888	38256
13..	93.72@.71	93.74	93.68	93.73	93.73 (6.27)	4420	38549
14..	93.73@.74	93.85	93.73	93.81@.80	93.80 (6.20)	5435	39581
17..	93.84@.85	93.86	93.73	93.75	93.75 (6.25)	3998	38963
18..	93.70@.67	93.75	93.65	93.71@.72	93.72 (6.28)	6030	37661
19..	93.71@.72	93.75	93.70	93.75@.74	93.74 (6.26)	2105	37509
20..	93.75@.77	93.81	93.75	93.80@.81	93.80 (6.20)	3348	37864
21..	93.82@.83	93.87	93.81	93.82@.83	93.82 (6.18)	4853	38406
24..	93.85	93.89	93.84	93.87	93.87 (6.13)	4028	38369
25..	93.89@.90	93.93	93.87	93.88@.89	93.89 (6.11)	6356	38975
26..	93.89	93.90	93.87	93.90	93.90 (6.10)	2851	38934
27..	93.95@.96	94.02	93.94	94.01@.02	94.01 (5.99)	6287	38926
28..	Exchange Closed: Good Friday						
31..	94.01	94.07	94.00	94.07	94.07 (5.93)	4215	39507

IN APRIL

1..	94.12	94.16	94.04	94.06	94.06 (5.94)	6965	38947
2..	94.00@93.99	94.08	93.97	94.07@.08	94.07 (5.93)	7764	38618
3..	94.07	94.13	94.01	94.04@.01	94.03 (5.97)	4731	37908
4..	94.04@.06	94.22	94.02	94.21@.19	94.20 (5.80)	10828	38710
7..	94.19@.18	94.27	94.18	94.22@.23	94.22 (5.78)	6077	39108
8..	94.29	94.36	94.28	94.34@.35	94.35 (5.65)	10586	42042
9..	94.39@.38	94.44	94.35	94.42@.43	94.42 (5.58)	9270	41219
10..	94.39@.37	94.47	94.36	94.43	94.43 (5.57)	5306	40292
11..	94.44@.45	94.48	94.38	94.41@.42	94.42 (5.58)	4952	40155
14..	94.43@.44	94.49	94.43	94.49	94.49 (5.51)	4567	39487
15..	94.48@.49	94.56	94.48	94.48@.49	94.49 (5.51)	6283	40132
16..	94.56@.57	94.71	94.56	94.69@.70	94.69 (5.31)	8418	41392
17..	94.70	94.70	94.54	94.64@.63	94.64 (5.36)	9022	42053
18..	94.63	94.69	94.58	94.58	94.58 (5.42)	3585	41339
21..	94.54@.55	94.56	94.48	94.51@.50	94.51 (5.49)	5613	41360
22..	94.48@.49	94.55	94.33	94.34@.33	94.34 (5.66)	11700	37351
23..	94.28@.25	94.30	94.18	94.22@.21	94.22 (5.78)	10764	36355
24..	94.24	94.26	94.04	94.06@.04	94.05 (5.95)	13594	35970
25..	94.08	94.13	93.96	93.98@.97	93.98 (6.02)	6986	34672
28..	93.99@94.00	94.14	93.99	94.14	94.14 (5.86)	6451	34117
29..	94.19@.20	94.20	94.08	94.12@.13	94.13 (5.87)	6193	33128
30..	94.13	94.15	94.08	94.11@.10	94.11 (5.89)	5149	32302

IN MAY

1..	94.09	94.11	94.05	94.05@.06	94.06 (5.94)	3918	31456
2..	94.05@.03	94.07	93.99	94.07@.06	94.06 (5.94)	5911	30200
5..	94.06@.07	94.15	94.06	94.14@.15	94.15 (5.85)	3299	29735
6..	94.12	94.16	94.09	94.13@.12	94.13 (5.87)	4057	29069
7..	94.11@.10	94.15	94.05	94.15@.14	94.14 (5.86)	4750	28448
8..	94.16@.17	94.20	94.15	94.17@.18	94.17 (5.83)	2726	28062
9..	94.08@.05	94.13	94.02	94.06@.05	94.06 (5.94)	4527	27531
12..	94.00@93.98	94.00	93.95	93.95@.96	93.96 (6.04)	3564	27276
13..	93.90@.91	94.00	93.87	93.98@.97	93.97 (6.03)	4933	27322
14..	93.98	94.03	93.93	93.95	93.95 (6.05)	2315	26505
15..	93.94	93.94	93.79	93.81@.82	93.82 (6.18)	8954	24724
16..	93.78	93.82B	93.70	93.74@.75	93.75 (6.25)	4728	23492
19..	93.79@.80	93.83	93.76	93.77@.76	93.76 (6.24)	3250	22674
20..	93.74	93.82	93.69	93.81@.82	93.81 (6.19)	4334	21465

(Continued in Next Column)

90 DAY U.S. TREASURY BILL FUTURES PRICES

JUNE 1986 FUTURES CONTRACT

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
21	93.82@.83	93.86	93.78	93.80@.81	93.81 (6.19)	3626	18898
22	93.81	93.87	93.81	93.84@.85	93.84 (6.16)	2561	17851
23	93.87	93.89	93.84	93.87@.89	93.88 (6.12)	1470	17386
26	Exchange Closed: Memorial Day						
27	93.91	93.94	93.88	93.90	93.90 (6.10)	1497	16435
28	93.88@.91	93.91	93.82	93.82@.83	93.83 (6.17)	3019	15076
29	93.84	93.84	93.72	93.73@.74	93.74 (6.26)	4611	13179
30	93.72	93.75	93.68	93.71@.70	93.71 (6.29)	3807	11959

IN JUNE

2	93.72@.73	93.74	93.60	93.61	93.61 (6.39)	6591	8568
3	93.64	93.65	93.56	93.61@.62	93.61 (6.39)	4266	6584
4	93.62@.61	93.62	93.48	93.48@.49	93.49 (6.51)	2685	5219
5	....	....	....	....	....	258	....
6	....	....	....	....	....	6	....
9	....	....	....	....	....	1	....

SEPTEMBER 1986 FUTURES CONTRACT

IN JANUARY 1986

1	Exchange Closed: New Year's Day						
2	92.93	92.97	92.91A	92.93	92.93 (7.07)	40	1582
3	92.90	92.91	92.86	92.89B@.91	92.89 (7.11)	89	1583
6	92.88	92.91	92.87A	92.91	92.87 (7.13)	35	1589
7	92.91	92.98	92.91	92.97B@.98	92.98 (7.02)	217	1677
8	93.00	93.01B	92.73	92.73	92.73 (7.27)	152	1676
9	92.63	92.66B	92.59	92.59	92.64 (7.36)	114	1672
10	92.59	92.62	92.58	92.58	92.58 (7.42)	93	1683
13	92.50	92.50	92.43	92.44@.45B	92.45 (7.55)	124	1687
14	92.47	92.52	92.47	92.51	92.51 (7.49)	175	1716
15	92.55	92.72	92.53	92.60	92.60 (7.40)	168	1764
16	92.70	92.72B	92.57A	92.63	92.63 (7.37)	161	1736
17	92.66	92.70	92.64A	92.67	92.67 (7.33)	33	1722
20	92.52	92.59B	92.52	92.59B	92.59 (7.41)	175	1741
21	92.64	92.75	92.64	92.74A	92.74 (7.26)	360	1834
22	92.70	92.79B	92.69A	92.74	92.73 (7.27)	323	1914
23	92.79@.80	92.83B	92.76A	92.83B	92.83 (7.17)	166	1914
24	92.85	92.87	92.80	92.85B	92.85 (7.15)	134	1872
27	92.91	92.92	92.88A	92.92	92.93 (7.07)	112	1869
28	92.99	92.99	92.92	92.96	92.97 (7.03)	139	1874
29	93.01	93.03	92.85	92.92	92.90 (7.10)	231	1860
30	92.92	92.98B	92.88A	92.89A	92.89 (7.11)	269	1978
31	92.87	93.01	92.87	92.96B	92.96 (7.04)	59	1938

IN FEBRUARY

3	92.96	93.00B	92.95A	92.99	92.99 (7.01)	29	1950
4	93.10	93.13	93.04A	93.08	93.08 (6.92)	419	2152
5	93.14	93.18	93.05A	93.05A	93.05 (6.95)	98	2132
6	93.07	93.07	92.94	92.99B	92.99 (7.01)	167	2169
7	92.80	92.90B	92.80	92.86	92.87 (7.13)	180	2110
10	92.91	92.92B	92.82	92.90	92.90 (7.10)	518	2444
11	92.95	92.98B	92.94	92.97B	92.97 (7.03)	50	2460
12	92.96	92.98B	92.94	92.98B	92.98 (7.02)	53	2463
13	93.03	93.03	92.97A	92.99	92.99 (7.01)	19	2451
14	93.04	93.11	93.04	93.10	93.11 (6.89)	105	2499
17	Exchange Closed: President's Day						
18	93.19	93.20	93.12	93.16B	93.16 (6.84)	323	2534
19	93.05	93.14B	93.05	93.09	93.08 (6.92)	142	2533
20	93.08	93.09	93.01	93.07	93.08 (6.92)	176	2545
21	93.10	93.24	93.10	93.24	93.24 (6.76)	688	2739
24	93.27	93.34	93.20	93.27A	93.27 (6.73)	445	2885
25	93.24	93.26B	93.21	93.23A	93.23 (6.77)	302	3130
26	93.15	93.24	93.15	93.23	93.23 (6.77)	502	3193
27	93.27	93.34	93.27	93.34	93.34 (6.66)	882	3403
28	93.37	93.54	93.32	93.39	93.39 (6.61)	648	3416

IN MARCH

3	93.42	93.50B	93.40A	93.50B	93.50 (6.50)	531	3537
4	93.59@.60	93.70	93.55A	93.61B@.62	93.62 (6.38)	927	3817
5	93.58	93.59	93.44	93.49	93.49 (6.51)	546	3965
6	93.70	93.70	93.59	93.64	93.64 (6.36)	1022	4333
7	93.66	93.67	93.59A	93.64	93.63 (6.37)	642	4417
10	93.67	93.76	93.67	93.75	93.75 (6.25)	384	4339
11	93.79	93.80	93.76	93.78@.77	93.77 (6.23)	711	4593
12	93.77	93.80	93.72	93.74	93.74 (6.26)	719	4591
13	93.71	93.74	93.68	93.74	93.73 (6.27)	494	4673
14	93.76	93.86	93.76	93.81B	93.81 (6.19)	582	4740
17	93.86	93.87	93.74	93.74	93.74 (6.26)	795	5015
18	93.64	93.75	93.64	93.72	93.72 (6.28)	439	4972
19	93.72	93.74	93.71	93.73	93.73 (6.27)	193	5002
20	93.76	93.82	93.76	93.81	93.81 (6.19)	435	5288
21	93.84	93.89	93.82	93.82	93.82 (6.18)	633	5468
24	93.84	93.91	93.84	93.91	93.91 (6.09)	711	5844

(Continued in Next Column)

90 DAY U.S. TREASURY BILL FUTURES PRICES

SEPTEMBER 1986 FUTURES CONTRACT

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
25	93.91	93.96	93.90	93.92	93.92 (6.08)	1057	6087
26	93.92	93.94	93.91	93.94	93.94 (6.06)	344	6193
27	94.00	94.11	93.98	94.09	94.09 (5.91)	1356	6375
28	Exchange Closed: Good Friday						
31	94.09	94.16	94.08A	94.16	94.16 (5.84)	457	6368

IN APRIL

1	94.20@.21	94.30	94.16	94.16	94.16 (5.84)	1716	6568
2	94.09	94.18	94.05	94.16@.17	94.17 (5.83)	952	6561
3	94.19	94.24	94.13	94.15@.13	94.14 (5.86)	540	6512
4	94.13	94.31	94.13	94.31@.30	94.30 (5.70)	2008	7078
7	94.28	94.36	94.27	94.33@.32A	94.32 (5.68)	1268	7222
8	94.41@.40	94.48	94.40	94.48@.47	94.48 (5.52)	1903	7694
9	94.52@.51	94.58	94.49	94.56	94.56 (5.44)	1570	7680
10	94.53	94.58	94.48	94.55	94.55 (5.45)	827	7703
11	94.56	94.62	94.51	94.53B@.54	94.53 (5.47)	793	7732
14	94.55	94.68	94.55	94.68	94.68 (5.32)	1481	8104
15	94.67	94.72	94.65	94.65@.66	94.66 (5.34)	1131	8146
16	94.75	94.86	94.75	94.84@.85	94.84 (5.16)	1651	8751
17	94.85@.84	94.85	94.69	94.74	94.74 (5.26)	1758	8910
18	94.74	94.80	94.71	94.71	94.71 (5.29)	787	8923
21	94.68@.69	94.71	94.57	94.61	94.61 (5.39)	2057	8611
22	94.60	94.65	94.42	94.42@.43	94.43 (5.57)	2341	8990
23	94.37@.35	94.39	94.26	94.31@.30	94.30 (5.70)	2931	9443
24	94.32@.33	94.34	94.14	94.14	94.14 (5.86)	3125	9374
25	94.17	94.23	94.05	94.07@.06	94.07 (5.93)	2127	9413
28	94.08	94.25	94.08	94.23@.24	94.23 (5.77)	1649	9583
29	94.26	94.31	94.21	94.25@.26	94.25 (5.75)	1983	9838
30	94.26	94.31	94.23	94.29	94.29 (5.71)	1967	9991

IN MAY

1	94.25	94.27	94.21	94.25@.23	94.24 (5.76)	1899	10703
2	94.24	94.25	94.16	94.21@.20	94.21 (5.79)	2717	10444
5	94.22@.23	94.36	94.22	94.35@.36	94.35 (5.65)	1785	10521
6	94.34@.32	94.38	94.32	94.34@.33	94.34 (5.66)	3252	10838
7	94.34@.32	94.37	94.27	94.37@.36	94.36 (5.64)	2180	11049
8	94.36	94.43	94.36	94.40	94.40 (5.60)	2815	11774
9	94.32@.29	94.32	94.22	94.27@.26	94.27 (5.73)	3965	11625
12	94.20	94.21	94.12	94.13@.12	94.13 (5.87)	2542	11441
13	94.05@.06	94.21	94.02	94.18@.17	94.17 (5.83)	3552	12446
14	94.21@.22	94.26	94.12	94.13	94.13 (5.87)	3548	12342
15	94.12	94.14	93.94	93.98@.95	93.97 (6.03)	4929	12159
16	93.91@.90	93.96	93.83	93.84@.85	93.85 (6.15)	5098	13444
19	93.87@.88	93.95	93.78	93.80	93.80 (6.20)	4366	14207
20	93.77	93.91	93.71	93.90	93.90 (6.10)	7027	15910
21	93.93@.94	93.96	93.86	93.90@.92	93.91 (6.09)	5568	16379
22	93.92@.93	93.97	93.87	93.91@.90	93.90 (6.10)	3172	17204
23	93.96@.97	93.97	93.92	93.95@.96	93.95 (6.05)	1290	17426
26	Exchange Closed: Memorial Day						
27	94.02@.03	94.06	93.99	94.02	94.02 (5.98)	2785	18134
28	94.03@.04	94.04	93.92	93.94@.93	93.94 (6.06)	4157	18735
29	93.94@.93	93.94	93.78	93.78@.79	93.79 (6.21)	4544	19285
30	93.77@.78	93.84	93.75	93.76@.77	93.77 (6.23)	5182	20791

IN JUNE

2	93.76@.77	93.79	93.56	93.56@.57	93.57 (6.43)	6582	22971
3	93.59@.60	93.65	93.52	93.64@.65	93.64 (6.36)	5880	24000
4	93.66@.68	93.70	93.48	93.53@.52	93.53 (6.47)	7089	24660
5	93.56@.57	93.68	93.56	93.60	93.60 (6.40)	7301	25164
6	93.63@.65	93.92	93.63	93.90@.92	93.91 (6.09)	6441	25963
9	93.94@.93	93.94	93.73	93.76@.75	93.76 (6.24)	8049	26260
10	93.80@.79	93.81	93.73	93.81@.80	93.80 (6.20)	6826	25639
11	93.81	93.81	93.67	93.79@.80	93.80 (6.20)	7099	25766
12	93.79@.78	93.93	93.78	93.83@.84	93.83 (6.17)	5771	25907
13	93.85@.86	94.16	93.82	94.12@.16	94.14 (5.86)	11065	26430
16	94.15@.14	94.21	94.11	94.17@.21	94.19 (5.81)	10406	26174
17	94.20@.18	94.27	94.15	94.22@.21	94.21 (5.79)	5490	26325
18	94.26@.25	94.27	94.17	94.25@.24	94.24 (5.76)	5000	26985
19	94.22	94.23	94.13	94.15@.16	94.16 (5.84)	5185	27188
20	94.14@.13	94.22	94.10	94.21@.22	94.21 (5.79)	4251	27391
23	94.21@.20	94.24	94.18	94.22@.21	94.21 (5.79)	2731	27679
24	94.23@.22	94.29	94.22	94.25	94.25 (5.75)	3942	28178
25	94.29@.30	94.33	94.25	94.27@.28	94.27 (5.73)	3869	28375
26	94.24@.23	94.30	94.22	94.28	94.28 (5.72)	1732	28116
27	94.31	94.36	94.29	94.35@.36	94.35 (5.65)	2161	28309
30	94.40	94.43	94.36	94.41@.42	94.41 (5.59)	2724	28433

IN JULY

1	94.47@.48	94.48	94.36	94.37	94.37 (5.63)	3598	28418
2	94.36@.37	94.40	94.32	94.39@.40	94.39 (5.61)	1912	28218
3	94.38	94.51	94.38	94.51@.50	94.50 (5.50)	2735	28032
4	Exchange Closed: Independence Day						
7	94.50	94.51	94.45	94.46@.45	94.46 (5.54)	2443	28014

(Continued in Next Column)

90 DAY U.S. TREASURY BILL FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
8	94.44	94.44	94.26	94.31@.30	94.31 (5.69)	5444	27434
9	94.31@.32	94.42	94.30	94.40@.41	94.40 (5.60)	4888	27710
10	94.40	94.44	94.36	94.40@.39	94.40 (5.60)	3375	27521
11	94.43@.44	94.52	94.43	94.48@.49	94.48 (5.52)	4562	27205
14	94.47	94.54	94.45	94.54@.53	94.53 (5.47)	3488	28335
15	94.54@.55	94.57	94.50	94.54@.55	94.54 (5.46)	3945	27884
16	94.52@.53	94.55	94.49	94.49@.50	94.50 (5.50)	3810	27992
17	94.50	94.53	94.45	94.52	94.52 (5.48)	4093	28697
18	94.50	94.58	94.47	94.54@.56	94.55 (5.45)	2998	28817
21	94.61@.62	94.62	94.53	94.54@.53	94.54 (5.46)	2479	29020
22	94.50@.51	94.52	94.45	94.48@.47	94.48 (5.52)	4078	28846
23	94.42@.40	94.42	94.34	94.35@.36	94.36 (5.64)	4800	28551
24	94.37	94.39	94.30	94.32@.31	94.32 (5.68)	3794	27917
25	94.33	94.36	94.31	94.33	94.33 (5.67)	2013	27431
28	94.25@.26	94.30	94.22	94.22@.23	94.23 (5.77)	6680	27356
29	94.24	94.30	94.23	94.29@.30	94.29 (5.71)	4987	27808
30	94.29	94.34	94.28	94.32@.33	94.32 (5.68)	3586	26880
31	94.38@.37	94.47	94.34	94.47@.45	94.46 (5.54)	6063	26188

IN AUGUST

1	94.50@.51	94.52	94.39	94.44	94.44 (5.56)	3658	26093
4	94.43	94.49	94.40	94.49	94.49 (5.51)	2838	25851
5	94.43@.44	94.47	94.42	94.43	94.43 (5.57)	2377	26380
6	94.44@.45	94.45	94.38	94.40	94.40 (5.60)	3099	25520
7	94.39@.38	94.43	94.37	94.43@.42	94.42 (5.58)	2244	25659
8	94.42	94.47	94.42	94.45@.46	94.45 (5.55)	3577	24409
11	94.48@.50	94.51	94.48	94.49@.50	94.49 (5.51)	3308	23939
12	94.56@.57	94.59	94.52	94.56@.55	94.56 (5.44)	3260	23197
13	94.60	94.69	94.58	94.66@.67	94.66 (5.34)	5886	23182
14	94.64	94.64	94.55	94.60	94.60 (5.40)	5025	22973
15	94.62	94.65	94.58	94.60@.59	94.60 (5.40)	2061	22630
18	94.60@.59	94.60	94.52	94.57@.56	94.57 (5.43)	2968	21816
19	94.59	94.63	94.57	94.62@.61	94.61 (5.39)	4797	19444
20	94.63@.62	94.66	94.61	94.63	94.63 (5.37)	3654	18399
21	94.68	94.75	94.66	94.73@.74	94.73 (5.27)	4035	17496
22	94.71@.70	94.77	94.66	94.75@.77	94.76 (5.24)	3436	17015
25	94.73@.71	94.83	94.71	94.81@.82	94.81 (5.19)	2514	16889
26	94.84	94.87	94.81	94.84@.83	94.83 (5.17)	3018	15564
27	94.83	94.83	94.77	94.77@.78	94.78 (5.22)	2487	14235
28	94.80	94.84	94.73	94.81	94.81 (5.19)	3124	13584
29	94.80	94.95	94.80	94.95@.94	94.94 (5.06)	4063	12543

IN SEPTEMBER

1	Exchange Closed: Labor Day						
2	94.97	94.97	94.89	94.91@.90	94.91 (5.09)	2160	12113
3	94.85	94.86	94.73	94.81@.80	94.81 (5.19)	3432	11125
4	94.84	94.84	94.79	94.83@.82A	94.82 (5.18)	2024	10649
5	94.80	94.81	94.76	94.76@.77	94.76 (5.24)	1440	10027
8	94.69	94.75	94.67	94.72@.73	94.73 (5.27)	1822	9575
9	94.75	94.78	94.75	94.77	94.77 (5.23)	1326	8995
10	94.77	94.82	94.77	94.82@.81	94.81 (5.19)	1651	8340
11	94.75	94.78	94.71	94.76@.77	94.77 (5.23)	2444	7418
12	94.75	94.83	94.75	94.75@.76	94.76 (5.24)	1854	6942
15	94.77	94.83	94.76	94.81	94.81 (5.19)	856	6667
16	94.78	94.87	94.78	94.87@.86	94.86 (5.14)	847	6276
17	94.84	94.88	94.84	94.88	94.88 (5.12)	1014	5422
18	94.90	94.90	94.76	94.77	94.77 (5.23)	1136	4475
19	94.77	94.78	94.73	94.77	94.77 (5.23)	157	4388
22	94.80	94.82	94.75	94.76A@.75	94.75 (5.25)	1236	3632
23	94.81	94.81	94.74	94.74	94.74 (5.26)	650	3037
24	94.74	94.79	94.74	94.78@.79	94.78 (5.22)	213	2667
25	....	....	....	....	....	1	....

DECEMBER 1986 FUTURES CONTRACT

IN JANUARY 1986

1	Exchange Closed: New Year's Day						
2	92.65	92.72	92.65	92.69	92.69 (7.31)	23	429
3	92.67	92.68	92.63	92.65B@.67	92.66 (7.34)	33	438
6	92.65	92.67B	92.63A	92.65	92.64 (7.36)	9	442
7	92.68	92.74	92.68	92.74B	92.74 (7.26)	53	430
8	92.74	92.77B	92.53A	92.61	92.53 (7.47)	69	460
9	92.47	92.48B	92.40A	92.44A	92.44 (7.56)	31	470
10	92.40	92.43B	92.38	92.39	92.39 (7.61)	21	482
13	92.26	92.28	92.22	92.25	92.25 (7.75)	73	540
14	92.26	92.30	92.26	92.30	92.30 (7.70)	78	535
15	92.33	92.48B	92.33	92.39	92.39 (7.61)	19	532
16	92.50	92.50	92.36A	92.41B	92.41 (7.59)	30	544
17	92.43	92.47B	92.42A	92.44A	92.44 (7.56)	46	556
20	92.33	92.35B	92.31	92.35B	92.35 (7.65)	11	556
21	92.45@.46	92.50B	92.45	92.48	92.49 (7.51)	78	612
22	92.50	92.55	92.46A	92.49A	92.49 (7.51)	12	591
23	92.53	92.60B	92.53	92.60B	92.60 (7.40)	9	589

(Continued in Next Column)

90 DAY U.S. TREASURY BILL FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
24	92.60	92.67	92.58A	92.60	92.63 (7.37)	26	602
27	92.67	92.72	92.66A	92.72	92.70 (7.30)	47	618
28	92.73	92.75	92.70	92.74B	92.75 (7.25)	10	619
29	92.79	92.81	92.66A	92.68A	92.68 (7.32)	28	627
30	92.75	92.75	92.67	92.67	92.67 (7.33)	14	641
31	92.71	92.78B	92.71	92.74B	92.74 (7.26)	6	644

IN FEBRUARY

3	92.73	92.80	92.73	92.79A	92.79 (7.21)	40	688
4	92.91	92.95	92.84	92.86B	92.87 (7.13)	129	697
5	92.90	92.95B	92.83A	92.83A	92.84 (7.16)	32	699
6	92.84	92.84	92.72	92.78A	92.78 (7.22)	37	693
7	92.65	92.70B	92.62	92.67A	92.67 (7.33)	47	696
10	92.67	92.71B	92.63A	92.67	92.70 (7.30)	49	736
11	92.76	92.79	92.75	92.77B	92.77 (7.23)	50	759
12	92.77	92.78B	92.75	92.77B	92.78 (7.22)	7	757
13	92.79	92.82B	92.78A	92.80	92.79 (7.21)	10	761
14	92.85@.88	92.91B	92.85	92.91B	92.91 (7.09)	66	744
17	Exchange Closed: President's Day						
18	92.94	92.99	92.93	92.98	92.96 (7.04)	39	768
19	92.85	92.96	92.85	92.89B	92.89 (7.11)	49	785
20	92.87	92.90B	92.84A	92.88	92.89 (7.11)	12	776
21	92.98	93.06	92.95	93.06	93.06 (6.94)	179	811
24	93.09	93.17	93.03	93.10A	93.10 (6.90)	80	823
25	93.08	93.10	93.05	93.07	93.06 (6.94)	41	834
26	93.00	93.08	93.00	93.07A	93.08 (6.92)	55	854
27	93.14	93.21	93.12	93.20B@.21	93.20 (6.80)	203	883
28	93.31	93.43	93.19	93.24B	93.25 (6.75)	77	973

IN MARCH

3	93.29	93.37	93.28A	93.37	93.37 (6.63)	86	991
4	93.44	93.59	93.44	93.48A	93.50 (6.50)	534	1334
5	93.43	93.47	93.32	93.35@.34	93.35 (6.65)	165	1401
6	93.56	93.57	93.44A	93.50	93.49 (6.51)	167	1480
7	93.49	93.52	93.46	93.49A	93.49 (6.51)	368	1557
10	93.57	93.66	93.57	93.64	93.64 (6.36)	116	1531
11	93.70	93.71	93.66	93.67B	93.66 (6.34)	89	1563
12	93.70	93.70	93.63	93.63	93.63 (6.37)	63	1600
13	93.62	93.63	93.58	93.63	93.63 (6.37)	62	1603
14	93.72	93.77	93.68	93.71	93.71 (6.29)	64	1612
17	93.76	93.78B	93.65	93.67	93.65 (6.35)	94	1607
18	93.59	93.66	93.56	93.63	93.63 (6.37)	190	1663
19	93.63	93.66	93.62A	93.65	93.64 (6.36)	62	1683
20	93.69	93.73	93.68	93.72	93.72 (6.28)	81	1700
21	93.76	93.81	93.75A	93.80	93.74 (6.26)	78	1703
24	93.81	93.83	93.81	93.83	93.83 (6.17)	130	1731
25	93.83	93.87	93.82	93.84	93.84 (6.16)	393	1870
26	93.84	93.86	93.83	93.86	93.86 (6.14)	91	1850
27	93.91	94.07	93.91	94.01@.03B	94.02 (5.98)	360	1988
28	Exchange Closed: Good Friday						
31	94.04	94.10	94.04	94.10	94.10 (5.90)	149	2035

IN APRIL

1	94.17	94.26	94.13A	94.13A	94.13 (5.87)	364	2192
2	94.08	94.16B	94.02	94.15	94.15 (5.85)	269	2129
3	94.19	94.22	94.09	94.11A@.09	94.11 (5.89)	171	2208
4	94.09	94.24B	94.09	94.23@.24B	94.24 (5.76)	324	2192
7	94.24	94.30	94.22A	94.27@.28B	94.27 (5.73)	267	2222
8	94.35	94.44	94.35	94.42	94.43 (5.57)	309	2250
9	94.50	94.53B	94.47	94.50	94.50 (5.50)	589	2422
10	94.44	94.52	94.43	94.49	94.49 (5.51)	198	2413
11	94.49	94.53	94.42	94.43@.44	94.44 (5.56)	429	2387
14	94.45	94.59	94.45	94.59	94.59 (5.41)	350	2387
15	94.59	94.64	94.55	94.55	94.56 (5.44)	340	2497
16	94.65@.66	94.75	94.64	94.74@.73	94.73 (5.27)	471	2697
17	94.75	94.75	94.60	94.64	94.64 (5.36)	671	2999
18	94.65	94.68B	94.59	94.59	94.59 (5.41)	547	2991
21	94.58@.59	94.59	94.46	94.50	94.50 (5.50)	386	3007
22	94.47@.46	94.55	94.32	94.34B	94.33 (5.67)	591	3087
23	94.26	94.27	94.16	94.20	94.19 (5.81)	537	3248
24	94.20	94.24	94.02	94.04@.02	94.03 (5.97)	694	3179
25	94.10	94.12	93.96	93.98B	93.98 (6.02)	528	3321
28	94.02	94.17B	94.02	94.16@.17B	94.15 (5.85)	305	3303
29	94.20	94.23	94.12	94.17B	94.17 (5.83)	259	3293
30	94.17	94.22	94.15	94.18	94.20 (5.80)	351	3350

IN MAY

1	94.15@.16	94.17	94.13	94.16	94.16 (5.84)	231	3413
2	94.15	94.16	94.07	94.13@.12	94.13 (5.87)	263	3434
5	94.17	94.29	94.16A	94.29	94.28 (5.72)	238	3551
6	94.26	94.30	94.24	94.26A@.25	94.26 (5.74)	254	3595
7	94.21	94.26	94.19	94.26	94.26 (5.74)	191	3658

(Continued in Next Column)

90 DAY U.S. TREASURY BILL FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
8..	94.30	94.33	94.28	94.31	94.31 (5.69)	321	3805
9..	94.22	94.25B	94.12	94.18A	94.18 (5.82)	761	3756
2..	94.11	94.12	94.03	94.07A	94.07 (5.93)	584	3792
3..	93.99@.98	94.17	93.98	94.11@.12	94.12 (5.88)	319	3801
4..	94.15	94.19B	94.07	94.07	94.07 (5.93)	148	3791
5..	94.08	94.08	93.89A	93.92A	93.92 (6.08)	230	3816
6..	93.89	93.91B	93.78	93.78	93.78 (6.22)	802	4110
9..	93.83	93.86	93.70	93.72@.71	93.72 (6.28)	294	4127
0..	93.70	93.80	93.63	93.80	93.80 (6.20)	666	4218
1..	93.83	93.87	93.78	93.79@.80	93.80 (6.20)	532	4366
2..	93.84	93.87B	93.80A	93.83	93.83 (6.17)	334	4458
3..	93.90	93.90	93.85	93.87@.89	93.88 (6.12)	146	4484
6..	Exchange Closed; Memorial Day						
7..	93.96	93.98	93.93	93.95	93.95 (6.05)	387	4572
8..	93.94	93.98	93.86	93.86	93.87 (6.13)	379	4575
9..	93.86	93.86	93.71	93.72	93.72 (6.28)	775	4872
0..	93.69	93.76	93.68	93.69@.68	93.69 (6.31)	987	5080

IN JUNE

2..	93.70	93.72	93.47	93.48@.47	93.48 (6.52)	1327	5586
3..	93.52	93.55	93.44	93.55	93.55 (6.45)	798	5867
4..	93.61	93.62	93.38A	93.44A	93.44 (6.56)	722	6051
5..	93.48	93.57	93.46	93.49@.50	93.50 (6.50)	870	6354
6..	93.55	93.83	93.54A	93.81@.83	93.82 (6.18)	658	6340
9..	93.88@.86	93.88	93.66	93.67	93.67 (6.33)	583	6358
0..	93.70	93.71	93.63	93.69	93.69 (6.31)	1081	6523
1..	93.70	93.71	93.59	93.70	93.70 (6.30)	687	6654
2..	93.71	93.82	93.67A	93.72@.74	93.73 (6.27)	349	6642
3..	93.77	94.10	93.76A	94.07@.10	94.07 (5.93)	1140	6787
5..	94.08@.09	94.15	94.04	94.14@.15	94.14 (5.86)	1286	6435
7..	94.14	94.21	94.11A	94.15@.16	94.16 (5.84)	479	6398
8..	94.23	94.23	94.14A	94.20	94.20 (5.80)	563	6384
9..	94.18	94.18	94.09A	94.12@.14	94.13 (5.87)	1339	7176
0..	94.10	94.18	94.06	94.17@.18	94.17 (5.83)	710	7308
3..	94.17	94.25	94.16	94.22@.21	94.21 (5.79)	727	7639
4..	94.23@.25	94.31	94.23	94.26	94.26 (5.74)	662	7683
5..	94.31	94.37	94.26	94.28@.29	94.28 (5.72)	578	7750
6..	94.27@.26	94.32	94.24	94.29@.28A	94.28 (5.72)	460	7850
7..	94.35	94.36	94.29	94.36	94.36 (5.64)	1000	7953
0..	94.41	94.45	94.40	94.43	94.43 (5.57)	884	8170

IN JULY

1..	94.50@.51	94.51	94.38	94.40	94.40 (5.60)	1215	8273
2..	94.40@.39	94.42	94.35	94.41B	94.41 (5.59)	742	8382
3..	94.42	94.52	94.41A	94.52@.50	94.51 (5.49)	1204	8817
4..	Exchange Closed; Independence Day						
7..	94.52@.51	94.52	94.46	94.46	94.46 (5.54)	417	8750
8..	94.45@.44	94.45	94.28	94.30	94.30 (5.70)	1525	8814
9..	94.32@.33	94.44	94.29	94.40@.41	94.41 (5.59)	2010	9243
0..	94.42@.41	94.45	94.37	94.40@.39A	94.40 (5.60)	958	9111
1..	94.42@.44	94.54	94.42	94.49@.50	94.49 (5.51)	1477	8994
4..	94.47	94.58	94.47	94.57	94.57 (5.43)	1388	9094
5..	94.58	94.61	94.55	94.59@.60	94.60 (5.40)	1228	9182
6..	94.60@.61	94.64	94.57	94.57	94.57 (5.43)	1923	9603
7..	94.57	94.60	94.53	94.59	94.59 (5.41)	828	9615
8..	94.56	94.67	94.55	94.65	94.65 (5.35)	961	9577
1..	94.70@.71	94.71	94.65	94.65	94.65 (5.35)	785	9907
2..	94.59	94.61	94.54	94.56@.57	94.56 (5.44)	1081	9923
3..	94.50	94.51	94.40	94.41@.40	94.41 (5.59)	1623	9796
4..	94.44	94.45	94.32A	94.34@.35	94.35 (5.65)	934	9753
5..	94.35@.34	94.39	94.34	94.37@.36	94.36 (5.64)	507	9715
8..	94.29@.28	94.34	94.28	94.28	94.28 (5.72)	1111	10125
9..	94.30	94.37	94.29	94.37@.36	94.36 (5.64)	2310	10268
0..	94.37	94.42	94.36	94.41@.42	94.41 (5.59)	1463	10434
1..	94.46	94.55	94.43	94.55@.54	94.54 (5.46)	1559	10709

IN AUGUST

1..	94.60	94.61B	94.49	94.54@.53	94.54 (5.46)	1564	10981
2..	94.54	94.59	94.49	94.59@.58	94.58 (5.42)	1063	11254
5..	94.53@.51	94.55	94.49	94.49	94.49 (5.51)	1328	11322
6..	94.49	94.52	94.45	94.46	94.46 (5.54)	727	11252
7..	94.44	94.52	94.42	94.50	94.50 (5.50)	686	11268
8..	94.51	94.57	94.51	94.55@.56	94.55 (5.45)	1599	11707
9..	94.57@.58	94.61	94.57	94.59@.58	94.58 (5.42)	1753	11943
2..	94.67	94.68	94.61	94.65@.66	94.65 (5.35)	2624	12586
3..	94.69@.70	94.78	94.67	94.76@.77	94.76 (5.24)	3858	13870
4..	94.74@.72	94.74	94.66	94.71@.70	94.71 (5.29)	3499	14742
5..	94.72	94.75	94.70	94.70@.71	94.71 (5.29)	1579	15074
6..	94.72@.70	94.72	94.63	94.69	94.69 (5.31)	2243	15470
9..	94.73@.72	94.78	94.71	94.75@.74	94.74 (5.26)	4292	16677
0..	94.78@.76	94.80	94.74	94.76@.77	94.77 (5.23)	3666	17424
1..	94.83@.82	94.90	94.80	94.86@.88	94.87 (5.13)	3899	17413
2..	94.85@.84	94.87	94.79	94.84@.85	94.86 (5.14)	3268	18045

(Continued in Next Column)

90 DAY U.S. TREASURY BILL FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
25..	94.86@.87	94.92	94.84	94.91@.90	94.91 (5.09)	2374	18877
26..	94.95	94.97	94.93	94.96@.97	94.96 (5.04)	4623	20141
27..	94.95@.96	94.96	94.88	94.88@.89	94.89 (5.11)	3688	20354
28..	94.91@.90	94.96	94.86	94.94@.93	94.93 (5.07)	4136	21083
29..	94.94@.93	95.07	94.92	95.07@.06	95.06 (4.94)	4594	20836

IN SEPTEMBER

1..	Exchange Closed; Labor Day						
2..	95.08@.07	95.08	94.98	94.98@.99	94.99 (5.01)	5382	21657
3..	94.91@.90	94.93	94.80	94.90@.89	94.89 (5.11)	8555	22144
4..	94.94	9. 94	94.86	94.89@.87	94.88 (5.12)	6785	21806
5..	94.86@.87	94.87	94.77	94.78	94.79 (5.21)	6638	22324
8..	94.66@.68	94.75	94.66	94.71@.72	94.72 (5.28)	5998	22119
9..	94.76@.77	94.79	94.75	94.75@.76	94.75 (5.25)	4086	22618
10..	94.77@.76	94.82	94.76	94.79@.80	94.79 (5.21)	3400	23419
11..	94.73@.72	94.74	94.60	94.62@.63	94.63 (5.37)	9485	23319
12..	94.61@.62	94.78	94.60	94.67@.66	94.66 (5.34)	7378	23577
15..	94.69@.70	94.76	94.69	94.74	94.74 (5.26)	2997	23407
16..	94.73@.72	94.82	94.71	94.76@.78	94.77 (5.23)	8562	23604
17..	94.75@.74	94.82	94.74	94.79	94.79 (5.21)	3748	23473
18..	94.82	94.89	94.63	94.63@.64	94.64 (5.36)	6662	23532
19..	94.68	94.68	94.60	94.63@.64	94.64 (5.36)	4782	23783
22..	94.63@.62	94.72	94.62	94.71@.70	94.70 (5.30)	3923	24346
23..	94.75@.74	94.76	94.67	94.69@.68	94.69 (5.31)	4711	24542
24..	94.71@.70	94.80	94.66	94.77@.78	94.78 (5.22)	7495	25831
25..	94.76@.77	94.83	94.73	94.79	94.79 (5.21)	5728	25463
26..	94.76@.75	94.81	94.68	94.81@.79	94.80 (5.20)	4025	24388
29..	94.60@.61	94.75	94.60	94.70@.71	94.71 (5.29)	6103	24943
30..	94.74@.73	94.84	94.70	94.84@.83	94.83 (5.17)	5526	25595

IN OCTOBER

1..	94.88@.87	94.90	94.80	94.82@.83	94.83 (5.17)	7220	26133
2..	94.83	94.84	94.78	94.81@.80	94.81 (5.19)	2110	26001
3..	94.81@.80	95.07	94.80	95.04@.07	95.05 (4.95)	8962	25231
6..	95.07	95.07	95.03	95.07@.06	95.06 (4.94)	5883	25650
7..	95.05@.06	95.10	95.02	95.10@.09	95.09 (4.91)	3965	26298
8..	95.05	95.12	95.04	95.04@.05	95.05 (4.95)	5279	26766
9..	95.05@.04	95.06	95.02	95.05	95.05 (4.95)	2291	25967
10..	95.05	95.05	94.98	94.99@95.00	95.00 (5.00)	2094	25719
13..	94.97@.98	95.00	94.96	94.99@.98	94.99 (5.01)	842	25568
14..	94.98	95.01	94.90	94.90@.91	94.91 (5.09)	3704	25309
15..	94.92@.93	94.95	94.88	94.95	94.95 (5.05)	3827	25324
16..	94.94	94.97	94.89	94.89@.90	94.90 (5.10)	4585	25776
17..	94.85	94.89	94.75	94.77@.78	94.78 (5.22)	7379	25333
20..	94.75@.76	94.76	94.68	94.68@.69	94.69 (5.31)	8567	25232
21..	94.72@.73	94.74	94.70	94.71	94.71 (5.29)	5328	24981
22..	94.70	94.78	94.66	94.77@.78	94.77 (5.23)	3900	24552
23..	94.79@.80	94.83	94.77	94.81@.82	94.81 (5.19)	2247	24384
24..	94.81@.80	94.81	94.76	94.78@.77	94.78 (5.22)	2079	23813
27..	94.77@.75	94.85	94.74	94.83@.84	94.83 (5.17)	2890	23588
28..	94.82	94.85	94.79	94.80@.81	94.81 (5.19)	2453	23454
29..	94.78	94.86	94.77	94.85@.84	94.84 (5.16)	2501	23441
30..	94.99	95.00	94.86	94.90@.91	94.90 (5.10)	5680	23184
31..	94.93	94.94	94.81	94.86@.87	94.87 (5.13)	4338	23181

IN NOVEMBER

3..	94.91@.90	94.92	94.87	94.88@.87	94.87 (5.13)	2441	22659
4..	94.86	94.88	94.83	94.84	94.84 (5.16)	2194	22667
5..	94.81@.80	94.85	94.80	94.81@.82	94.82 (5.18)	2644	22216
6..	94.80	94.81	94.76	94.77@.78	94.78 (5.22)	2791	21854
7..	94.76	94.76	94.68	94.71@.72	94.72 (5.28)	5147	21555
10..	94.68@.66	94.68	94.60	94.66@.67	94.67 (5.33)	4665	21254
11..	94.69@.70	94.70	94.63	94.63@.64	94.64 (5.36)	1892	20978
12..	94.66@.67	94.70	94.64	94.67@.66	94.66 (5.34)	2928	20259
13..	94.67	94.70	94.66	94.68	94.68 (5.32)	3141	19222
14..	94.69@.68	94.73	94.64	94.72@.71	94.71 (5.29)	3545	19168
17..	94.69@.70	94.72	94.69	94.71@.70	94.71 (5.29)	3797	18961
18..	94.68@.69	94.75	94.68	94.73@.72	94.72 (5.28)	7243	18622
19..	94.71@.70	94.82	94.70	94.81@.82	94.81 (5.19)	6954	17151
20..	94.79@.78	94.82	94.75	94.77@.78	94.78 (5.22)	3247	16105
21..	94.75	94.82	94.75	94.76@.78	94.77 (5.23)	3943	15145
24..	94.80@.81	94.81	94.76	94.76@.77	94.77 (5.23)	1539	14273
25..	94.75@.74	94.80	94.71	94.71@.72	94.72 (5.28)	2625	13262
26..	94.72@.71	94.73	94.70	94.71@.72	94.72 (5.28)	2872	12690
27..	Exchange Closed; Thanksgiving Day						
28..	94.68@.69	94.72	94.68	94.71@.70	94.71 (5.29)	1278	11799

IN DECEMBER

1..	94.68@.66	94.68	94.64	94.66@.65	94.66 (5.34)	1888	11146
2..	94.64	94.68	94.64	94.67@.68	94.67 (5.33)	2078	10348
3..	94.68@.71	94.71	94.66	94.67@.68	94.67 (5.33)	2528	9322
4..	94.67	94.71	94.67	94.71@.70	94.70 (5.30)	1867	8881

(Continued in Next Column)

90 DAY U.S. TREASURY BILL FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
5	94.74	94.76	94.61	94.61@.63	94.62 (5.38)	2859	8499
8	94.64	94.64	94.56	94.59	94.59 (5.41)	1934	7876
9	94.60	94.60	94.54	94.55@.54	94.55 (5.45)	2120	7036
10	94.52	94.56	94.52	94.55	94.54 (5.46)	1520	6577
11	94.53@.54	94.54	94.51	94.52	94.52 (5.48)	2496	4988
12	94.53	94.53	94.48	94.52@.51	94.52 (5.48)	2329	4174
15	94.48	94.48	94.44	94.45@.44	94.45 (5.55)	2096	3172
16	94.47	94.47	94.40	94.40@.41	94.41 (5.59)	1134	2736
17	94.37	94.40	94.35	94.35@.36	94.36 (5.64)	1242	2430
18	....	....	....	....	.... ..	29	....
19	....	....	....	....	....	1	....
22	....	....	....	....	....	....	....

MARCH 1987 FUTURES CONTRACT

IN JANUARY 1986

1	Exchange Closed: New Year's Day						
2	92.47	92.47	92.43A	92.43A	92.43 (7.57)	6	132
3	92.41	92.42	92.39A	92.42	92.41 (7.59)	5	126
6	....	....	92.39A	92.39A	92.39 (7.61)	....	126
7	92.45	92.51B	92.45	92.51B	92.51 (7.49)	20	117
8	92.51	92.54B	92.31A	92.31A	92.31 (7.69)	2	114
9	92.24	92.26B	92.22A	92.25	92.25 (7.75)	11	126
10	92.21	92.21	92.19A	92.19A	92.18 (7.82)	2	116
13	92.05	92.07B	92.05	92.05	92.04 (7.96)	....	116
14	....	92.10B	....	92.10B	92.10 (7.90)	....	116
15	92.18	92.23B	92.18	92.18	92.18 (7.82)	7	115
16	92.26	92.28B	92.14A	92.17B	92.17 (7.83)	25	119
17	92.21	92.24B	92.20A	92.21	92.21 (7.79)	2	119
20	92.11	92.11	92.10A	92.11	92.11 (7.89)	12	124
21	92.18	92.25B	92.18	92.25B	92.25 (7.75)	18	117
22	....	92.27B	92.24A	92.25N	92.26 (7.74)	..	117
23	92.30	92.36B	92.29	92.36B	92.37 (7.63)	13	123
24	92.35	92.42B	92.35	92.41	92.40 (7.60)	11	134
27	....	92.47B	....	92.47B	92.47 (7.53)	10	144
28	....	92.52B	....	92.52B	92.53 (7.47)	....	143
29	92.59	92.59	92.46A	92.46A	92.45 (7.55)	20	163
30	92.53	92.53	92.44A	92.48A	92.46 (7.54)	....	154
31	92.52	92.55B	92.52	92.52	92.52 (7.48)	10	151

IN FEBRUARY

3	92.50@.51	92.55B	92.50	92.55B	92.57 (7.43)	2	151
4	92.69	92.72B	92.63	92.64	92.65 (7.35)	30	167
5	92.65	92.73B	92.64A	92.64A	92.62 (7.38)	2	169
6	92.61	92.61	92.52A	92.57A	92.56 (7.44)	5	159
7	92.43	92.50B	92.41A	92.44	92.47 (7.53)	11	163
10	92.48	92.52B	92.48	92.48	92.51 (7.49)	1	159
11	92.54	92.58B	92.54	92.58B	92.58 (7.42)	2	161
12	....	....	92.56A	92.58N	92.58 (7.42)	2	159
13	....	92.60B	....	92.59B	92.59 (7.41)	....	159
14	92.72	92.72	92.67A	92.72B	92.71 (7.29)	14	165
17	Exchange Closed: President's Day						
18	92.76	92.77B	92.75A	92.76	92.76 (7.24)	7	171
19	92.67	92.70B	92.65	92.65	92.68 (7.32)	12	180
20	92.63	92.69B	92.63	92.67	92.68 (7.32)	7	183
21	92.74	92.82	92.74	92.82	92.82 (7.18)	31	161
24	92.82	92.93B	92.82	92.89	92.89 (7.11)	2	162
25	92.87	92.87	92.85A	92.85A	92.85 (7.15)	3	162
26	92.84	92.89	92.82A	92.86	92.87 (7.13)	31	179
27	92.95	93.00	92.92	93.00	93.00 (7.00)	48	214
28	93.22	93.24B	92.97	93.03B	93.05 (6.95)	35	239

IN MARCH

3	93.10	93.19	93.10	93.19	93.18 (6.82)	18	252
4	93.34	93.40B	93.31A	93.31A	93.32 (6.68)	12	259
5	93.29	93.29	93.14A	93.16A	93.17 (6.83)	24	260
6	93.35	93.36B	93.27A	93.35	93.32 (6.68)	28	267
7	93.32	93.33B	93.30	93.32B	93.32 (6.68)	146	333
10	93.42	93.49B	93.42	93.48	93.48 (6.52)	31	329
11	93.54	93.54	93.52	93.52	93.51 (6.49)	1	329
12	93.54	93.54	93.46A	93.46A	93.46 (6.54)	10	334
13	93.43	93.46B	93.41A	93.46B	93.46 (6.54)	57	364
14	93.52	93.59B	93.52	93.56A	93.55 (6.45)	18	380
17	93.62	93.62	93.49A	93.49A	93.49 (6.51)	7	382
18	93.45	93.50	93.42A	93.48	93.48 (6.52)	74	434
19	93.50	93.51	93.49A	93.50	93.50 (6.50)	43	458
20	93.54	93.58B	93.54	93.57	93.58 (6.42)	14	461
21	93.64	93.67	93.61	93.61	93.60 (6.40)	18	471
24	93.68	93.68	93.67	93.68B	93.68 (6.32)	12	473
25	93.70	93.72B	93.68A	93.70	93.69 (6.31)	11	478
26	93.69	93.72	93.69	93.72	93.72 (6.28)	5	480
27	93.79	93.93	93.79	93.90	93.89 (6.11)	30	487
28	Exchange Closed: Good Friday						
31	93.90	93.97B	93.90	93.97B	93.97 (6.03)	1	486

90 DAY U.S. TREASURY BILL FUTURES PRICES
MARCH 1987 FUTURES CONTRACT

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1	94.10	94.12B	94.00A	94.00A	94.00 (6.00)	20	486
2	93.95	94.04	93.90A	94.02A	94.02 (5.98)	15	490
3	94.02	94.07	94.00A	94.00A	93.98 (6.02)	16	485
4	94.05	94.09B	94.00A	94.09B	94.09 (5.91)	6	487
7	94.11	94.16	94.11	94.16	94.12 (5.88)	34	487
8	94.26	94.30	94.25A	94.29	94.28 (5.72)	16	492
9	94.34	94.38B	94.32	94.35	94.35 (5.65)	37	508
10	94.27	94.36	94.27	94.36	94.35 (5.65)	47	539
11	94.38	94.39B	94.25	94.27B	94.30 (5.70)	20	550
14	94.38	94.43B	94.36A	94.43B	94.43 (5.57)	62	565
15	94.44	94.45B	94.39A	94.44	94.39 (5.61)	58	593
16	94.49	94.56	94.49	94.56	94.56 (5.44)	66	632
17	94.55	94.55	94.43	94.45A	94.44 (5.56)	124	615
18	94.47	94.47	94.38	94.38	94.38 (5.62)	166	653
21	94.36	94.36	94.27	94.30	94.30 (5.70)	69	681
22	94.31	94.31	94.14A	94.17	94.14 (5.86)	33	684
23	94.02	94.06B	93.97	94.00	93.99 (6.01)	169	799
24	94.01	94.03	93.82	93.82	93.83 (6.17)	152	820
25	93.91	93.92B	93.75	93.75	93.77 (6.23)	48	816
28	93.77	93.99B	93.77	93.98	93.97 (6.03)	60	826
29	94.02	94.04	93.95A	94.04	93.98 (6.02)	25	819
30	93.99	94.04B	93.97A	94.00B	94.00 (6.00)	34	819

IN MAY

1	93.96	93.97	93.93A	93.96A	93.96 (6.04)	61	833
2	93.95	93.97B	93.89A	93.92	93.93 (6.07)	59	820
5	93.96	94.10B	93.96	94.10B	94.09 (5.91)	42	849
6	94.09	94.11	94.04A	94.06A	94.06 (5.94)	65	842
7	94.00	94.05B	94.00	94.04	94.04 (5.96)	74	839
8	94.09	94.11B	94.08	94.11B	94.11 (5.89)	113	860
9	93.94	94.06	93.94	94.01A	93.99 (6.01)	121	782
12	93.92@.89	93.94B	93.86A	93.90B	93.89 (6.11)	155	875
13	93.82	94.01B	93.82	93.94	93.94 (6.06)	83	840
14	94.01	94.01	93.90	93.90	93.90 (6.10)	62	705
15	93.91	93.91	93.74A	93.75A	93.75 (6.25)	31	729
16	93.71	93.73	93.60	93.61	93.61 (6.39)	106	691
19	93.66	93.68B	93.54A	93.54A	93.54 (6.46)	12	695
20	93.50	93.60B	93.43A	93.60B	93.59 (6.41)	70	688
21	93.65	93.67B	93.58A	93.61	93.59 (6.41)	12	688
22	93.67	93.67	93.60A	93.63	93.63 (6.37)	235	907
23	93.68	93.70	93.65A	93.69B	93.69 (6.31)	11	912
26	Exchange Closed: Memorial Day						
27	93.80	93.80	93.75A	93.77	93.76 (6.24)	64	865
28	93.78	93.78	93.65A	93.65A	93.66 (6.34)	44	900
29	93.66	93.66	93.52A	93.53	93.52 (6.48)	40	923
30	93.50	93.56B	93.47A	93.47A	93.48 (6.52)	20	916

IN JUNE

2	93.41	93.50B	93.26	93.26	93.27 (6.73)	26	913
3	93.22	93.36	93.22	93.36	93.35 (6.65)	30	907
4	93.42	93.42	93.20A	93.24	93.24 (6.76)	64	912
5	93.32	93.39B	93.30A	93.30A	93.30 (6.70)	32	915
6	93.34	93.64B	93.34	93.64B	93.64 (6.36)	110	943
9	93.61	93.65B	93.48A	93.50	93.49 (6.51)	66	938
10	93.51	93.51	93.44	93.50	93.50 (6.50)	42	946
11	93.48	93.54	93.42A	93.53@.54	93.53 (6.47)	144	937
12	93.57	93.64B	93.51A	93.56A	93.56 (6.44)	50	946
13	93.62	93.92B	93.62	93.92B	93.90 (6.10)	152	898
16	93.88@.87	93.97	93.87	93.95	93.95 (6.05)	250	872
17	94.01	94.04B	93.94A	93.99B	93.98 (6.02)	151	827
18	94.02	94.05	93.97A	94.03	94.02 (5.98)	29	843
19	94.00	94.00	93.91A	93.94	93.96 (6.04)	64	851
20	93.91	94.03	93.90	94.00	94.00 (6.00)	47	862
23	94.00	94.08B	94.00	94.04	94.05 (5.95)	32	873
24	94.09	94.14	94.09	94.10A	94.10 (5.90)	25	878
25	94.22	94.23B	94.13A	94.15	94.14 (5.86)	164	933
26	94.09	94.17B	94.09	94.13A	94.13 (5.87)	10	932
27	94.21	94.21	94.15A	94.20	94.20 (5.80)	86	948
30	94.30	94.30	94.26A	94.29	94.28 (5.72)	168	1079

IN JULY

1	94.37	94.37	94.23	94.25	94.25 (5.75)	144	1148
2	94.24	94.27B	94.20	94.26B	94.26 (5.74)	64	1186
3	94.32	94.37B	94.31A	94.35	94.36 (5.64)	84	1242
4	Exchange Closed: Independence Day						
7	94.35	94.35	94.30	94.31	94.31 (5.69)	58	1269
8	94.23	94.25	94.12	94.15	94.15 (5.85)	129	1349
9	94.17	94.29B	94.17	94.25	94.25 (5.75)	559	1548
10	94.25	94.29B	94.21	94.21	94.24 (5.76)	131	1606
11	94.28	94.38B	94.28	94.35B	94.34 (5.66)	188	1630
14	94.32	94.42	94.32	94.42	94.42 (5.58)	216	1739
15	94.44	94.47	94.42A	94.47	94.47 (5.53)	341	1555
16	94.45	94.52	94.45	94.46	94.46 (5.54)	68	1566

(Continued in Next Column)

90 DAY U.S. TREASURY BILL FUTURES PRICES
MARCH 1987 FUTURES CONTRACT

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
17	94.42	94.47B	94.40	94.47B	94.47 (5.53)	40	1574
18	94.48	94.54	94.44A	94.54	94.53 (5.47)	47	1605
21	94.57	94.59B	94.55	94.55	94.55 (5.45)	129	1607
22	94.50	94.53B	94.45	94.48B	94.47 (5.53)	84	1635
23	94.34	94.36B	94.31	94.33A	94.33 (5.67)	83	1660
24	94.36	94.36	94.24	94.26B	94.26 (5.74)	39	1660
25	94.28	94.29	94.27	94.28B	94.28 (5.72)	32	1696
28	94.23	94.26	94.19	94.19	94.20 (5.80)	110	1766
29	94.23	94.32	94.22	94.31@.32	94.31 (5.69)	143	1823
30	94.31	94.37	94.31	94.37	94.36 (5.64)	77	1854
31	94.42	94.49B	94.37	94.49B	94.49 (5.51)	274	1988

IN AUGUST

1	94.54	94.54	94.43A	94.49B	94.49 (5.51)	126	2027
4	94.48	94.55	94.45A	94.55	94.54 (5.46)	50	2058
5	94.46	94.49B	94.45A	94.45A	94.45 (5.55)	63	2082
6	94.46	94.46	94.41	94.41	94.41 (5.59)	29	2085
7	94.38	94.46	94.37A	94.45	94.45 (5.55)	80	2110
8	94.49	94.51	94.48	94.51	94.50 (5.50)	177	2084
11	94.56	94.56	94.54	94.55	94.55 (5.45)	91	2094
12	94.62	94.64B	94.57	94.61B	94.61 (5.39)	106	2144
13	94.65@.66	94.73B	94.62	94.71@.72	94.72 (5.28)	190	2237
14	94.69	94.69	94.62A	94.66B	94.66 (5.34)	419	2332
15	94.68	94.70	94.66	94.66@.67B	94.67 (5.33)	168	2363
18	94.63	94.66	94.61A	94.65	94.65 (5.35)	97	2400
19	94.68	94.74	94.68	94.72A	94.72 (5.28)	465	2470
20	94.74	94.78	94.73	94.75	94.75 (5.25)	708	2720
21	94.80	94.87	94.79	94.85@.86	94.85 (5.15)	352	2777
22	94.80	94.83	94.79A	94.83	94.83 (5.17)	351	2975
25	94.84	94.91B	94.83	94.90	94.90 (5.10)	378	3182
26	94.96	94.98	94.94A	94.98	94.97 (5.03)	235	3303
27	94.96	94.96	94.86	94.88	94.89 (5.11)	423	3440
28	94.91	94.95	94.87	94.92	94.92 (5.08)	582	3533
29	94.91	95.05	94.91	95.04	95.04 (4.96)	362	3612

IN SEPTEMBER

1	Exchange Closed; Labor Day						
2	95.05	95.07	94.97	94.97	94.97 (5.03)	430	3551
3	94.88	94.90	94.79	94.86@.87	94.87 (5.13)	706	3803
4	94.92	94.95	94.86	94.87@.88	94.87 (5.13)	344	3877
5	94.86	94.86	94.74	94.74	94.75 (5.25)	705	4086
8	94.63@.62	94.69	94.62	94.65	94.65 (5.35)	991	4101
9	94.69	94.73	94.68	94.69	94.69 (5.31)	325	4210
10	94.71	94.74	94.71	94.73	94.73 (5.27)	185	4221
11	94.62	94.67	94.56	94.57	94.57 (5.43)	1613	5212
12	94.56	94.73	94.54	94.61	94.61 (5.39)	906	5617
15	94.68	94.73	94.68	94.70	94.70 (5.30)	584	5781
16	94.68	94.74	94.66A	94.70@.69	94.70 (5.30)	722	5926
17	94.68	94.76	94.68	94.71	94.71 (5.29)	152	5924
18	94.75	94.81	94.54	94.55@.54	94.55 (5.45)	766	6250
19	94.57	94.59	94.51	94.57@.56	94.56 (5.44)	948	6212
22	94.56	94.65	94.56	94.65	94.65 (5.35)	385	6223
23	94.69	94.71	94.62	94.64@.62	94.63 (5.37)	308	6203
24	94.64	94.75	94.62A	94.73	94.74 (5.26)	426	6334
25	94.76	94.79B	94.69	94.74	94.74 (5.26)	367	6317
26	94.70	94.75	94.63	94.73	94.73 (5.27)	676	6260
29	94.56	94.68	94.56	94.64A@.63	94.64 (5.36)	471	6339
30	94.68	94.77	94.63	94.77@.76	94.76 (5.24)	410	6433

IN OCTOBER

1	94.82	94.85	94.74	94.77	94.77 (5.23)	482	6510
2	94.77	94.78B	94.73	94.75	94.75 (5.25)	192	6505
3	94.76	95.00	94.75A	94.99@95.00	95.00 (5.00)	481	6613
6	95.02	95.03	94.98	95.01	95.01 (4.99)	800	6640
7	95.02	95.06	94.99	95.06	95.05 (4.95)	437	6604
8	95.01	95.07	95.00	95.01@.00	95.01 (4.99)	530	6758
9	95.00	95.02	94.98	95.01	95.01 (4.99)	140	6761
10	95.00	95.01	94.95	94.97A	94.96 (5.04)	177	6830
13	94.93	94.95	94.93	94.94B	94.94 (5.06)	132	6918
14	94.94	94.96	94.86	94.86	94.86 (5.14)	319	6942
15	94.86@.88	94.90	94.82	94.90	94.89 (5.11)	515	7170
16	94.90	94.90	94.85	94.85	94.85 (5.15)	420	7332
17	94.81	94.85B	94.73	94.75@.76	94.75 (5.25)	1144	7813
20	94.71@.70	94.72	94.65	94.65@.67	94.66 (5.34)	1038	8265
21	94.69	94.74	94.69	94.70	94.70 (5.30)	640	8351
22	94.71	94.78	94.66	94.77	94.77 (5.23)	818	8495
23	94.78	94.83	94.77A	94.82@.81	94.81 (5.19)	458	8512
24	94.81	94.81	94.76	94.76	94.76 (5.24)	359	8508
27	94.74	94.84	94.73	94.83	94.83 (5.17)	455	8542
28	94.81	94.86	94.79	94.79	94.80 (5.20)	1038	9001
29	94.78	94.86	94.77	94.85	94.85 (5.15)	659	9305
30	94.99@95.00	95.01	94.88	94.90	94.90 (5.10)	1205	9663

(Continued in Next Column)

90 DAY U.S. TREASURY BILL FUTURES PRICES
MARCH 1987 FUTURES CONTRACT

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
31	94.93	94.94B	94.83A	94.88	94.88 (5.12)	714	9833

IN NOVEMBER

3	94.90	94.94	94.88	94.88	94.88 (5.12)	712	10175
4	94.86	94.86	94.84	94.85	94.85 (5.15)	631	10297
5	94.82@.80	94.87	94.80	94.83	94.83 (5.17)	1240	10784
6	94.81	94.82	94.78	94.78@.79	94.79 (5.21)	856	11002
7	94.76	94.78	94.72	94.73	94.73 (5.27)	2404	11843
10	94.68@.66	94.70	94.62	94.69@.68	94.69 (5.31)	2427	12653
11	94.71@.73	94.73	94.66	94.68	94.68 (5.32)	933	13002
12	94.71@.70	94.73	94.68	94.71@.72	94.71 (5.29)	1122	13175
13	94.73	94.75	94.71	94.72	94.72 (5.28)	1118	13570
14	94.75	94.78	94.71	94.77	94.77 (5.23)	1222	13809
17	94.79@.78	94.79	94.76	94.77@.78	94.78 (5.22)	1564	14376
18	94.77@.78	94.82	94.77	94.78@.80	94.79 (5.21)	2737	15354
19	94.80@.79	94.91	94.79	94.91@.90	94.90 (5.10)	4333	16519
20	94.90@.89	94.93	94.87	94.88	94.88 (5.12)	3274	17462
21	94.87	94.93	94.87	94.89@.90	94.89 (5.11)	3211	17963
24	94.92@.93	94.93	94.89	94.90@.91	94.90 (5.10)	1959	18805
25	94.89	94.95	94.85	94.85@.86	94.86 (5.14)	2632	19173
26	94.88	94.88	94.82	94.86@.87	94.86 (5.14)	2578	19601
27	Exchange Closed; Thanksgiving Day						
28	94.87@.86	94.87	94.83	94.84@.83	94.84 (5.16)	644	19646

IN DECEMBER

1	94.80@.82	94.82	94.77	94.78	94.78 (5.22)	2876	20115
2	94.77	94.83	94.77	94.82@.83	94.82 (5.18)	2734	20395
3	94.84@.85	94.88	94.82	94.82@.83	94.82 (5.18)	3554	20965
4	94.85@.84	94.90	94.84	94.89	94.89 (5.11)	2641	21235
5	94.93@.92	94.95	94.77	94.77@.78	94.73 (5.22)	6388	21994
8	94.80@.81	94.81	94.71	94.79	94.79 (5.21)	4571	22350
9	94.80	94.80	94.76	94.77@.78	94.78 (5.22)	4287	22933
10	94.75@.75	94.80	94.73	94.78@.79	94.78 (5.22)	3596	23836
11	94.78@.77	94.78	94.72	94.72	94.72 (5.28)	2175	23881
12	94.74	94.75	94.68	94.72	94.72 (5.28)	5292	23852
15	94.64@.65	94.70	94.64	94.69@.70	94.70 (5.30)	3520	24214
16	94.71@.72	94.74	94.66	94.67	94.67 (5.33)	3270	24447
17	94.70@.71	94.71	94.66	94.69@.70	94.69 (5.31)	2996	25429
18	94.71@.72	94.76	94.69	94.71@.72	94.71 (5.29)	3120	25779
19	94.71@.72	94.75	94.70	94.73@.74	94.73 (5.27)	1846	26254
22	94.69@.68	94.74	94.68	94.74@.73	94.73 (5.27)	1630	26488
23	94.74@.73	94.75	94.70	94.73	94.73 (5.27)	2168	26837
24	94.76@.75	94.76	94.72	94.74	94.74 (5.26)	678	26907
25	Exchange Closed; Christmas						
26	94.73@.74	94.74	94.73	94.74	94.74 (5.26)	349	26790
29	94.73@.72	94.73	94.62	94.62@.63	94.63 (5.37)	4282	27257
30	94.62@.63	94.64	94.57	94.58@.59	94.59 (5.41)	4262	28195
31	94.60	94.67	94.59	94.64@.63	94.63 (5.37)	2298	28552

JUNE 1987 FUTURES CONTRACT

IN JANUARY 1986

1	Exchange Closed; New Year's Day						
2	....	....	92.20A	92.20A	92.19 (7.81)	....	282
3	92.17	92.18	92.15A	92.18	92.17 (7.83)	2	282
6	....	....	92.15A	92.15A	92.15 (7.85)	....	282
7	92.20	92.28B	92.20	92.28B	92.28 (7.72)	3	284
8	92.26	92.31B	92.09A	92.09A	92.09 (7.91)	122	359
9	92.07	92.07	92.02	92.02	92.06 (7.94)	14	367
10	92.00	92.01	92.00	92.00A	91.97 (8.03)	2	366
13	91.83	91.86B	91.83	91.83	91.83 (8.17)	1	366
14	....	91.90B	....	91.90B	91.90 (8.10)	...	366
15	92.00	92.03B	91.99A	91.99A	91.99 (8.01)	1	360
16	92.05	92.06B	91.91A	92.05	91.97 (8.03)	1	360
17	91.98	92.03B	91.98	91.99A	91.99 (8.01)	4	361
20	91.88	91.88	91.87A	91.87A	91.88 (8.12)	1	361
21	91.94	92.02B	91.94	92.02B	92.02 (7.98)	1	359
22	91.99	92.04B	91.99	92.04B	92.03 (7.97)	11	370
23	92.07	92.13B	92.07	92.13B	92.15 (7.85)	8	359
24	92.10	92.20B	92.10	92.20B	92.20 (7.80)	6	355
27	92.20	92.27B	92.20	92.27B	92.27 (7.73)	22	375
28	92.32	92.33B	92.27A	92.33B	92.34 (7.66)	...	378
29	92.39	92.39	92.28A	92.28A	92.26 (7.74)	6	378
30	....	92.33B	....	92.27B	92.27 (7.73)	...	378
31	....	92.35B	....	92.31B	92.31 (7.69)	...	377

IN FEBRUARY

3	92.31	92.34B	92.31	92.34B	92.36 (7.64)	1	378
4	92.46	92.51B	92.43A	92.43A	92.44 (7.56)	9	380
5	....	92.51B	92.43A	92.43A	92.41 (7.59)	....	380
6	92.38	92.38	92.36A	92.37A	92.35 (7.65)	1	380
7	92.25	92.28B	92.19	92.19	92.27 (7.73)	2	380
10	92.29	92.32B	92.29	92.32B	92.32 (7.68)	6	379

(Continued in Next Column)

90 DAY U.S. TREASURY BILL FUTURES PRICES
JUNE 1987 FUTURES CONTRACT
IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
11	92.35	92.40B	92.35	92.39B	92.39 (7.61)	4	383
12				92.39N	92.40 (7.60)	...	380
13	92.40	92.41B	92.37	92.41B	92.41 (7.59)	3	382
14	92.50	92.52B	92.49A	92.51B	92.52 (7.48)	46	407
17	Exchange Closed: President's Day						
18	92.57	92.59	92.54	92.57A	92.57 (7.43)	36	440
19	92.46	92.49B	92.46	92.49B	92.49 (7.51)	3	439
20	...	92.50B	92.45A	92.49N	92.48 (7.52)	...	439
21	92.55	92.62B	92.55	92.62B	92.62 (7.38)	37	421
24	92.61	92.73B	92.61	92.68	92.69 (7.31)	10	422
25	92.70	92.70	92.65A	92.65A	92.65 (7.35)	2	422
26	92.67	92.69B	92.66A	92.68B	92.68 (7.32)	10	427
27	92.74	92.80B	92.72	92.80B	92.81 (7.19)	98	466
28	92.95	93.10B	92.78	92.84B	92.86 (7.14)	32	490

IN MARCH

3	92.92	93.00	92.92	93.00	93.00 (7.00)	24	505
4	93.14	93.22B	93.14	93.14A	93.14 (6.86)	12	512
5	93.11	93.13	92.97A	93.00A	93.00 (7.00)	19	522
6	93.16	93.18B	93.12A	93.15	93.14 (6.86)	107	555
7	93.15	93.16	93.12	93.14B	93.14 (6.86)	29	568
10	93.24@.25	93.35	93.24	93.32A	93.32 (6.68)	21	581
11	93.43	93.43	93.36	93.37B	93.36 (6.64)	7	578
12	93.38	93.39B	93.31A	93.31A	93.31 (6.69)	5	578
13	93.29	93.31	93.27A	93.31	93.31 (6.69)	2	576
14	93.35	93.43	93.35	93.40A	93.39 (6.61)	7	580
17	93.43	93.44B	93.33A	93.35A	93.34 (6.66)	13	569
18	93.31	93.36B	93.28A	93.31	93.34 (6.66)	3	570
19	93.36	93.38B	93.35	93.36B	93.36 (6.64)	18	583
20	93.40	93.44B	93.40	93.40	93.44 (6.56)	...	583
21	93.49	93.52B	93.48A	93.48A	93.46 (6.54)	7	587
24	93.54	93.54	93.54	93.54	93.54 (6.46)	4	587
25	93.59	93.59	93.54A	93.55A	93.55 (6.45)	4	583
26	93.56	93.59	93.56	93.59	93.59 (6.41)	5	584
27	93.67	93.79B	93.67	93.77	93.76 (6.24)	34	592
28	Exchange Closed: Good Friday						
31	93.77	93.84B	93.77	93.84B	93.84 (6.16)	4	593

IN APRIL

1	93.97	93.98B	93.88A	93.88A	93.87 (6.13)	14	599
2	93.86	93.91B	93.78A	93.83	93.89 (6.11)	10	600
3	93.89	93.95	93.87A	93.87A	93.86 (6.14)	27	600
4	93.90	93.95B	93.90	93.93	93.95 (6.05)	159	707
7	93.98	94.01B	93.98	93.99A	93.97 (6.03)	119	695
8	94.10	94.15B	94.10	94.15B	94.13 (5.87)	9	698
9	94.19	94.22B	94.16	94.18B	94.18 (5.82)	7	705
10	94.10	94.19	94.10	94.18	94.19 (5.81)	31	717
11	94.22	94.23B	94.13A	94.14A	94.14 (5.86)	2	733
14	94.18	94.27B	94.18	94.27B	94.27 (5.73)	2	718
15	94.29	94.29	94.23A	94.23A	94.23 (5.77)	7	719
16	94.33	94.38B	94.31	94.35	94.38 (5.62)	16	723
17	94.23	94.32B	94.20	94.26	94.26 (5.74)	108	723
18	94.27	94.27	94.16	94.19B	94.18 (5.82)	25	736
21	94.12	94.12	94.05	94.10	94.10 (5.90)	16	722
22	94.09	94.11B	93.97A	93.97A	93.94 (6.06)	16	721
23	93.83	93.85B	93.77A	93.79A	93.79 (6.21)	23	724
24	93.81	93.82B	93.61	93.62B	93.61 (6.39)	21	722
25	93.65	93.70B	93.55A	93.55A	93.54 (6.46)	15	709
28	93.64	93.77	93.64	93.74B	93.75 (6.25)	30	712
29	93.79	93.83B	93.73A	93.79	93.76 (6.24)	35	718
30	93.79	93.82B	93.75A	93.78B	93.78 (6.22)	12	722

IN MAY

1	93.75	93.75	93.71A	93.75	93.74 (6.26)	3	719
2	93.75	93.75	93.67A	93.71	93.71 (6.29)	12	715
5	93.79	93.89B	93.79	93.89B	93.88 (6.12)	55	764
6	93.84	93.88B	93.83A	93.84	93.84 (6.16)	16	763
7	93.76	93.80B	93.76	93.79	93.79 (6.21)	53	768
8	93.84	93.87B	93.82A	93.87B	93.87 (6.13)	13	775
9	93.80	93.83	93.71A	93.75A	93.75 (6.25)	164	662
12	93.66	93.71B	93.64A	93.66	93.66 (6.34)	91	748
13	93.60	93.77B	93.60	93.74	93.71 (6.29)	62	783
14	93.72	93.78B	93.67A	93.67A	93.67 (6.33)	9	692
15	93.55	93.56B	93.51A	93.52A	93.52 (6.48)	1	692
16	93.47	93.49B	93.36A	93.38	93.38 (6.62)	31	661
19	93.40	93.45B	93.30A	93.30A	93.30 (6.70)	17	671
20	93.26	93.33B	93.17	93.33B	93.33 (6.67)	16	651
21	93.39	93.42B	93.32A	93.36A	93.33 (6.67)	5	651
22	93.38	93.41	93.35A	93.37B@.38	93.37 (6.63)	8	665
23	93.40	93.45	93.40	93.44@.45	93.44 (6.56)	5	661
26	Exchange Closed: Memorial Day						
27	93.52	93.54B	93.50A	93.52	93.51 (6.49)	2	663
28	93.50	93.52B	93.40A	93.40A	93.40 (6.60)	33	673
29	93.38	93.38	93.26A	93.28	93.27 (6.73)	18	683

(Continued in Next Column)

90 DAY U.S. TREASURY BILL FUTURES PRICES
JUNE 1987 FUTURES CONTRACT
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
30	93.27	93.30B	93.22A	93.27	93.22 (6.78)	2	684

IN JUNE

2	93.23	93.23	92.99A	93.10	93.00 (7.00)	5	686
3	93.03	93.07B	92.95	93.07B	93.08 (6.92)	49	702
4	93.16	93.16	92.94A	92.95A	92.96 (7.04)	49	708
5	93.05	93.12B	93.03A	93.03A	93.03 (6.97)	10	718
6	93.23	93.36B	93.20A	93.36B	93.36 (6.64)	52	768
9	93.37	93.37	93.22A	93.24	93.23 (6.77)	18	760
10	93.25	93.25	93.17A	93.19	93.23 (6.77)	17	769
11	93.19	93.29B	93.17A	93.26B	93.27 (6.73)	68	789
12	93.37	93.37	93.25A	93.30A	93.30 (6.70)	10	779
13	93.36	93.66B	93.36	93.66B	93.63 (6.37)	24	771
16	93.69	93.71B	93.64A	93.65A	93.66 (6.34)	3	766
17	93.71	93.75B	93.68A	93.72B	93.72 (6.28)	6	766
18	93.75	93.77B	93.73A	93.75	93.76 (6.24)	1	766
19	93.65	93.71	93.65	93.71	93.70 (6.30)	20	760
20	...	93.78B	93.68A	93.73B	93.74 (6.26)	2	761
23	93.76	93.82B	93.76	93.76	93.79 (6.21)	1	760
24	93.85	93.88B	93.84	93.84@.85	93.84 (6.16)	3	762
25	93.95	93.97B	93.87A	93.88A	93.89 (6.11)	26	762
26	....	93.92	93.86A	93.89N	93.88 (6.12)	....	762
27	....	93.95B	....	93.95B	93.95 (6.05)	....	762
30	94.02	94.06B	94.01A	94.03B@.04	94.03 (5.97)	9	771

IN JULY

1	94.09	94.10B	93.99	94.01	94.01 (5.99)	153	869
2	94.00	94.02B	93.97A	94.01	94.01 (5.99)	79	914
3	94.09	94.13B	94.09	94.13B	94.12 (5.88)	8	911
4	Exchange Closed: Independence Day						
7	94.10	94.11B	94.08	94.08	94.09 (5.91)	8	911
8	93.92	93.93B	93.91A	93.92	93.92 (6.08)	11	909
9	93.98	94.06B	93.98	94.00	94.02 (5.98)	202	981
10	94.05	94.06B	93.97A	94.00B	94.01 (5.99)	22	988
11	94.06	94.15B	94.05A	94.12B	94.12 (5.88)	82	1023
14	94.16	94.20B	94.10A	94.20B	94.20 (5.80)	29	1049
15	94.21	94.26B	94.21	94.25B	94.25 (5.75)	165	960
16	94.25	94.29	94.25	94.28	94.27 (5.73)	39	911
17	94.26	94.29B	94.23A	94.29B	94.29 (5.71)	20	916
18	94.27	94.34B	94.26A	94.33	94.33 (5.67)	48	927
21	94.37	94.37	94.35A	94.35A	94.35 (5.65)	23	950
22	94.25	94.35B	94.25	94.30	94.30 (5.70)	28	953
23	94.15	94.17	94.14A	94.15@.14A	94.14 (5.86)	11	958
24	94.15	94.17B	94.07A	94.15	94.08 (5.92)	6	952
25	94.10	94.12	94.10	94.12	94.11 (5.89)	4	955
28	94.06	94.11B	94.04A	94.04A	94.03 (5.97)	13	940
29	94.11	94.16B	94.07	94.16B	94.16 (5.84)	22	947
30	94.17	94.22B	94.17	94.22B	94.21 (5.79)	8	940
31	94.25	94.32B	94.22A	94.31	94.31 (5.69)	20	946

IN AUGUST

1	94.30	94.35B	94.28A	94.30	94.31 (5.69)	5	961
4	...	94.34B	94.29A	94.34B	94.36 (5.64)	...	961
5	94.32	94.33	94.29	94.31	94.30 (5.70)	75	982
6	94.27	94.29B	94.24A	94.26A	94.26 (5.74)	38	1015
7	94.26	94.29B	94.22A	94.29B	94.28 (5.72)	2	1015
8	94.34	94.35	94.32	94.34	94.33 (5.67)	19	968
11	94.38	94.39	94.37A	94.39	94.37 (5.63)	11	973
12	94.44	94.47	94.40A	94.47	94.44 (5.56)	12	979
13	94.47	94.57	94.46	94.54A	94.54 (5.46)	18	992
14	94.49	94.50	94.46A	94.50	94.49 (5.51)	50	1011
15	94.53	94.54B	94.51	94.51	94.51 (5.49)	43	1019
18	94.48	94.50	94.47A	94.49	94.49 (5.51)	27	1033
19	94.52	94.59	94.52	94.57A	94.57 (5.43)	96	1081
20	94.63	94.65B	94.60A	94.62	94.60 (5.40)	205	1262
21	94.65	94.73	94.65	94.72	94.70 (5.30)	61	1254
22	94.69	94.69	94.66A	94.69B	94.68 (5.32)	42	1256
25	94.70	94.76	94.69	94.76	94.76 (5.24)	23	1237
26	94.80	94.85	94.80	94.85	94.84 (5.16)	36	1254
27	94.81	94.81	94.75	94.75	94.75 (5.25)	30	1264
28	94.73	94.80B	94.73	94.77	94.77 (5.23)	166	1314
29	94.84	94.89	94.83A	94.89	94.89 (5.11)	104	1316

IN SEPTEMBER

1	Exchange Closed: Labor Day						
2	94.88	94.92B	94.82	94.82	94.82 (5.18)	51	1298
3	94.75	94.75	94.65A	94.70B	94.71 (5.29)	60	1310
4	94.76	94.79B	94.72A	94.73A	94.73 (5.27)	51	1301
5	94.61	94.64	94.58A	94.58A	94.58 (5.42)	33	1315
8	94.48	94.52	94.45	94.46@.45	94.46 (5.54)	40	1332
9	94.52	94.54	94.49	94.49	94.49 (5.51)	98	1388
10	94.52	94.56	94.52	94.55	94.54 (5.46)	25	1360

(Continued in Next Column)

90 DAY U.S. TREASURY BILL FUTURES PRICES
JUNE 1987 FUTURES CONTRACT
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
11	94.48	94.49	94.39	94.40	94.41 (5.59)	106	1422
12	94.58	94.58	94.40A	94.44A	94.44 (5.56)	40	1447
15	94.54	94.56B	94.51	94.52	94.52 (5.48)	156	1412
16	94.51	94.54B	94.48A	94.53	94.53 (5.47)	61	1403
17	94.52	94.57	94.51A	94.54	94.53 (5.47)	60	1402
18	94.61	94.63	94.37A	94.37A	94.37 (5.63)	143	1463
19	94.39	94.42	94.35A	94.42	94.39 (5.61)	145	1569
22	94.43	94.47	94.43	94.47	94.47 (5.53)	58	1574
23	94.55	94.55	94.43A	94.43A	94.43 (5.57)	60	1595
24	94.45	94.55	94.44A	94.54	94.54 (5.46)	16	1600
25	94.57	94.62B	94.49A	94.55B	94.55 (5.45)	43	1601
26	94.45	94.56B	94.45	94.55B	94.54 (5.46)	48	1598
29	94.48	94.48	94.39A	94.43	94.45 (5.55)	18	1597
30	94.49	94.57B	94.46A	94.57B	94.57 (5.43)	48	1616
				IN OCTOBER			
1	94.62	94.65	94.55	94.58A	94.58 (5.42)	44	1626
2	94.59	94.59	94.55	94.56	94.56 (5.44)	12	1626
3	94.55	94.80	94.55	94.80	94.80 (5.20)	55	1650
6	94.83	94.84	94.80A	94.84@.83	94.83 (5.17)	70	1682
7	94.84	94.87B	94.81A	94.87B	94.87 (5.13)	18	1695
8	94.84	94.90B	94.81A	94.81A	94.82 (5.18)	53	1723
9	94.80	94.85	94.79A	94.84	94.82 (5.18)	13	1732
10	94.79	94.83B	94.77A	94.79	94.78 (5.22)	9	1733
13	94.76	94.77B	94.75A	94.76	94.76 (5.24)	5	1736
14	94.78	94.78	94.69	94.69	94.69 (5.31)	145	1734
15	94.70	94.73B	94.65A	94.71	94.71 (5.29)	32	1740
16	94.71	94.73B	94.68	94.68	94.68 (5.32)	20	1753
17	94.66	94.67B	94.57A	94.64	94.59 (5.41)	353	1787
20	94.55	94.56	94.50	94.54	94.51 (5.49)	355	1958
21	94.54	94.58	94.54	94.55	94.55 (5.45)	171	2080
22	94.54	94.62B	94.50A	94.62B	94.62 (5.38)	197	2037
23	94.65	94.69	94.62A	94.66B	94.66 (5.34)	62	2049
24	94.64	94.65	94.61	94.61	94.61 (5.39)	96	2123
27	94.59	94.70	94.57A	94.70	94.67 (5.33)	79	2147
28	94.70	94.70	94.65A	94.66A	94.66 (5.34)	58	2125
29	94.62	94.71	94.62	94.70	94.70 (5.30)	27	2139
30	94.88	94.88	94.75	94.76	94.76 (5.24)	320	2298
31	94.83	94.83	94.71	94.76@.75A	94.75 (5.25)	150	2371
				IN NOVEMBER			
3	94.79	94.82	94.76	94.76	94.76 (5.24)	257	2457
4	94.74	94.77B	94.73	94.75A	94.75 (5.25)	113	2542
5	94.71	94.77B	94.71	94.72	94.73 (5.27)	150	2573
6	94.71	94.72	94.67A	94.72	94.68 (5.32)	59	2590
7	94.65	94.68	94.60	94.65A	94.65 (5.35)	123	2583
10	94.61	94.61	94.55	94.61	94.61 (5.39)	94	2550
11	94.65	94.67B	94.62	94.63	94.63 (5.37)	41	2558
12	94.65	94.67	94.64	94.67	94.66 (5.34)	195	2685
13	94.67	94.73	94.67	94.70@.69	94.70 (5.30)	250	2812
14	94.73@.74	94.74	94.69	94.74	94.74 (5.26)	343	2914
17	94.76	94.77	94.74	94.75	94.75 (5.25)	139	2979
18	94.76	94.77	94.74	94.76	94.76 (5.24)	270	3025
19	94.76	94.88	94.76	94.87@.88	94.87 (5.13)	455	3193
20	94.86	94.88	94.84A	94.86	94.86 (5.14)	111	3203
21	94.84	94.91	94.84	94.84@.85	94.85 (5.15)	629	3592
24	94.88	94.89	94.85	94.86	94.86 (5.14)	107	3565
25	94.87	94.90	94.81	94.82@.83	94.83 (5.17)	221	3618
26	94.84	94.84	94.77	94.82@.84	94.83 (5.17)	764	3755
27	Exchange Closed: Thanksgiving Day						
28	94.82	94.84	94.81	94.82	94.83 (5.17)	526	4048
				IN DECEMBER			
1	94.78	94.80	94.77	94.79	94.79 (5.21)	309	4206
2	94.78	94.86	94.78	94.86	94.86 (5.14)	466	4319
3	94.87	94.90	94.85	94.85	94.85 (5.15)	524	4523
4	94.87	94.91	94.86	94.89	94.89 (5.11)	215	4665
5	94.92@.94	94.95	94.80	94.80	94.80 (5.20)	557	4834
8	94.82	94.83	94.75	94.81@.80	94.81 (5.19)	700	4935
9	94.80	94.82	94.78	94.78@.80	94.80 (5.20)	542	5141
10	94.78	94.82	94.75	94.82	94.82 (5.18)	247	5057
11	94.80	94.81	94.76	94.76	94.76 (5.24)	171	5053
12	94.77	94.80	94.71	94.76	94.76 (5.24)	427	5172
15	94.70	94.75B	94.70	94.74	94.75 (5.25)	238	5287
16	94.78@.77	94.78	94.70	94.71@.70	94.71 (5.29)	583	5547
17	94.73	94.74B	94.71	94.74B	94.74 (5.26)	348	5708
18	94.77@.78	94.80	94.75	94.76B@.77	94.76 (5.24)	380	5854
19	94.76	94.79	94.76	94.78	94.78 (5.22)	93	5888
22	94.73	94.77	94.73	94.76	94.77 (5.23)	241	6059
23	94.77	94.78	94.75	94.77	94.77 (5.23)	866	6234
24	94.80	94.80	94.77	94.77@.78	94.78 (5.22)	54	6215
25	Exchange Closed: Christmas						
26	94.78	94.78	94.77	94.78B	94.78 (5.22)	116	6231

(Continued in Next Column)

90 DAY U.S. TREASURY BILL FUTURES PRICES
JUNE 1987 FUTURES CONTRACT
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
29	94.75	94.75	94.66	94.66	94.66 (5.34)	643	6500
30	94.66	94.67	94.62	94.63	94.63 (5.37)	668	6417
31	94.63	94.70	94.63	94.66	94.66 (5.34)	585	6495
				SEPTEMBER 1987 FUTURES CONTRACT			
				IN JANUARY 1986			
1	Exchange Closed: New Year's Day						
2	....	....	91.97A	91.97A	91.97 (8.03)	....	143
3	91.95	91.96	91.93A	91.93A	91.95 (8.05)	11	148
6	....	....	91.93A	91.93A	91.93 (8.07)	....	148
7	92.03	92.06B	92.01A	92.06B	92.06 (7.94)	7	147
8	91.97	92.07B	91.90A	91.90A	91.90 (8.10)	92	104
9	91.88	91.88	91.85A	91.88	91.88 (8.12)	12	115
10	91.82	91.82	91.81A	91.81A	91.79 (8.21)	1	115
13	91.64	91.67B	91.64	91.64	91.63 (8.37)	5	115
14	91.70	91.71B	91.70	91.71B	91.71 (8.29)	2	115
15	91.78	91.84B	91.78	91.78	91.78 (8.22)	2	114
16	91.76	91.88B	91.72A	91.76	91.76 (8.24)	5	119
17	91.78	91.82B	91.78	91.78	91.78 (8.22)	1	119
20	91.63	91.66B	91.63	91.66B	91.68 (8.32)	2	109
21	....	91.82B	....	91.82B	91.81 (8.19)	....	109
22	91.82	91.82	91.77A	91.82	91.82 (8.18)	1	110
23	91.85	91.94B	91.85	91.94B	91.94 (8.06)	4	110
24	91.96	92.01B	91.95A	92.01B	92.01 (7.99)	10	111
27	92.06	92.08B	92.06	92.08B	92.08 (7.92)	3	113
28	92.08	92.16B	92.08	92.16B	92.16 (7.84)	4	112
29	92.20	92.21B	92.11A	92.11A	92.08 (7.92)	5	112
30	92.12	92.15	92.11A	92.11A	92.09 (7.91)	2	112
31	....	92.17B	....	92.12B	92.12 (7.88)	...	112
				IN FEBRUARY			
3	....	....	....	92.12N	92.17 (7.83)	....	111
4	....	92.31B	....	92.17N	92.25 (7.75)	....	111
5	92.23	92.30B	92.23	92.23	92.22 (7.78)	1	111
6	....	....	92.18A	92.18A	92.16 (7.84)	....	111
7	92.06	92.09B	92.04A	92.09B	92.09 (7.91)	1	111
10	92.12	92.14B	92.12	92.14B	92.14 (7.86)	2	113
11	92.16	92.24B	92.16	92.21B	92.21 (7.79)	3	113
12	....	....	....	92.21N	92.22 (7.78)	....	110
13	....	92.23B	....	92.23B	92.23 (7.77)	....	110
14	....	92.34B	....	92.33B	92.34 (7.66)	....	110
17	Exchange Closed: President's Day						
18	92.43@.44	92.44	92.37A	92.41	92.40 (7.60)	22	122
19	....	....	92.30A	92.40N	92.33 (7.67)	....	118
20	92.36	92.38	92.29A	92.38	92.32 (7.68)	5	118
21	92.40	92.44B	92.40	92.44B	92.44 (7.56)	12	128
24	....	92.55B	....	92.44N	92.51 (7.49)	....	128
25	92.49	92.49	92.47A	92.47A	92.47 (7.53)	2	129
26	92.53	92.53	92.50A	92.53	92.54 (7.46)	20	149
27	92.63	92.68B	92.62A	92.64B	92.64 (7.36)	17	164
28	92.78	92.92B	92.63A	92.68B	92.69 (7.31)	4	168
				IN MARCH			
3	92.74	92.83B	92.73A	92.83B	92.83 (7.17)	13	175
4	93.01	93.04B	92.98A	92.98A	92.98 (7.02)	12	175
5	92.94	92.94	92.82A	92.85A	92.84 (7.16)	5	174
6	....	93.02B	....	92.84N	92.98 (7.02)	....	174
7	....	....	92.97A	92.98N	92.98 (7.02)	....	174
10	93.17	93.20B	93.17	93.17	93.17 (6.83)	1	175
11	93.27	93.32	93.22A	93.22A	93.21 (6.79)	4	175
12	93.18@.17	93.25B	93.16A	93.18@.17	93.17 (6.83)	10	183
13	93.14	93.16B	93.13A	93.16B	93.16 (6.84)	1	181
14	93.21	93.28	93.21	93.25A	93.24 (6.76)	9	187
17	93.29	93.29	93.18A	93.18A	93.19 (6.81)	2	187
18	93.18	93.23	93.14A	93.19A	93.21 (6.79)	16	186
19	....	93.24B	....	93.23B	93.23 (6.77)	....	183
20	....	93.31B	....	93.23N	93.31 (6.69)	....	183
21	....	93.38B	....	93.31N	93.33 (6.67)	....	183
24	93.38	93.42	93.38	93.42	93.42 (6.58)	17	180
25	93.43	93.45B	93.42A	93.43	93.43 (6.57)	1	181
26	93.46	93.49	93.46	93.49	93.48 (6.52)	10	175
27	....	93.68B	....	93.48N	93.65 (6.35)	....	175
28	Exchange Closed: Good Friday						
31	....	93.73B	....	93.73B	93.73 (6.27)	....	175
				IN APRIL			
1	93.84	93.85	93.77A	93.77A	93.76 (6.24)	19	190
2	93.70	93.80B	93.68A	93.70	93.78 (6.22)	4	192
3	93.78	93.81B	93.76A	93.76A	93.74 (6.26)	13	191
4	93.78	93.82B	93.73A	93.82B	93.82 (6.18)	15	197
7	93.85	93.87	93.85	93.85A	93.83 (6.17)	10	198
8	93.97@.98	93.99B	93.95	93.99B	93.99 (6.01)	4	200

(Continued in Next Column)

90 DAY U.S. TREASURY BILL FUTURES PRICES
SEPTEMBER 1987 FUTURES CONTRACT

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
9	94.06	94.08B	94.02A	94.06	94.04 (5.96)	7	206
10	93.98	94.04	93.97A	94.04B	94.04 (5.96)	6	208
11	94.07	94.07	93.98A	93.98A	93.98 (6.02)	1	224
14	....	94.10B	....	94.10B	94.10 (5.90)	....	209
15	94.13	94.13	94.05	94.06B	94.06 (5.94)	26	204
16	94.16	94.20B	94.16	94.18	94.20 (5.80)	11	210
17	94.05	94.12	94.03	94.08A	94.08 (5.92)	64	227
18	94.07	94.07	93.98	93.99B	93.99 (6.01)	10	225
21	93.84@.83	93.91B	93.83	93.89	93.89 (6.11)	16	231
22	93.90	93.90	93.79A	93.79A	93.75 (6.25)	82	294
23	93.60	93.64B	93.57A	93.58A	93.58 (6.42)	38	314
24	93.59	93.60B	93.40A	93.40A	93.40 (6.60)	12	313
25	93.44	93.47	93.31	93.31	93.32 (6.68)	35	313
28	93.44	93.55B	93.44	93.53	93.53 (6.47)	15	308
29	93.59	93.61B	93.51A	93.55B	93.54 (6.46)	10	311
30	93.57	93.59B	93.53A	93.57	93.56 (6.44)	4	307

IN MAY

1	93.55	93.55	93.49A	93.55	93.52 (6.48)	10	317
2	93.45	93.53B	93.44A	93.48	93.49 (6.51)	2	318
5	93.56	93.67B	93.56	93.67B	93.66 (6.34)	7	320
6	93.67	93.67	93.60	93.60	93.61 (6.39)	30	310
7	93.55	93.56B	93.54A	93.55	93.54 (6.46)	2	311
8	93.60	93.62B	93.60	93.62B	93.62 (6.38)	2	313
9	93.49@.48	93.62B	93.46A	93.48	93.52 (6.48)	22	307
12	....	....	....	93.42A	93.45A	93.44 (6.56)	....	307
13	93.47	93.54B	93.39A	93.49B	93.49 (6.51)	10	300
14	93.52	93.54B	93.44A	93.44A	93.44 (6.56)	5	296
15	93.36	93.37	93.27A	93.28A	93.29 (6.71)	6	294
16	....	....	93.13A	93.15A	93.15 (6.85)	....	294
19	....	93.21B	93.06A	93.06A	93.06 (6.94)	....	294
20	92.95	93.06B	92.93	93.06B	93.06 (6.94)	4	296
21	93.07	93.15B	93.05A	93.06A	93.06 (6.94)	2	294
22	93.14	93.14	93.08A	93.12A	93.10 (6.90)	1	290
23	....	93.18B	....	93.16B	93.16 (6.84)	....	288
26	Exchange Closed: Memorial Day						
27	93.25	93.26B	93.23A	93.25	93.23 (6.77)	....	288
28	....	93.25B	93.10A	93.23N	93.14 (6.86)	50	288
29	93.07	93.07	93.00A	93.02	93.01 (6.99)	61	332
30	93.01	93.04B	92.96A	92.96A	92.96 (7.04)	4	326

IN JUNE

2	92.97	92.97	92.72A	92.72A	92.72 (7.28)	4	319
3	....	92.79B	92.69A	92.79B	92.80 (7.20)	....	321
4	92.70@.69	92.86B	92.66A	92.67A	92.67 (7.33)	5	321
5	92.77	92.85	92.75A	92.75A	92.75 (7.25)	107	417
6	92.93	93.07B	92.90	93.07B	93.07 (6.93)	20	415
9	93.03	93.03	92.94A	92.94A	92.95 (7.05)	5	412
10	92.96	92.96	92.89A	92.95A	92.95 (7.05)	1	413
11	92.93	93.01B	92.88A	92.98B	93.00 (7.00)	32	430
12	93.09	93.10B	93.02A	93.02A	93.02 (6.98)	21	429
13	93.14	93.34B	93.14	93.34B	93.35 (6.65)	20	447
16	93.44	93.44	93.35A	93.37	93.37 (6.63)	52	463
17	93.42	93.45B	93.39A	93.44B	93.44 (6.56)	58	362
18	93.48	93.50B	93.48	93.48	93.50 (6.50)	8	366
19	93.49	93.49	93.38A	93.49	93.44 (6.56)	2	367
20	93.50	93.52B	93.42A	93.48B	93.48 (6.52)	12	363
23	93.49	93.56B	93.49	93.49	93.53 (6.47)	1	364
24	....	93.62B	....	93.53N	93.57 (6.43)	3	364
25	93.61	93.70B	93.60A	93.61	93.62 (6.38)	1	363
26	93.62	93.66B	93.60A	93.62	93.62 (6.38)	1	362
27	93.69	93.69	93.64A	93.69	93.69 (6.31)	10	362
30	93.75	93.78B	93.75	93.75	93.76 (6.24)	1	362

IN JULY

1	....	93.83B	93.73A	93.76N	93.74 (6.26)	....	362
2	93.74	93.75B	93.72A	93.75B	93.74 (6.26)	10	367
3	93.78	93.86B	93.78	93.86B	93.85 (6.15)	....	367
4	Exchange Closed: Independence Day						
7	93.87	93.87	93.81A	93.85	93.85 (6.15)	16	373
8	93.81	93.81	93.64	93.64	93.67 (6.33)	107	456
9	93.64	93.81B	93.64	93.64	93.77 (6.23)	5	446
10	93.78	93.81B	93.72A	93.75A	93.75 (6.25)	11	444
11	93.78	93.89B	93.78	93.88B	93.87 (6.13)	2	442
14	93.87	93.97	93.87	93.96B@.97	93.96 (6.04)	23	450
15	93.95	94.02B	93.95	94.00B	94.00 (6.00)	20	465
16	....	94.04B	....	94.04B	94.03 (5.97)	....	450
17	94.03	94.05B	93.99A	94.05B	94.05 (5.95)	11	457
18	....	94.09B	94.02A	94.08B	94.09 (5.91)	....	457
21	94.13	94.13	94.11A	94.11A	94.11 (5.89)	8	463
22	....	....	94.03A	94.06A	94.06 (5.94)	....	463
23	....	....	93.91A	94.06N	93.91 (6.09)	....	463
24	....	93.93B	93.85A	93.91N	93.86 (6.14)	....	463

(Continued in Next Column)

90 DAY U.S. TREASURY BILL FUTURES PRICES
SEPTEMBER 1987 FUTURES CONTRACT

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
25	93.86	93.91B	93.86	93.91B	93.90 (6.10)	....	463
28	93.81	93.83B	93.81	93.83B	93.82 (6.18)	1	463
29	93.88	93.95B	93.86A	93.95B	93.95 (6.05)	5	465
30	93.99	94.01	93.97	94.00A	94.00 (6.00)	28	471
31	94.04	94.10B	94.01A	94.10B	94.10 (5.90)	9	462

IN AUGUST

1	....	....	94.07A	94.10N	94.10 (5.90)	....	462
4	....	94.13B	....	94.13B	94.15 (5.85)	....	464
5	94.08	94.12B	94.08	94.08	94.09 (5.91)	3	462
6	....	....	94.03A	94.04A	94.04 (5.96)	....	462
7	....	94.07B	93.98A	94.07B	94.06 (5.94)	....	462
8	94.09	94.10B	94.08A	94.10B	94.09 (5.91)	2	461
11	....	94.13B	....	94.13B	94.14 (5.86)	....	459
12	....	94.22B	....	94.22B	94.21 (5.79)	....	459
13	94.24	94.30B	94.21	94.28B	94.30 (5.70)	36	472
14	94.26	94.26	94.24A	94.26	94.26 (5.74)	7	467
15	94.30	94.30	94.28A	94.28A	94.28 (5.72)	22	468
18	....	....	94.24A	94.28N	94.25 (5.75)	....	468
19	94.31	94.36B	94.31	94.34	94.34 (5.66)	64	476
20	94.40	94.40	94.37	94.37	94.37 (5.63)	37	469
21	94.41	94.52	94.41	94.49A	94.48 (5.52)	82	514
22	94.44	94.47B	94.44	94.47B	94.46 (5.54)	94	611
25	94.48	94.54B	94.48	94.54B	94.54 (5.46)	2	613
26	94.60	94.64B	94.59A	94.64B	94.63 (5.37)	16	613
27	94.59	94.59	94.54A	94.54A	94.53 (5.47)	8	613
28	94.52	94.58B	94.52	94.56	94.54 (5.46)	42	651
29	94.61	94.65B	94.59A	94.65B	94.65 (5.35)	32	623

IN SEPTEMBER

1	Exchange Closed: Labor Day						
2	94.64	94.66	94.57A	94.57A	94.57 (5.43)	27	640
3	94.48@.47	94.48	94.40A	94.46	94.46 (5.54)	47	647
4	94.51	94.55	94.48A	94.49A	94.49 (5.51)	17	635
5	94.36	94.39B	94.34A	94.34A	94.33 (5.67)	4	637
8	94.25	94.25	94.20A	94.20A	94.17 (5.83)	9	633
9	94.26	94.26	94.20	94.20	94.20 (5.80)	28	627
10	94.26	94.27B	94.25A	94.27B	94.26 (5.74)	25	630
11	94.21	94.21	94.13A	94.14	94.13 (5.87)	6	630
12	94.14	94.30B	94.13A	94.17A	94.17 (5.83)	23	637
15	94.27	94.29	94.24A	94.24A	94.24 (5.76)	24	651
16	94.24	94.25B	94.20A	94.25B	94.25 (5.75)	5	657
17	94.26	94.29	94.23A	94.25A	94.25 (5.75)	23	657
18	94.32	94.35B	94.10A	94.10A	94.08 (5.92)	19	664
19	94.11	94.13	94.06A	94.10	94.10 (5.90)	30	666
22	94.15	94.18	94.15	94.18	94.18 (5.82)	34	664
23	94.23	94.24B	94.14A	94.23	94.13 (5.87)	24	668
24	94.20	94.24B	94.19	94.24B	94.24 (5.76)	7	667
25	94.29	94.32B	94.18A	94.29	94.23 (5.77)	38	682
26	94.15	94.24	94.14A	94.24	94.23 (5.77)	22	683
29	94.06	94.19	94.06	94.17	94.16 (5.84)	16	670
30	94.21	94.26B	94.20A	94.26B	94.26 (5.74)	2	670

IN OCTOBER

1	94. 1	94.33B	94.27A	94.31	94.27 (5.73)	11	668
2	94.28	94.28	94.24A	94.26A	94.26 (5.74)	6	666
3	94.45	94.50B	94.43	94.43	94.50 (5.50)	19	666
6	94.51	94.55	94.51	94.55	94.55 (5.45)	8	668
7	94.53	94.58B	94.52A	94.58B	94.58 (5.42)	5	672
8	94.58	94.60B	94.54A	94.55A	94.53 (5.47)	4	673
9	....	94.54B	94.50A	94.52A	94.53 (5.47)	....	673
10	94.52	94.54B	94.49A	94.52	94.50 (5.50)	4	674
13	94.48	94.48	94.47A	94.48	94.48 (5.52)	1	674
14	94.49	94.50B	94.44A	94.44A	94.44 (5.56)	1	674
15	94.43	94.45B	94.40A	94.45B	94.43 (5.57)	2	674
16	94.45	94.45	94.41A	94.41A	94.41 (5.59)	4	675
17	....	....	94.32A	94.32A	94.31 (5.69)	....	675
20	....	....	94.24A	94.26A	94.25 (5.75)	....	675
21	94.29	94.32	94.28A	94.29	94.29 (5.71)	31	692
22	94.30	94.36B	94.28A	94.36B	94.36 (5.64)	11	692
23	94.38	94.42B	94.36A	94.38A	94.39 (5.61)	2	690
24	94.39	94.39	94.35A	94.35A	94.33 (5.67)	1	690
27	94.43	94.43	94.31A	94.42A	94.41 (5.59)	1	690
28	94.43	94.45	94.38	94.40A	94.40 (5.60)	13	701
29	94.45	94.45	94.39A	94.45	94.45 (5.55)	9	720
30	94.58	94.60B	94.50A	94.58	94.51 (5.49)	67	698
31	....	94.57B	94.47A	94.51N	94.50 (5.50)	....	698

90 DAY U.S. TREASURY BILL FUTURES PRICES
SEPTEMBER 1987 FUTURES CONTRACT

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
3	94.51	94.56B	94.51	94.51	94.51 (5.49)	3	677
4	....	94.52B	94.49A	94.51N	94.51 (5.49)	....	677
5	94.53	94.53	94.50A	94.50A	94.50 (5.50)	3	678
6	94.51	94.51	94.44A	94.44A	94.45 (5.55)	1	678
7	94.46	94.46	94.41A	94.46	94.43 (5.57)	1	678
10	94.41	94.41	94.39A	94.40	94.40 (5.60)	17	689
11	94.44	94.45B	94.42A	94.43	94.43 (5.57)	13	686
12	94.46	94.49B	94.45A	94.48	94.46 (5.54)	4	686
13	94.50	94.53B	94.49A	94.50	94.50 (5.50)	5	686
14	94.53	94.55B	94.53	94.53	94.54 (5.46)	14	681
17	94.56	94.58	94.55A	94.58	94.56 (5.44)	46	662
18	94.57	94.58B	94.55A	94.57	94.57 (5.43)	38	643
19	94.59	94.68B	94.59	94.66	94.68 (5.32)	8	647
20	94.65	94.70	94.65	94.68B@.69	94.68 (5.32)	13	657
21	....	94.73B	94.67A	94.68N	94.67 (5.33)	....	657
24	94.71	94.71	94.69A	94.69A	94.68 (5.32)	12	677
25	94.72	94.72	94.65	94.65	94.65 (5.35)	7	682
26	94.62	94.67	94.62	94.66A	94.66 (5.34)	11	681
27	Exchange Closed: Thanksgiving Day						
28	94.67	94.69B	94.67	94.68B	94.68 (5.32)	10	690

IN DECEMBER

1	94.65	94.67B	94.64A	94.67B	94.66 (5.34)	14	687
2	94.67	94.74B	94.67	94.74B	94.74 (5.26)	42	695
3	94.77	94.78	94.72A	94.72A	94.72 (5.28)	65	732
4	94.76	94.79	94.76	94.77A	94.76 (5.24)	14	758
5	94.81	94.83B	94.68A	94.73	94.67 (5.33)	55	747
8	94.69	94.73B	94.66	94.69	94.71 (5.29)	13	749
9	94.71	94.74	94.69	94.69	94.70 (5.30)	29	759
10	94.69	94.72	94.68A	94.71	94.72 (5.28)	16	759
11	94.72	94.73B	94.68	94.68	94.68 (5.32)	16	759
12	94.70	94.71B	94.68A	94.69	94.69 (5.31)	41	750
15	94.65	94.69	94.65	94.69	94.68 (5.32)	109	799
16	94.71	94.72	94.66A	94.66A	94.66 (5.34)	41	834
17	94.68	94.69	94.67	94.69	94.69 (5.31)	20	843
18	94.74	94.75	94.71A	94.71A	94.71 (5.29)	19	850
19	94.74	94.75	94.74	94.75	94.74 (5.26)	16	855
22	94.71	94.72B	94.70A	94.71	94.71 (5.29)	4	854
23	94.72	94.74	94.72	94.74	94.74 (5.26)	72	885
24	94.74	94.75B	94.74	94.75B	94.75 (5.25)	10	875
25	Exchange Closed: Christmas						
26	94.74@.73	94.75	94.73	94.75	94.75 (5.25)	19	886
29	94.75	94.75	94.61	94.63A@.61	94.62 (5.38)	49	908
30	94.60	94.63B	94.58	94.58	94.59 (5.41)	32	915
31	94.64	94.65B	94.61	94.61	94.61 (5.39)	33	930

DECEMBER 1987 FUTURES CONTRACT

IN JANUARY 1986

1	Exchange Closed: New Year's Day						
3	91.74	91.76	91.73A	91.74A	91.74 (8.26)	4	4
6	....	....	91.72A	91.72A	91.72 (8.28)	....	4
7	....	91.86B	....	91.86B	91.86 (8.14)	....	4
8	91.72	91.87B	91.71A	91.71A	91.71 (8.29)	1	5
9	....	....	91.68A	91.71N	91.70 (8.30)	....	5
10	....	....	91.64A	91.64A	91.62 (8.38)	....	5
13	....	....	91.48A	91.48A	91.46 (8.54)	....	5
14	....	91.50B	....	91.50B	91.53 (8.47)	....	5
15	....	91.66B	....	91.58B	91.60 (8.40)	....	5
16	....	....	91.57A	91.60N	91.60 (8.40)	....	5
17	....	91.63B	91.58A	91.58A	91.58 (8.42)	....	5
20	....	....	91.48A	91.48A	91.48 (8.52)	....	5
21	....	91.61B	....	91.61B	91.61 (8.39)	....	5
22	....	91.62B	91.57A	91.62B	91.62 (8.38)	....	5
23	....	91.74B	....	91.74B	91.74 (8.26)	....	5
24	91.81	91.82B	91.75A	91.82B	91.83 (8.17)	1	6
27	....	91.90B	....	91.90B	91.90 (8.10)	....	6
28	....	91.99B	....	91.99B	91.99 (8.01)	....	6
29	....	92.04B	91.94A	91.94A	91.91 (8.09)	....	6
30	....	91.97B	....	91.91N	91.92 (8.08)	....	6
31	....	92.00B	....	91.94B	91.94 (8.06)	....	6

IN FEBRUARY

3	....	....	....	91.94N	91.99 (8.01)	....	6
4	....	92.12B	....	91.99N	92.08 (7.92)	....	6
5	....	92.13B	92.07A	92.07A	92.05 (7.95)	....	6
6	....	....	92.03A	92.03A	91.99 (8.01)	....	6
7	....	....	91.89A	91.99N	91.92 (8.08)	....	6
10	....	91.97B	....	91.97B	91.97 (8.03)	....	6
11	92.01	92.07B	92.00A	92.04B	92.04 (7.96)	....	6
12	....	....	....	92.04N	92.05 (7.95)	4	6
13	....	92.06B	....	92.06B	92.06 (7.94)	....	6
14	....	92.17B	....	92.17B	92.17 (7.83)	....	6
17	Exchange Closed: President's Day						
18	....	92.24B	....	92.24B	92.23 (7.77)	....	6

(Continued in Next Column)

90 DAY U.S. TREASURY BILL FUTURES PRICES
DECEMBER 1987 FUTURES CONTRACT

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
19	....	....	92.13A	92.23N	92.16 (7.84)	....	6
20	92.15	92.15	92.12A	92.15	92.15 (7.85)	10	16
21	....	92.27B	....	92.15N	92.27 (7.73)	....	16
24	....	92.37B	....	92.27N	92.34 (7.66)	....	16
25	....	....	92.30A	92.30A	92.30 (7.70)	....	16
26	....	92.36B	....	92.36B	92.37 (7.63)	....	16
27	....	92.49B	....	92.37N	92.49 (7.51)	....	16
28	....	92.61B	92.47A	92.51B	92.52 (7.48)	....	16

IN MARCH

3	....	92.67B	....	92.67B	92.67 (7.33)	....	16
4	....	92.88B	....	92.67N	92.82 (7.18)	....	16
5	....	....	92.67A	92.69A	92.69 (7.31)	....	16
6	....	92.87B	....	92.69N	92.83 (7.17)	....	16
7	....	....	92.82A	92.83N	92.83 (7.17)	....	16
10	....	93.04B	....	93.04B	93.02 (6.98)	....	16
11	....	93.12B	....	93.02N	93.06 (6.94)	....	16
12	....	93.10B	93.01A	93.01A	93.03 (6.97)	....	16
13	....	....	93.00A	93.03N	93.02 (6.98)	....	16
14	93.14	93.14	93.11A	93.11A	93.10 (6.90)	4	16
17	....	93.15B	93.04A	93.04A	93.05 (6.95)	....	16
18	....	93.08B	93.01A	93.05N	93.08 (6.92)	....	16
19	....	93.11B	....	93.10B	93.10 (6.90)	....	16
20	93.20	93.21B	93.19A	93.19A	93.19 (6.81)	5	19
21	93.24	93.26B	93.23A	93.23A	93.21 (6.79)	1	19
24	93.28	93.30B	93.28	93.30B	93.30 (6.70)	2	19
25	93.30	93.32B	93.30	93.31B	93.31 (6.69)	1	19
26	93.35	93.38	93.35	93.38	93.37 (6.63)	6	21
27	....	93.57B	....	93.37N	93.55 (6.45)	....	21
28	Exchange Closed: Good Friday						
31	....	93.63B	....	93.63B	93.63 (6.37)	....	21

IN APRIL

1	....	93.74B	....	93.63N	93.66 (6.34)	....	21
2	....	93.67B	93.62A	93.67B	93.68 (6.32)	....	21
3	93.67	93.68	93.66A	93.66A	93.64 (6.36)	4	20
4	....	93.70B	93.63A	93.70B	93.70 (6.30)	....	20
7	93.73	93.74B	93.72A	93.72A	93.70 (6.30)	1	21
8	93.87@.88	93.88	93.84A	93.88	93.86 (6.14)	52	67
9	....	93.95B	....	93.91B	93.91 (6.09)	....	67
10	....	....	93.83A	93.91N	93.91 (6.09)	....	67
11	....	93.94B	93.85A	93.85A	93.85 (6.15)	....	67
14	....	93.97B	....	93.97B	93.97 (6.03)	....	67
15	....	93.98B	93.93A	93.93A	93.93 (6.07)	....	67
16	....	94.05B	....	93.93N	94.04 (5.96)	....	67
17	93.93	93.95B	93.86	93.92A	93.92 (6.08)	6	67
18	....	....	93.83A	93.84A	93.84 (6.16)	....	67
21	93.73	93.74B	93.70A	93.73	93.72 (6.28)	1	67
22	93.73	93.73	93.62A	93.62A	93.58 (6.42)	1	68
23	....	....	93.42A	93.42A	93.41 (6.59)	....	68
24	....	....	93.23A	93.23A	93.23 (6.77)	....	68
25	....	93.26B	93.18A	93.18A	93.13 (6.87)	....	68
28	....	93.35B	....	93.33B	93.34 (6.66)	....	68
29	....	93.42B	93.32A	93.36B	93.35 (6.65)	....	68
30	93.36	93.40B	93.34A	93.37B	93.37 (6.63)	3	69

IN MAY

1	....	....	93.30A	93.37N	93.32 (6.68)	....	69
2	93.27	93.33B	93.27	93.27	93.29 (6.71)	....	69
5	....	93.46B	....	93.46B	93.46 (6.54)	2	71
6	....	....	93.41A	93.41A	93.41 (6.59)	....	71
7	....	....	93.35A	93.35A	93.34 (6.66)	....	71
8	....	93.42B	....	93.42B	93.42 (6.58)	....	71
9	....	....	93.28A	93.32A	93.32 (6.68)	....	71
12	....	....	93.23A	93.25A	93.25 (6.75)	....	71
13	....	93.33B	93.20A	93.29B	93.30 (6.70)	....	71
14	93.34	93.34	93.24A	93.24A	93.24 (6.76)	50	114
15	93.20	93.20	93.07A	93.20	93.09 (6.91)	1	114
16	92.97	92.97	92.93A	92.94A	92.94 (7.06)	2	115
19	92.87	92.98B	92.85A	92.85A	92.85 (7.15)	2	117
20	92.83	92.83	92.70A	92.83	92.83 (7.17)	1	117
21	....	92.91B	92.82A	92.83N	92.83 (7.17)	....	117
22	....	92.87B	....	92.84B	92.87 (7.13)	....	117
23	....	92.94B	....	92.92B	92.92 (7.08)	....	116
26	Exchange Closed: Memorial Day						
27	....	93.02B	....	92.92N	92.99 (7.01)	....	116
28	....	....	92.89A	92.89A	92.90 (7.10)	....	116
29	....	....	92.76A	92.76A	92.76 (7.24)	....	116
30	92.76	92.79B	92.72	92.72	92.71 (7.29)	4	120

90 DAY U.S. TREASURY BILL FUTURES PRICES
DECEMBER 1987 FUTURES CONTRACT

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
2	92.71	92.72B	92.46A	92.46A	92.46 (7.54)	6	117
3	92.44	92.53B	92.43	92.53B	92.55 (7.45)	2	117
4	92.45	92.61B	92.40A	92.42A	92.42 (7.58)	3	119
5	....	92.56B	....	92.42N	92.49 (7.51)	....	119
6	....	92.77B	....	92.77B	92.80 (7.20)	....	119
9	92.78	92.78	92.67A	92.67A	92.68 (7.32)	20	139
10	92.66	92.68B	92.62A	92.68B	92.68 (7.32)	13	138
11	....	92.74B	92.63A	92.70B	92.73 (7.27)	....	136
12	92.82	92.83B	92.74A	92.82	92.75 (7.25)	11	125
13	92.89	93.07B	92.89	93.07B	93.08 (6.92)	3	126
16	93.13	93.16B	93.08A	93.08A	93.10 (6.90)	2	123
17	93.12	93.20B	93.12	93.19B	93.19 (6.81)	1	124
18	....	93.24B	....	93.24B	93.26 (6.74)	....	124
19	93.16	93.19B	93.13A	93.19B	93.18 (6.82)	1	125
20	93.28	93.28	93.16A	93.28	93.23 (6.77)	1	125
23	....	93.31B	....	93.23N	93.28 (6.72)	....	125
24	....	93.37B	....	93.28N	93.32 (6.68)	....	125
25	93.42	93.46B	93.35A	93.44	93.37 (6.63)	4	125
26	....	93.38B	93.35A	93.38B	93.38 (6.62)	....	125
27	....	93.45B	....	93.44B	93.45 (6.55)	....	125
30	....	93.54B	....	93.45N	93.52 (6.48)	....	125

IN JULY

1	....	93.59B	93.49A	93.52N	93.50 (6.50)	....	125
2	93.50	93.51B	93.48A	93.50	93.50 (6.50)	5	127
3	....	93.62B	....	93.62B	93.61 (6.39)	....	127
4	Exchange Closed; Independence Day						
7	93.62	93.62	93.58A	93.59A	93.60 (6.40)	1	128
8	....	....	93.40A	93.41A	93.41 (6.59)	....	128
9	93.52	93.54B	93.48A	93.52	93.53 (6.47)	4	130
10	93.53	93.56B	93.47A	93.49A	93.49 (6.51)	31	149
11	93.55	93.63B	93.55	93.61B	93.60 (6.40)	24	165
14	....	93.69B	....	93.69B	93.69 (6.31)	....	165
15	93.69	93.75B	93.69	93.69	93.74 (6.26)	16	179
16	....	93.80B	....	93.80B	93.78 (6.22)	....	179
17	....	93.80B	93.74A	93.80B	93.80 (6.20)	....	179
18	93.84	93.84	93.77A	93.83	93.83 (6.17)	22	162
21	93.87	93.88B	93.85A	93.85A	93.85 (6.15)	....	162
22	93.81	93.86B	93.76A	93.80	93.80 (6.20)	2	163
23	93.68	93.68	93.65	93.67B	93.68 (6.32)	11	171
24	....	93.70B	93.62A	93.68N	93.63 (6.37)	....	171
25	....	93.69B	....	93.69B	93.68 (6.32)	....	171
28	....	93.69B	93.61A	93.68N	93.61 (6.39)	....	171
29	93.63	93.74B	93.63	93.74B	93.74 (6.26)	50	206
30	93.75	93.80	93.75	93.79A	93.79 (6.21)	45	221
31	....	93.88B	....	93.88B	93.88 (6.12)	2	208

IN AUGUST

1	....	....	93.84A	93.88N	93.88 (6.12)	....	208
4	....	93.91B	....	93.91B	93.93 (6.07)	....	208
5	....	....	93.86A	93.88A	93.87 (6.13)	....	208
6	93.85	93.85	93.80A	93.81A	93.82 (6.18)	2	209
7	93.80	93.83B	93.75A	93.83B	93.83 (6.17)	3	212
8	93.85	93.86B	93.84A	93.85	93.85 (6.15)	15	212
11	93.85	93.88B	93.85	93.87B	93.90 (6.10)	5	215
12	....	93.98B	....	93.90N	93.97 (6.03)	....	215
13	93.97	94.05B	93.97	94.02	94.05 (5.95)	15	221
14	94.02	94.02	93.99A	94.02	94.01 (5.99)	1	221
15	94.04@.05	94.05	94.03A	94.03A	94.03 (5.97)	6	225
18	....	....	93.98A	94.03N	94.00 (6.00)	....	225
19	94.09	94.10B	94.09	94.09	94.09 (5.91)	9	230
20	94.15	94.15	94.10A	94.12A	94.11 (5.89)	6	232
21	94.18	94.25B	94.15A	94.18	94.22 (5.78)	6	237
22	94.20	94.21B	94.18A	94.20	94.20 (5.80)	1	237
25	94.22	94.26B	94.22	94.26B	94.28 (5.72)	3	238
26	94.34	94.36B	94.30A	94.36B	94.35 (5.65)	13	248
27	....	....	94.24A	94.24A	94.24 (5.76)	....	248
28	94.24	94.29B	94.22A	94.22A	94.23 (5.77)	20	265
29	94.29	94.31B	94.27A	94.31B	94.33 (5.67)	5	313

IN SEPTEMBER

1	Exchange Closed; Labor Day						
2	94.31	94.31	94.22A	94.22A	94.22 (5.78)	11	274
3	94.10	94.10	94.03	94.10B	94.11 (5.89)	22	274
4	94.14	94.20B	94.14	94.15B	94.16 (5.84)	8	272
5	94.01	94.03B	93.99A	93.99A	93.99 (6.01)	12	276
8	93.91	93.91	93.85A	93.85A	93.84 (6.16)	14	281
9	93.89	93.92B	93.86A	93.86A	93.86 (6.14)	2	282
10	93.91	93.92B	93.89A	93.92B	93.92 (6.08)	1	282
11	93.86	93.86	93.79A	93.80A	93.80 (6.20)	4	286
12	93.94	93.94	93.83A	93.83A	93.83 (6.17)	15	286
15	....	93.95B	....	93.83N	93.91 (6.09)	....	286
16	....	93.92B	93.86A	93.91N	93.92 (6.08)	....	285

(Continued in Next Column)

90 DAY U.S. TREASURY BILL FUTURES PRICES
DECEMBER 1987 FUTURES CONTRACT

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
17	93.89	93.96B	93.89	93.90	93.91 (6.09)	26	300
18	93.94	94.01B	93.76A	93.76A	93.75 (6.25)	14	300
19	....	93.78B	93.73A	93.75N	93.77 (6.23)	....	300
22	93.82	93.84	93.82	93.84	93.84 (6.16)	2	296
23	93.86	93.88B	93.78	93.79B	93.78 (6.22)	11	307
24	93.84	93.88B	93.84	93.84	93.88 (6.12)	2	309
25	....	93.95B	93.80A	93.80A	93.87 (6.13)	....	309
26	93.80	93.87B	93.77A	93.87B	93.87 (6.13)	3	312
29	....	....	93.79A	93.79A	93.80 (6.20)	....	312
30	....	93.88B	....	93.88B	93.90 (6.10)	....	312

IN OCTOBER

1	93.97	93.97	93.90A	93.91A	93.91 (6.09)	1	313
2	93.89	93.90B	93.87A	93.89	93.89 (6.11)	10	312
3	94.07	94.11B	94.07	94.11B	94.14 (5.86)	18	326
6	94.16	94.17B	94.15A	94.16	94.18 (5.82)	6	328
7	94.17	94.20B	94.15A	94.20B	94.22 (5.78)	11	327
8	94.22	94.23	94.19A	94.19A	94.18 (5.82)	6	328
9	94.14	94.19B	94.14	94.14	94.18 (5.82)	1	328
10	94.15	94.16B	94.15	94.15	94.16 (5.84)	5	333
13	94.14	94.14	94.11A	94.14	94.12 (5.88)	1	334
14	94.11	94.14B	94.08A	94.08A	94.08 (5.92)	15	349
15	....	....	94.04A	94.08N	94.08 (5.92)	....	349
16	94.09	94.09	94.06A	94.06A	94.06 (5.94)	2	351
17	....	....	93.97A	93.97A	93.96 (6.04)	....	351
20	93.91	93.98B	93.89A	93.91	93.91 (6.09)	8	359
21	93.94	93.97B	93.93A	93.94	93.95 (6.05)	24	383
22	93.98	94.02B	93.98	94.02B	94.02 (5.98)	7	389
23	94.04	94.08B	94.03A	94.03A	94.04 (5.96)	8	397
24	....	....	94.00A	94.00A	93.98 (6.02)	5	397
27	94.07	94.09B	94.07	94.07	94.07 (5.93)	5	407
28	94.11	94.11	94.02	94.02	94.06 (5.94)	15	421
29	....	94.11B	....	94.09B	94.10 (5.90)	1	421
30	94.24	94.26B	94.16A	94.19	94.17 (5.83)	35	456
31	94.25	94.25	94.12A	94.25	94.15 (5.85)	3	458

IN NOVEMBER

3	94.20	94.21B	94.17A	94.17A	94.17 (5.83)	9	465
4	94.17	94.19B	94.15A	94.19B	94.18 (5.82)	14	479
5	94.19	94.20B	94.17A	94.19	94.18 (5.82)	15	492
6	94.17	94.17	94.12A	94.12A	94.13 (5.87)	11	503
7	....	94.14B	94.09A	94.13N	94.11 (5.89)	3	506
10	94.10	94.10	94.08A	94.09	94.10 (5.90)	3	507
11	94.14@.15	94.15	94.12A	94.13A	94.12 (5.88)	38	526
12	94.16	94.20B	94.14A	94.15	94.15 (5.85)	20	545
13	94.21	94.22B	94.18A	94.19	94.19 (5.81)	19	557
14	94.23	94.23	94.18A	94.23	94.23 (5.77)	1	556
17	94.24	94.27B	94.24	94.24	94.26 (5.74)	7	562
18	94.24	94.29	94.23A	94.26A	94.26 (5.74)	121	682
19	94.28	94.40B	94.28	94.40B	94.40 (5.60)	24	663
20	94.40	94.41B	94.37A	94.38	94.38 (5.62)	210	828
21	94.39	94.42B	94.37A	94.40	94.38 (5.62)	19	842
24	94.42	94.43B	94.40A	94.40A	94.40 (5.60)	40	877
25	94.40	94.44B	94.36A	94.39	94.36 (5.64)	2	878
26	94.36	94.38	94.33A	94.37	94.38 (5.62)	23	906
27	Exchange Closed; Thanksgiving Day						
28	....	94.41B	....	94.38N	94.42 (5.58)	2	905

IN DECEMBER

1	94.39	94.43	94.39	94.43	94.41 (5.59)	9	911
2	94.46	94.51B	94.46	94.51B	94.51 (5.49)	8	919
3	94.56	94.57B	94.49A	94.49A	94.48 (5.52)	17	936
4	94.56	94.56	94.54A	94.54A	94.54 (5.46)	6	946
5	94.61	94.61	94.46A	94.46A	94.47 (5.53)	3	946
8	94.51	94.53B	94.47A	94.51	94.50 (5.50)	22	963
9	94.50	94.54B	94.48A	94.48A	94.49 (5.51)	111	888
10	94.50	94.52	94.45A	94.51A	94.50 (5.50)	34	913
11	94.50	94.52B	94.47A	94.47A	94.47 (5.53)	6	915
12	94.52	94.52	94.48A	94.52	94.50 (5.50)	....	915
15	94.53	94.53	94.49A	94.49A	94.49 (5.51)	65	917
16	94.53	94.53	94.47A	94.48A	94.47 (5.53)	24	932
17	94.52	94.52	94.49A	94.50	94.50 (5.50)	11	937
18	94.53	94.56	94.52A	94.52A	94.52 (5.48)	21	919
19	94.54	94.56B	94.54	94.54	94.55 (5.45)	2	943
22	....	....	94.52A	94.55N	94.54 (5.46)	....	943
23	94.57	94.59	94.57	94.59	94.58 (5.42)	5	917
24	94.62	94.62	94.60A	94.62	94.60 (5.40)	11	920
25	Exchange Closed; Christmas						
26	....	94.62B	....	94.62B	94.62 (5.38)	....	914
29	94.53	94.53	94.51	94.51A	94.51 (5.49)	14	903
30	94.50	94.51B	94.45A	94.50	94.46 (5.54)	22	904
31	94.48	94.52B	94.46A	94.46A	94.46 (5.54)	11	903

90 DAY U.S. TREASURY BILL FUTURES PRICES
MARCH 1988 FUTURES CONTRACT

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
24	93.15	93.17B	93.15	93.17B	93.17 (6.83)	2	2
25	....	93.21B	....	93.20B	93.19 (6.81)	....	2
26	93.25	93.25	93.25	93.25	93.27 (6.73)	2	2
27	....	93.47B	....	93.47B	93.46 (6.54)	....	2
28	Exchange Closed: Good Friday						
31	....	93.54B	....	93.54B	93.54 (6.46)	....	2

IN APRIL

1	....	93.64B	....	93.54N	93.58 (6.42)	....	2
2	....	93.59B	93.54A	93.59B	93.60 (6.40)	....	2
3	....	....	93.58A	93.60N	93.56 (6.44)	....	2
4	....	93.58B	93.52A	93.58B	93.58 (6.42)	....	2
7	....	93.61B	....	93.61B	93.58 (6.42)	....	2
8	....	93.73B	....	93.73B	93.73 (6.27)	....	2
9	....	93.82B	....	93.78B	93.78 (6.22)	....	2
10	....	....	93.72A	93.78N	93.79 (6.21)	....	2
11	....	93.80B	93.72A	93.72A	93.72 (6.28)	....	2
14	....	93.84B	....	93.84B	93.84 (6.16)	....	2
15	....	93.85B	93.80A	93.80A	93.80 (6.20)	....	2
16	....	93.91B	....	93.80N	93.90 (6.10)	....	2
17	93.80	93.81B	93.76A	93.76A	93.76 (6.24)	2	3
18	....	....	93.67A	93.67A	93.67 (6.33)	....	3
21	....	....	93.56A	93.56A	93.55 (6.45)	....	3
22	....	....	93.46A	93.46A	93.42 (6.58)	....	3
23	....	....	93.25A	93.25A	93.24 (6.76)	....	3
24	....	....	93.05A	93.05A	93.06 (6.94)	....	3
25	....	....	93.02A	93.02A	92.96 (7.04)	....	3
28	....	93.18B	....	93.15B	93.17 (6.83)	....	3
29	....	93.22B	93.15A	93.19B	93.18 (6.82)	....	3
30	....	93.23B	....	93.20B	93.20 (6.80)	....	3

IN MAY

1	....	....	93.13A	93.20N	93.15 (6.85)	....	3
2	....	93.16B	93.10A	93.14A	93.12 (6.88)	....	3
5	....	93.28B	....	93.28B	93.29 (6.71)	....	3
6	....	....	93.22A	93.22A	93.22 (6.78)	....	3
7	....	....	93.16A	93.16A	93.15 (6.85)	....	3
8	....	93.23B	....	93.23B	93.23 (6.77)	....	3
9	....	....	93.09A	93.13A	93.13 (6.87)	....	3
12	....	....	93.04A	93.13N	93.08 (6.92)	....	3
13	....	93.13B	93.03A	93.08N	93.13 (6.87)	....	3
14	....	93.16B	93.05A	93.05A	93.05 (6.95)	....	3
15	93.01	93.01	92.88A	92.88A	92.90 (7.10)	2	4
16	92.82	92.82	92.73A	92.74A	92.74 (7.26)	2	6
19	....	92.78B	92.65A	92.65A	92.65 (7.35)	....	6
20	....	....	....	92.65N	92.61 (7.39)	....	6
21	....	92.67B	92.59A	92.61N	92.61 (7.39)	....	6
22	....	92.65B	....	92.62B	92.65 (7.35)	....	6
23	....	92.70B	....	92.69B	92.69 (7.31)	....	6
26	Exchange Closed: Memorial Day						
27	....	92.79B	....	92.69N	92.76 (7.24)	....	6
28	....	....	92.66A	92.66A	92.67 (7.33)	....	6
29	....	....	92.53A	92.53A	92.53 (7.47)	....	6
30	....	92.56B	92.50A	92.50A	92.48 (7.52)	....	6

IN JUNE

2	....	....	92.22A	92.22A	92.22 (7.78)	....	6
3	....	92.29B	92.19A	92.29B	92.31 (7.69)	....	6
4	....	92.35B	92.18A	92.18A	92.17 (7.83)	....	6
5	....	92.30B	....	92.17N	92.24 (7.76)	....	6
6	....	92.52B	....	92.52B	92.52 (7.48)	....	6
9	....	....	92.40A	92.40A	92.41 (7.59)	....	6
10	92.35	92.41B	92.34A	92.41B	92.41 (7.59)	5	11
11	....	92.47B	92.38A	92.43B	92.46 (7.54)	....	11
12	92.46	92.56B	92.46	92.47B	92.47 (7.53)	3	13
13	92.70	92.77B	92.70	92.77B	92.82 (7.18)	5	13
16	....	92.90B	....	92.82N	92.84 (7.16)	....	13
17	....	92.94B	....	92.94B	92.94 (7.06)	....	13
18	....	92.99B	....	92.99B	93.00 (7.00)	....	13
19	....	....	92.87A	93.00N	92.94 (7.06)	....	13
20	....	93.05B	....	92.94N	92.99 (7.01)	....	13
23	....	....	....	92.99N	93.04 (6.96)	....	13
24	....	93.11B	....	93.04N	93.08 (6.92)	....	13
25	....	93.22B	....	93.12B	93.13 (6.87)	....	13
26	....	93.14B	93.10A	93.10A	93.11 (6.89)	....	13
27	....	93.18B	....	93.17B	93.18 (6.82)	....	13
30	....	93.28B	....	93.18N	93.25 (6.75)	....	13

IN JULY

1	93.29	93.32B	93.23A	93.29	93.25 (6.75)	3	14
2	....	93.27B	93.23A	93.25N	93.26 (6.74)	....	14
3	....	93.38B	....	93.38B	93.37 (6.63)	....	14

(Continued in Next Column)

90 DAY U.S. TREASURY BILL FUTURES PRICES
MARCH 1988 FUTURES CONTRACT

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
4	Exchange Closed: Independence Day						
7	93.38	93.38	93.35A	93.36A	93.36 (6.64)	1	14
8	93.26	93.26	93.16A	93.17A	93.17 (6.83)	4	18
9	93.25	93.31B	93.25	93.25	93.29 (6.71)	200	210
10	93.29	93.32B	93.23A	93.26A	93.25 (6.75)	3	213
11	....	93.37B	....	93.37B	93.37 (6.63)	....	213
14	....	93.46B	....	93.46B	93.46 (6.54)	....	213
15	....	93.52B	....	93.50B	93.51 (6.49)	....	213
16	....	93.57B	....	93.57B	93.55 (6.45)	....	213
17	....	93.57B	93.51A	93.57B	93.57 (6.43)	....	213
18	....	93.61B	93.54A	93.60B	93.61 (6.39)	....	213
21	....	93.65B	....	93.61N	93.63 (6.37)	....	213
22	93.59	93.64B	93.54A	93.58A	93.58 (6.42)	7	213
23	....	....	93.43A	993.58N	93.46 (6.54)	....	213
24	....	93.48B	93.41A	93.46N	93.42 (6.58)	....	213
25	....	93.46B	....	93.46B	93.47 (6.53)	....	213
28	....	93.48B	93.40A	93.47N	93.40 (6.60)	....	213
29	....	93.53B	....	93.53B	93.53 (6.47)	....	213
30	93.55	93.60	93.55	93.58A	93.58 (6.42)	10	218
31	....	93.67B	93.57A	93.67B	93.67 (6.33)	....	213

IN AUGUST

1	....	....	93.63A	93.67N	93.67 (6.33)	6	215
4	93.66	93.72B	93.65	93.72B	93.75 (6.25)	14	229
5	....	....	93.68A	93.68A	93.66 (6.34)	....	226
6	93.64	93.64	93.59A	93.59A	93.60 (6.40)	1	225
7	93.57	93.61B	93.52A	93.61B	93.60 (6.40)	4	229
8	....	93.63B	....	93.60N	93.61 (6.39)	....	227
11	93.62	93.63B	93.62	93.63B	93.66 (6.34)	2	228
12	93.68	93.74B	93.68	93.72B	93.72 (6.28)	....	228
13	93.75	93.80B	93.72	93.73	93.80 (6.20)	21	247
14	..	....	93.75A	93.75A	93.77 (6.23)	4	237
15	....	93.81B	....	93.77N	93.79 (6.21)	....	237
18	....	....	93.74A	93.79N	93.75 (6.25)	....	237
19	....	93.85B	....	93.85B	93.84 (6.16)	....	237
20	93.89	93.90B	93.85A	93.86A	93.86 (6.14)	1	238
21	93.90	94.00B	93.90	93.90	93.98 (6.02)	6	235
22	....	....	93.95A	93.95A	93.95 (6.05)	....	235
25	93.95	94.01B	93.95	94.01B	94.03 (5.97)	4	239
26	94.07	94.10B	94.04A	94.06	94.08 (5.92)	2	238
27	94.01	94.01	93.96A	93.96A	93.96 (6.04)	1	239
28	93.98	94.01B	93.91A	93.91A	93.93 (6.07)	10	249
29	93.97	93.97	93.95A	93.97	94.00 (6.00)	6	251

IN SEPTEMBER

1	Exchange Closed: Labor Day						
2	94.01	94.01	93.86A	93.86A	93.87 (6.13)	9	258
3	93.77	93.77	93.68A	93.77	93.76 (6.24)	3	258
4	93.83	93.86B	93.77A	93.82	93.82 (6.18)	11	261
5	93.67	93.67	93.63A	93.63A	93.64 (6.36)	18	277
8	93.52	93.53B	93.49A	93.49A	93.50 (6.50)	1	277
9	93.54	93.57B	93.51A	93.51A	93.52 (6.48)	21	295
10	93.55	93.58B	93.54A	93.55	93.58 (6.42)	14	294
11	93.51	93.51	93.45A	93.46A	93.46 (6.54)	19	280
12	93.54	93.60B	93.49A	93.49A	93.49 (6.51)	5	283
15	....	93.62B	....	93.49N	93.56 (6.44)	....	281
16	....	....	93.50A	93.55A	93.57 (6.43)	....	281
17	93.53	93.60B	93.53	93.55	93.56 (6.44)	12	283
18	93.65	93.65	93.41A	93.41A	93.42 (6.58)	37	265
19	....	93.45B	93.40A	93.44B	93.43 (6.57)	1	265
22	93.47@.48	93.50	93.47	93.50	93.50 (6.50)	2	267
23	93.51	93.53B	93.41A	93.51	93.43 (6.57)	53	305
24	93.48	93.51B	93.47A	93.51B	93.52 (6.48)	3	308
25	93.51	93.60B	93.43A	93.43A	93.51 (6.49)	4	309
26	93.44	93.51B	93.41A	93.51B	93.51 (6.49)	5	309
29	93.46	93.46	93.41	93.41	93.44 (6.56)	8	306
30	93.48	93.52B	93.47A	93.52B	93.54 (6.46)	4	306

IN OCTOBER

1	93.57	93.60B	93.54A	93.55A	93.55 (6.45)	7	312
2	93.53	93.54B	93.51A	93.53	93.53 (6.47)	2	310
3	93.70	93.75B	93.70	93.75B	93.77 (6.23)	1	311
6	93.80	93.80	93.77A	93.80	93.82 (6.18)	3	311
7	93.80	93.84B	93.79A	93.84B	93.85 (6.15)	15	320
8	93.82	93.86B	93.82	93.83A	93.82 (6.18)	3	321
9	93.80	93.83B	93.79A	93.80	93.82 (6.18)	1	321
10	93.84	93.84	93.78A	93.84	93.81 (6.19)	....	321
13	93.76	93.77B	93.76	93.77B	93.77 (6.23)	1	321
14	....	....	93.73A	93.77N	93.72 (6.28)	2	323
15	93.70	93.70	93.68A	93.70	93.71 (6.29)	5	326
16	....	93.72B	93.69A	93.69A	93.70 (6.30)	....	326
17	....	....	93.61A	93.61A	93.60 (6.40)	....	326
20	....	....	93.55A	93.55A	93.55 (6.45)	....	326

(Continued in Next Column)

90 DAY U.S. TREASURY BILL FUTURES PRICES
MARCH 1988 FUTURES CONTRACT
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
21	93.58	93.60B	93.57A	93.58	93.59 (6.41)	6	323
22	93.64	93.66B	93.64	93.66B	93.66 (6.34)	9	330
23	93.71	93.71	93.66A	93.68A	93.67 (6.33)	15	345
24	93.65	93.65	93.63A	93.63A	93.61 (6.39)	3	345
27	93.63	93.72B	93.63	93.63	93.70 (6.30)	6	339
28	93.73	93.73	93.66A	93.69A	93.69 (6.31)	3	342
29	....	93.74B	....	93.69N	93.73 (6.27)	....	342
30	93.87	93.89B	93.79A	93.87	93.80 (6.20)	1	342
31	....	93.87B	93.76A	93.80N	93.78 (6.22)	....	342

IN NOVEMBER

3	....	93.84B	....	93.80B	93.80 (6.20)	....	342
4	93.84	93.84	93.78A	93.83A	93.82 (6.18)	3	343
5	....	93.84B	....	93.82N	93.83 (6.17)	....	343
6	93.81	93.82B	93.77A	93.77A	93.78 (6.22)	2	345
7	....	93.79B	93.74A	93.78N	93.76 (6.24)	....	345
10	....	....	93.75A	93.76N	93.76 (6.24)	....	345
11	93.79	93.79	93.78A	93.78A	93.78 (6.22)	5	351
12	93.80	93.83B	93.80	93.81B	93.81 (6.19)	1	351
13	93.86	93.88B	93.85A	93.85A	93.84 (6.16)	5	355
14	93.90	93.90	93.88A	93.88A	93.88 (6.12)	6	361
17	....	93.92B	....	93.92B	93.91 (6.09)	....	361
18	93.91	93.92	93.88A	93.91A	93.91 (6.09)	11	362
19	93.97	94.05B	93.97	94.05B	94.04 (5.96)	6	363
20	....	94.05B	94.01A	94.04N	94.03 (5.97)	....	363
21	....	94.07B	....	94.03N	94.04 (5.96)	....	363
24	....	94.07B	....	94.06B	94.06 (5.94)	....	363
25	....	94.09B	94.02A	94.02A	94.02 (5.98)	....	363
26	....	94.03B	....	94.03B	94.05 (5.95)	....	363
27	Exchange Closed: Thanksgiving Day						
28	94.07	94.10B	94.07	94.10B	94.10 (5.90)	6	369

IN DECEMBER

1	94.07	94.09	94.07	94.09	94.10 (5.90)	22	389
2	94.16	94.19B	94.16	94.19B	94.22 (5.78)	7	396
3	94.22	94.28B	94.20A	94.20A	94.19 (5.81)	2	395
4	94.27	94.28B	94.25A	94.25A	94.27 (5.73)	7	392
5	94.29	94.29	94.19A	94.19A	94.21 (5.79)	74	379
8	94.22	94.28B	94.21A	94.22	94.26 (5.74)	1	380
9	94.26	94.30B	94.24A	94.26	94.28 (5.72)	23	386
10	94.26	94.29B	94.23A	94.29B	94.28 (5.72)	153	500
11	94.25	94.26B	94.24A	94.24A	94.24 (5.76)	1	499
12	94.25	94.27B	94.23A	94.25	94.27 (5.73)	105	504
15	94.28	94.30B	94.24A	94.24A	94.24 (5.76)	8	505
16	94.28	94.29	94.22A	94.22A	94.22 (5.78)	4	492
17	94.23@.22	94.25B	94.22	94.22	94.25 (5.75)	10	492
18	....	94.29B	....	94.25N	94.26 (5.74)	....	492
19	94.32	94.32	94.30A	94.30A	94.29 (5.71)	1	493
22	....	....	94.25A	94.29N	94.28 (5.72)	....	493
23	94.32	94.34B	94.32	94.32	94.33 (5.67)	3	494
24	....	94.36B	....	94.36B	94.36 (5.64)	....	494
25	Exchange Closed: Christmas						
26	94.40	94.41B	94.40	94.41B	94.41 (5.59)	....	493
29	94.40	94.40	94.30	94.30A	94.30 (5.70)	13	496
30	94.31	94.32B	94.23A	94.27	94.24 (5.76)	35	512
31	94.24	94.28B	94.21A	94.22A	94.22 (5.78)	6	513

JUNE 1988 FUTURES CONTRACT
IN AUGUST 1986

13	93.46	93.52B	93.46	93.52B	93.54 (6.46)	3	3
14	....	....	93.49A	93.49A	93.51 (6.49)	....	3
15	....	93.55B	....	93.51N	93.54 (6.46)	....	3
18	....	....	....	93.54N	93.50 (6.50)	....	3
19	93.62	93.62	93.62	93.62	93.63 (6.37)	14	17
20	93.67	93.69B	93.63A	93.64A	93.63 (6.37)	20	37
21	....	93.77B	....	93.77B	93.75 (6.25)	....	37
22	....	....	93.69A	93.72A	93.72 (6.28)	....	37
25	93.73	93.77B	93.73	93.77B	93.79 (6.21)	3	39
26	93.84	93.85B	93.77A	93.80A	93.81 (6.19)	16	55
27	....	....	93.68A	93.68A	93.68 (6.32)	....	55
28	93.71	93.73B	93.60A	93.60A	93.63 (6.37)	1	56
29	93.71	93.71	93.61A	93.71	93.68 (6.32)	2	58

IN SEPTEMBER

1	Exchange Closed: Labor Day						
2	....	....	93.51A	93.51A	93.52 (6.48)	....	58
3	93.41	93.41	93.32A	93.40	93.41 (6.59)	3	57
4	....	93.51B	....	93.45B	93.48 (6.52)	....	57
5	....	....	93.29A	93.30A	93.29 (6.71)	....	57
8	93.17	93.20B	93.13A	93.13A	93.13 (6.87)	3	59
9	....	93.20B	....	93.13N	93.17 (6.83)	....	59
10	93.22	93.22	93.19A	93.22	93.23 (6.77)	....	59

(Continued in Next Column)

90 DAY U.S. TREASURY BILL FUTURES PRICES
JUNE 1988 FUTURES CONTRACT
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
11	....	....	93.10A	93.12A	93.12 (6.88)	1	59
12	....	93.24B	....	93.12N	93.14 (6.86)	1	59
15	....	93.27B	....	93.19B	93.22 (6.78)	....	59
16	....	....	93.16A	93.21A	93.23 (6.77)	....	59
17	....	93.25B	93.19A	93.20A	93.21 (6.79)	....	59
18	....	93.28B	93.06A	93.06A	93.09 (6.91)	....	59
19	....	93.12B	93.08A	93.11B	93.10 (6.90)	....	59
22	....	93.16B	....	93.16B	93.17 (6.83)	....	59
23	93.11	93.18B	93.06A	93.11	93.08 (6.92)	....	59
24	....	93.16B	....	93.15B	93.17 (6.83)	....	59
25	....	....	93.08A	93.08A	93.16 (6.84)	....	59
26	93.11	93.16B	93.06A	93.16B	93.15 (6.85)	2	61
29	93.05	93.05	93.05	93.05	93.08 (6.92)	1	60
30	....	93.14B	....	93.14B	93.18 (6.82)	....	60

IN OCTOBER

1	93.25	93.25	93.18A	93.21A	93.20 (6.80)	5	62
2	....	....	93.16A	93.17A	93.17 (6.83)	....	62
3	93.36	93.39B	93.35A	93.39B	93.41 (6.59)	....	62
6	....	93.43B	....	93.42B	93.44 (6.56)	1	62
7	93.42	93.47B	93.41A	93.47B	93.49 (6.51)	2	62
8	93.47	93.53B	93.46A	93.47A	93.47 (6.53)	2	62
9	....	93.48B	93.44A	93.46A	93.47 (6.53)	....	62
10	....	....	93.42A	93.45A	93.45 (6.55)	....	62
13	....	....	93.40A	93.45N	93.41 (6.59)	....	62
14	93.41	93.41	93.36A	93.41	93.36 (6.64)	101	142
15	93.33	93.37B	93.32A	93.34B	93.36 (6.64)	2	142
16	93.36	93.37B	93.34A	93.34A	93.34 (6.66)	1	142
17	....	....	93.25A	93.25A	93.25 (6.75)	....	142
20	....	....	93.20A	93.20A	93.20 (6.80)	....	142
21	....	93.26B	....	93.20N	93.24 (6.76)	....	142
22	93.25	93.31B	93.25	93.31B	93.31 (6.69)	5	142
23	93.35	93.36B	93.33A	93.33A	93.32 (6.68)	1	142
24	93.31	93.31	93.28A	93.28A	93.26 (6.74)	4	145
27	....	93.37B	....	93.26N	93.35 (6.65)	....	145
28	....	93.36B	93.31A	93.34A	93.34 (6.66)	....	145
29	....	93.39B	....	93.34N	93.38 (6.62)	....	145
30	93.52	93.55B	93.44A	93.52	93.45 (6.55)	1	144
31	....	93.50B	93.41A	93.45N	93.43 (6.57)	....	144

IN NOVEMBER

3	93.50	93.50	93.45A	93.45A	93.46 (6.54)	5	144
4	....	93.50B	93.44A	93.50B	93.48 (6.52)	....	144
5	....	93.50B	....	93.48N	93.49 (6.51)	....	144
6	93.45	93.46B	93.43A	93.43A	93.45 (6.55)	4	148
7	93.40	93.45B	93.39A	93.44	93.43 (6.57)	50	148
10	....	....	93.42A	93.43N	93.44 (6.56)	1	143
11	93.48	93.48	93.47A	93.47A	93.46 (6.54)	1	143
12	93.48	93.51B	93.48	93.48	93.49 (6.51)	....	143
13	....	93.56B	....	93.49N	93.52 (6.48)	5	143
14	....	93.56B	....	93.56B	93.56 (6.44)	....	143
17	93.60	93.60	93.58A	93.60	93.59 (6.41)	1	143
18	93.59	93.59	93.56A	93.59B	93.59 (6.41)	11	144
19	93.66	93.75B	93.65A	93.75B	93.73 (6.27)	1	144
20	....	93.74B	93.70A	93.73N	93.73 (6.27)	12	145
21	93.73	93.76B	93.71A	93.71A	93.72 (6.28)	14	145
24	....	93.75B	....	93.72N	93.74 (6.26)	....	145
25	....	....	93.70A	93.70A	93.70 (6.30)	....	145
26	93.71	93.71	93.71	93.71	93.73 (6.27)	2	145
27	Exchange Closed: Thanksgiving Day						
28	....	93.78B	....	93.78B	93.78 (6.22)	....	144

IN DECEMBER

1	93.77	93.79B	93.76A	93.79B	93.79 (6.21)	21	147
2	93.82	93.89B	93.81A	93.89B	93.93 (6.07)	12	147
3	93.96	93.99B	93.91A	93.91A	93.90 (6.10)	13	151
4	....	94.00B	....	93.90N	93.99 (6.01)	....	148
5	94.03	94.03	93.91A	93.91A	93.93 (6.07)	6	148
8	....	94.02B	....	94.02B	94.00 (6.00)	....	148
9	93.98	94.03B	93.98	94.00B	94.02 (5.98)	5	143
10	....	94.03B	93.95A	94.03B	94.02 (5.98)	1	143
11	93.98	93.99	93.96A	93.96A	93.96 (6.04)	....	143
12	....	93.99B	....	93.96N	94.00 (6.00)	1	143
15	94.00	94.03B	93.96A	93.96A	93.96 (6.04)	31	162
16	94.00	94.01B	93.94A	93.94A	93.94 (6.06)	4	164
17	94.00	94.01B	93.97A	94.00	93.99 (6.01)	8	164
18	94.03	94.03	93.99A	93.99A	93.99 (6.01)	1	163
19	94.04	94.04	93.98A	94.03A	94.03 (5.97)	4	163
22	94.00	94.02	93.98A	94.02	94.02 (5.98)	6	163
23	....	94.08B	....	94.08B	94.08 (5.92)	....	163
24	94.10	94.10	94.08A	94.10	94.08 (5.92)	1	164
25	Exchange Closed: Christmas						
26	....	94.12B	....	94.12B	94.12 (5.88)	....	164

(Continued in Next Column)

90 DAY U.S. TREASURY BILL FUTURES PRICES
JUNE 1988 FUTURES CONTRACT
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
29	....	....	94.03A	94.03A	94.03 (5.97)	....	164
30	94.04	94.05B	93.96A	94.04	93.97 (6.03)	1	165
31	93.96	94.01B	93.94A	93.96	93.95 (6.05)	1	165

90 DAY U.S. TREASURY BILL FUTURES DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	9,098	6,142	....	5,113	5,359	Closed	7,750	....	5,139
2	3,141	....	....	9,014	8,964	14,541	2,812	....	8,080	2,332	....	5,347
3	4,056	5,209	8,859	5,502	....	11,025	4,031	....	12,828	9,536	3,427	6,703
4	....	9,982	18,777	13,340	....	10,617	Closed	3,965	9,240	....	2,955	4,750
5	....	11,204	10,455	....	5,428	8,578	....	3,846	8,850	....	4,052	9,942
6	2,544	9,872	12,308	....	7,674	7,287	....	3,896	....	6,771	3,724	....
7	4,515	16,616	11,947	7,776	7,250	....	2,944	3,019	....	4,453	7,728	....
8	11,587	....	....	12,879	5,990	....	7,220	5,389	8,878	5,877	....	7,241
9	13,045	....	....	11,480	9,560	8,742	7,868	....	5,884	2,446	....	7,117
10	4,977	10,024	7,190	6,415	....	7,987	4,531	....	5,301	2,289	7,207	5,567
11	....	11,323	9,017	6,197	....	8,030	6,335	5,170	13,658	....	2,923	4,865
12	....	6,093	7,252	....	6,936	6,215	....	6,002	10,222	....	4,270	8,195
13	9,746	4,133	5,075	....	8,959	12,409	....	10,027	....	982	4,543	....
14	6,174	11,160	6,119	6,462	6,137	....	5,144	9,005	....	4,287	5,131	....
15	9,178	....	....	7,855	14,154	....	5,715	3,879	4,617	4,383	....	6,067
16	6,760	....	....	10,633	10,769	11,999	5,840	....	10,197	5,032	....	5,060
17	7,016	Closed	4,909	11,755	....	6,185	4,992	....	5,035	8,876	5,554	4,635
18	....	10,025	6,752	5,120	....	5,601	4,076	5,335	8,777	....	10,431	3,570
19	....	11,095	2,421	....	7,941	6,611	....	9,737	6,063	....	11,781	1,763
20	1,955	12,632	3,883	....	12,118	5,023	....	8,297	....	9,968	6,867	....
21	14,448	14,982	5,590	8,158	9,945	....	3,424	8,441	....	6,200	7,816	....
22	14,509	....	....	14,764	6,311	....	5,280	7,192	5,640	4,947	....	1,881
23	9,022	....	....	14,462	2,922	3,492	6,528	....	5,817	2,793	....	3,114
24	10,660	17,486	4,906	17,598	....	4,635	4,773	....	8,164	2,547	3,657	754
25	....	12,375	7,823	9,739	....	4,642	2,556	5,301	6,161	....	5,487	Closed
26	....	9,633	3,314	....	Closed	2,203	....	7,959	4,781	....	6,250	484
27	6,678	15,784	8,067	....	4,735	3,257	....	6,637	....	3,436	Closed	....
28	6,706	15,804	Closed	8,510	7,682	....	7,915	8,081	....	3,560	2,466	....
29	10,672	....	....	8,505	10,049	....	7,517	9,168	6,617	3,197	....	5,001
30	8,551	....	....	7,520	10,006	3,786	5,219	....	5,990	7,309	....	5,020
31	9,082	....	4,826	....	....	....	7,927	....	....	5,205	....	2,934
Total	175,022	215,432	149,490	212,782	169,672	152,865	117,760	135,705	160,820	114,196	106,269	105,149
Average	7,956	11,339	7,475	9,672	8,080	7,279	5,353	6,462	7,658	4,965	5,593	4,780

90 DAY U.S. TREASURY BILL FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	49,005	47,513	....	39,209	40,947	Closed	35,624	....	37,601
2	33,407	....	....	48,613	46,003	39,166	39,208	....	39,849	35,482	....	37,219
3	33,869	38,434	48,339	47,926	....	38,504	39,510	....	39,618	34,859	36,919	37,024
4	....	39,876	51,354	49,393	....	37,996	Closed	41,025	38,858	....	37,149	37,025
5	....	40,863	51,446	....	45,814	33,693	....	41,662	38,999	....	37,230	37,547
6	34,245	40,926	52,825	....	45,491	34,554	....	40,768	....	35,339	37,120	....
7	34,337	41,256	52,310	49,955	45,147	....	39,459	40,953	....	35,978	37,658	....
8	35,046	....	....	53,445	45,663	....	39,108	40,068	38,377	36,631	....	37,401
9	35,729	....	....	52,809	44,737	34,873	40,268	....	38,474	35,844	....	37,288
10	36,130	41,726	51,415	51,941	....	34,439	40,032	....	38,605	35,672	38,141	37,785
11	....	43,001	49,834	51,850	....	34,723	39,672	39,851	38,626	....	38,244	36,238
12	....	42,280	48,868	....	44,513	34,841	....	39,808	38,848	....	37,844	35,510
13	36,632	42,249	46,139	....	45,566	35,472	....	41,224	....	35,613	37,345	....
14	37,015	42,114	47,096	51,629	44,448	....	41,045	41,986	....	35,473	37,632	....
15	38,007	....	....	52,360	42,532	....	40,438	42,019	38,544	35,725	....	35,056
16	38,442	....	....	54,474	42,813	34,846	40,914	....	38,491	36,355	....	35,152
17	38,848	Closed	46,739	55,597	....	34,815	41,651	....	37,520	36,427	38,044	36,003
18	....	42,203	45,502	54,937	....	35,481	41,758	41,652	37,008	....	38,832	34,057
19	....	42,877	45,434	....	42,791	36,480	....	40,632	37,242	....	38,680	34,596
20	38,831	42,610	46,098	....	43,351	36,823	....	40,781	....	36,957	38,763	....
21	40,146	45,332	46,837	54,682	41,399	....	42,322	39,963	....	36,952	38,707	....
22	39,742	....	....	51,198	41,498	....	42,196	40,411	37,061	36,637	....	35,000
23	40,107	....	....	50,954	41,279	37,453	41,812	....	36,716	36,519	....	35,530
24	39,333	46,260	47,205	50,449	....	38,003	41,129	....	37,775	36,021	38,705	35,575
25	....	45,592	48,195	49,315	....	38,321	40,646	41,314	34,740	....	38,121	Closed
26	....	45,258	48,239	....	Closed	38,160	....	41,416	33,611	....	38,141	35,478
27	38,949	46,738	48,566	....	41,079	38,472	....	40,448	....	35,858	Closed	....
28	38,605	47,564	Closed	48,920	40,369	....	41,034	40,735	....	36,189	37,601	....
29	37,804	....	....	48,178	39,396	....	41,730	39,552	34,227	36,513	....	36,228
30	38,890	....	....	47,563	39,882	38,953	41,018	....	34,992	36,785	....	37,108
31	37,930	....	49,189	....	....	....	40,714	....	....	37,027	....	37,558
Average	37,366	43,008	48,582	51,145	43,394	36,479	40,676	40,820	37,532	36,108	37,941	36,272

90 DAY U.S. TREASURY BILL FUTURES DELIVERY TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	5,215	....	....	....	....	....	....
6	....	....	....	....	....	1	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	3,312	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	2,531
19	....	....	....	....	....	....	....	....	....	....	....	29
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	1
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	2,667	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	3,312	....	....	5,216	....	....	2,667	....	....	2,561

1986 90-DAY U.S. TREASURY BILLS
Daily Cash Market Price Range (Discount; Bid Side)

Date	JANUARY Open	High	Low	Close	2:00	FEBRUARY Open	High	Low	Close	2:00	MARCH Open	High	Low	Close	2:00
1	Closed					...	...	...	...	...	...	...	...	...	...
2	7.06	7.11	7.06	7.11	7.11	...	...	...	...	...	...	...	...	...	...
3	7.09	7.09	7.07	7.07	7.09	6.97	7.00	6.97	7.00	7.00	7.05	7.05	6.97	6.97	6.97
4	...	...	...	...	...	7.00	7.02	7.00	6.97	7.02	6.88	6.88	6.82	6.84	6.84
5	...	...	...	...	...	6.99	7.01	6.97	7.01	7.00	6.85	6.87	6.75	6.75	6.87
6	7.09	7.09	7.05	7.05	7.07	7.02	7.11	7.02	7.02	7.11	6.70	6.71	6.68	6.71	6.71
7	7.04	7.05	7.03	7.02	7.04	7.14	7.22	7.14	7.21	7.22	6.67	6.67	6.60	6.60	6.64
8	7.06	7.20	7.06	7.20	7.16	...	...	...	...	...	...	...	...	...	...
9	7.24	7.25	7.17	7.17	7.20	...	...	...	...	...	...	...	...	...	...
10	7.18	7.25	7.17	7.25	7.19	7.19	7.23	7.18	7.18	7.21	6.62	6.62	6.60	6.60	6.60
11	...	...	...	...	...	7.16	7.16	7.11	7.12	7.13	6.56	6.59	6.56	6.58	6.58
12	...	...	...	...	...	7.14	7.14	7.11	7.10	7.13	6.59	6.64	6.59	6.62	6.64
13	7.27	7.27	7.23	7.24	7.25	7.10	7.12	7.10	7.10	7.12	6.68	6.68	6.59	6.59	6.59
14	7.23	7.27	7.23	7.27	7.25	6.99	7.03	6.99	7.03	7.03	6.57	6.58	6.55	6.55	6.55
15	7.26	7.26	7.17	7.19	7.23	...	...	...	...	...	...	...	...	...	...
16	7.21	7.21	7.05	7.05	7.18	...	...	...	...	...	...	...	...	...	...
17	7.08	7.11	7.08	7.10	7.10	Closed					6.56	6.56	6.55	6.55	6.55
18	...	...	...	...	...	6.98	7.04	6.98	7.04	7.04	6.59	6.59	6.52	6.52	6.56
19	...	...	...	...	...	7.13	7.13	7.03	7.10	7.07	6.55	6.55	6.48	6.48	6.52
20	Closed					7.10	7.12	7.09	7.11	7.11	6.47	6.48	6.44	6.44	6.44
21	7.06	7.06	7.02	7.04	7.02	7.09	7.09	6.98	6.98	7.04	6.44	6.44	6.40	6.40	6.40
22	7.00	7.01	6.99	7.00	6.99	...	...	...	...	...	...	...	...	...	...
23	7.00	7.01	6.97	6.97	6.99	...	...	...	...	...	...	...	...	...	...
24	6.98	6.98	6.95	6.96	6.97	7.02	7.04	6.98	7.06	7.02	6.41	6.43	6.41	6.41	6.43
25	...	...	...	...	...	7.04	7.09	7.03	7.09	7.05	6.36	6.39	6.36	6.39	6.39
26	...	...	...	...	...	7.10	7.10	7.07	7.07	7.07	6.42	6.43	6.40	6.40	6.43
27	6.96	6.96	6.96	6.96	6.96	7.06	7.06	7.03	7.04	7.03	6.39	6.39	6.35	6.36	6.35
28	6.91	6.93	6.91	6.92	6.93	6.98	7.04	6.98	7.04	7.04	Closed				
29	6.92	6.99	6.92	6.99	6.96	...	...	...	...	...	...	...	...	...	...
30	7.02	7.03	7.02	7.03	7.03	...	...	...	...	...	...	...	...	...	...
31	7.01	7.01	6.96	6.97	6.96	...	...	...	...	...	6.37	6.37	6.34	6.35	6.35

Date	APRIL Open	High	Low	Close	2:00	MAY Open	High	Low	Close	2:00	JUNE Open	High	Low	Close	2:00
1	6.33	6.34	6.28	6.34	6.33	6.11	6.12	6.11	6.12	6.12	...	...	...	...	...
2	6.37	6.37	6.34	6.34	6.36	6.14	6.16	6.12	6.12	6.14	6.31	6.36	6.31	6.34	6.34
3	6.31	6.33	6.31	6.32	6.32	...	...	...	...	...	6.37	6.44	6.37	6.41	6.40
4	6.31	6.31	6.22	6.22	6.26	...	...	...	...	...	6.41	6.56	6.41	6.56	6.56
5	...	...	...	...	...	6.10	6.10	6.04	6.04	6.07	6.52	6.52	6.48	6.52	6.51
6	...	...	...	...	...	6.08	6.08	6.06	6.06	6.06	6.44	6.45	6.32	6.32	6.34
7	6.23	6.26	6.22	6.25	6.26	6.10	6.10	6.03	6.03	6.05	...	...	...	...	...
8	6.16	6.16	6.13	6.15	6.15	6.04	6.04	6.04	6.04	6.04	...	...	...	...	...
9	6.12	6.12	6.01	6.03	6.01	6.10	6.12	6.07	6.10	6.10	6.34	6.40	6.31	6.37	6.40
10	6.03	6.06	6.01	6.02	6.03	...	...	...	...	...	6.31	6.31	6.27	6.29	6.29
11	6.01	6.01	5.97	5.97	5.98	...	...	...	...	...	6.30	6.37	6.30	6.33	6.34
12	...	...	...	...	...	6.13	6.16	6.12	6.16	6.13	6.29	6.32	6.26	6.26	6.26
13	...	...	...	...	...	6.11	6.11	6.08	6.08	6.10	6.23	6.23	6.13	6.13	6.20
14	5.96	5.96	5.91	5.92	5.91	6.09	6.09	6.08	6.09	6.09	...	...	...	...	...
15	5.81	5.84	5.81	5.84	5.82	6.09	6.19	6.09	6.18	6.19	...	...	...	...	...
16	5.79	5.81	5.77	5.79	5.78	6.26	6.26	6.21	6.21	6.22	6.13	6.14	6.11	6.13	6.14
17	5.81	5.86	5.81	5.85	5.85	...	...	...	...	...	6.09	6.11	6.09	6.09	6.10
18	5.84	5.88	5.83	5.86	5.88	...	...	...	...	...	6.08	6.10	6.08	6.09	6.09
19	...	...	...	...	...	6.22	6.22	6.18	6.21	6.20	6.12	6.13	6.11	6.13	6.12
20	...	...	...	...	...	6.30	6.30	6.22	6.22	6.24	6.13	6.13	6.11	6.12	6.11
21	5.88	5.89	5.87	5.89	5.89	6.21	6.23	6.20	6.20	6.20	...	...	...	...	...
22	5.90	5.97	5.89	5.97	5.95	6.19	6.20	6.19	6.20	6.20	...	...	...	...	...
23	6.11	6.13	6.10	6.10	6.10	6.20	6.20	6.17	6.17	6.18	6.13	6.15	6.12	6.15	6.14
24	6.10	6.15	6.09	6.13	6.10	...	...	...	...	...	6.08	6.09	6.08	6.08	6.09
25	6.16	6.17	6.11	6.15	6.17	...	...	...	...	...	6.06	6.09	6.06	6.09	6.08
26	...	...	...	...	...	Closed					6.10	6.10	6.07	6.08	6.08
27	...	...	...	...	...	6.15	6.18	6.15	6.18	6.17	6.04	6.07	5.99	5.99	6.06
28	6.16	6.16	6.10	6.11	6.11	6.18	6.21	6.17	6.21	6.21	...	...	...	...	...
29	6.07	6.11	6.07	6.11	6.11	6.27	6.35	6.26	6.35	6.29	...	...	...	...	...
30	6.12	6.12	6.10	6.10	6.11	6.35	6.35	6.28	6.31	6.28	6.01	6.01	5.95	5.95	5.98
31	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...

1986 90-DAY U.S. TREASURY BILLS
Daily Cash Market Price Range (Discount; Bid Side)

	JULY					AUGUST					SEPTEMBER				
Date	Open	High	Low	Close	2:00	Open	High	Low	Close	2:00	Open	High	Low	Close	2:00
1	...	...	...	...	...	5.75	5.81	5.76	5.78	5.78	Closed				
2	...	6.04	6.02	6.02	6.02	...	...	...	...	...	5.21	5.21	5.17	5.21	5.21
3	5.98	5.98	5.90	5.90	5.92	...	...	...	...	...	5.22	5.27	5.22	5.23	5.25
4	Closed					5.77	5.80	5.72	5.72	5.73	5.20	5.24	5.20	5.21	5.21
5	...	...	...	...	...	5.73	5.73	5.70	5.73	5.73	5.26	5.28	5.25	5.25	5.25
6	...	...	...	...	...	5.72	5.74	5.71	5.71	5.74	...	...	...	...	...
7	5.90	5.91	5.88	5.88	5.88	5.73	5.73	5.71	5.71	5.72	...	...	...	...	...
8	5.90	5.95	5.90	5.95	5.94	5.71	5.72	5.71	5.71	5.71	5.29	5.29	5.24	5.26	5.24
9	5.93	5.93	5.86	5.88	5.90	...	...	...	...	...	5.25	5.27	5.20	5.20	5.22
10	5.87	5.88	5.80	5.80	5.85	...	...	...	...	...	5.21	5.21	5.18	5.18	5.18
11	5.78	5.78	5.75	5.75	5.76	5.71	5.71	5.70	5.71	5.71	5.19	5.22	5.19	5.22	5.20
12	...	...	...	...	...	5.60	5.63	5.60	5.62	5.62	5.20	5.20	5.18	5.18	5.19
13	...	...	...	...	...	5.61	5.62	5.58	5.58	5.58	...	...	...	...	...
14	5.78	5.80	5.77	5.77	5.79	5.60	5.60	5.58	5.59	5.60	...	...	...	...	...
15	5.77	5.79	5.77	5.77	5.77	5.56	5.58	5.56	5.56	5.58	5.20	5.20	5.17	5.18	5.18
16	5.78	5.80	5.77	5.80	5.77	...	...	...	...	...	5.14	5.14	5.14	5.14	5.14
17	5.80	5.80	5.72	5.77	5.73	...	...	...	...	...	5.14	5.14	5.13	5.14	5.14
18	5.77	5.77	5.70	5.71	5.71	5.58	5.64	5.58	5.62	5.62	5.14	5.24	5.24	5.14	5.24
19	...	...	...	...	...	5.60	5.60	5.57	5.57	5.58	5.26	5.28	5.26	5.26	5.28
20	...	...	...	...	...	5.55	5.56	5.48	5.48	5.50	...	...	...	...	...
21	5.69	5.73	5.69	5.73	5.73	5.45	5.45	5.38	5.40	5.38	...	...	...	...	...
22	5.75	5.75	5.72	5.75	5.73	5.38	5.40	5.37	5.38	5.37	5.26	5.26	5.25	5.26	5.25
23	5.81	5.83	5.80	5.80	5.82	...	...	...	...	...	5.25	5.28	5.24	5.25	5.28
24	5.80	5.83	5.80	5.81	5.81	...	...	...	...	...	5.25	5.25	5.24	5.25	5.24
25	5.81	5.82	5.80	5.82	5.82	5.41	5.41	5.28	5.29	5.28	5.24	5.25	5.23	5.24	5.24
26	...	...	...	...	...	5.29	5.32	5.28	5.30	5.31	5.24	5.27	5.23	5.23	5.26
27	...	...	...	...	...	5.30	5.34	5.30	5.30	5.34	...	...	...	...	...
28	5.83	5.91	5.83	5.89	5.91	5.32	5.32	5.29	5.29	5.29	...	...	...	...	...
29	5.87	5.89	5.87	5.87	5.88	5.23	5.23	5.17	5.17	5.17	5.27	5.31	5.26	5.31	5.28
30	5.88	5.89	5.84	5.84	5.85	...	...	...	...	...	5.24	5.24	5.21	5.21	5.21
31	5.85	5.85	5.77	5.77	5.80	...	...	...	...	...	...	...	...	...	...

	OCTOBER					NOVEMBER					DECEMBER				
Date	Open	High	Low	Close	2:00	Open	High	Low	Close	2:00	Open	High	Low	Close	2:00
1	5.21	5.22	5.20	5.20	5.21	...	...	...	...	...	5.42	5.43	5.40	5.43	5.43
2	5.21	5.21	5.20	5.21	5.20	...	...	...	...	...	5.43	5.43	5.41	5.41	5.42
3	5.19	5.19	5.06	5.06	5.12	5.19	5.24	5.19	5.24	5.22	5.41	5.42	5.40	5.42	5.42
4	...	...	...	...	...	5.28	5.28	5.26	5.26	5.26	5.42	5.42	5.35	5.35	5.40
5	...	...	...	...	...	5.27	5.29	5.26	5.27	5.27	5.40	5.45	5.40	5.44	5.45
6	5.04	5.06	5.04	5.06	5.05	5.28	5.29	5.27	5.29	5.27	...	...	...	...	...
7	5.08	5.10	5.06	5.06	5.07	5.32	5.33	5.31	5.32	5.33	...	...	...	...	...
8	5.09	5.09	5.04	5.07	5.04	...	...	...	...	...	5.46	5.52	5.48	5.50	5.51
9	5.05	5.07	5.05	5.07	5.07	...	...	...	...	...	5.52	5.52	5.49	5.50	5.50
10	5.07	5.09	5.07	5.08	5.08	5.46	5.46	5.39	5.43	5.44	5.52	5.52	5.49	5.49	5.50
11	...	...	...	...	...	Closed					5.51	5.51	5.49	5.49	5.50
12	...	...	...	...	...	5.40	5.41	5.36	5.39	5.40	5.50	5.50	5.48	5.49	5.49
13	Closed					5.39	5.41	5.38	5.40	5.39	...	...	...	...	...
14	5.08	5.16	5.08	5.16	5.12	5.40	5.40	5.38	5.38	5.39	...	...	...	...	...
15	5.17	5.21	5.17	5.18	5.19	...	...	...	...	...	5.54	5.54	5.51	5.51	5.51
16	5.19	5.23	5.18	5.23	5.19	...	...	...	...	...	5.58	5.60	5.56	5.60	5.59
17	5.22	5.29	5.22	5.26	5.29	5.41	5.42	5.40	5.42	5.42	5.61	5.65	5.61	5.64	5.65
18	...	...	...	...	...	5.39	5.39	5.35	5.36	5.36	5.62	5.63	5.60	5.60	5.62
19	...	...	...	...	...	5.35	5.36	5.32	5.32	5.34	5.61	5.61	5.52	5.52	5.52
20	5.30	5.35	5.30	5.32	5.32	5.34	5.40	5.34	5.39	5.40	...	...	...	...	...
21	5.31	5.33	5.31	5.32	5.33	5.39	5.39	5.36	5.37	5.37	...	...	...	...	...
22	5.35	5.35	5.31	5.31	5.31	...	...	...	...	...	5.52	5.55	5.52	5.54	5.54
23	5.30	5.30	5.28	5.29	5.28	...	...	...	...	...	5.51	5.56	5.51	5.56	5.56
24	5.30	5.30	5.28	5.29	5.28	5.36	5.39	5.36	5.39	5.37	5.59	5.59	5.58	5.58	5.58
25	...	...	...	...	...	5.36	5.41	5.36	5.41	5.41	Closed				
26	...	...	...	...	...	5.34	5.42	5.34	5.40	5.40	5.59	5.59	5.58	5.58	5.58
27	5.31	5.31	5.20	5.21	5.20	Closed					...	...	...	...	...
28	5.20	5.25	5.19	5.25	5.21	5.42	5.42	5.39	5.41	5.41	...	...	...	...	...
29	5.26	5.26	5.20	5.21	5.21	...	...	...	...	...	5.65	5.70	5.65	5.69	5.70
30	5.17	5.20	5.14	5.19	5.20	...	...	...	...	...	5.70	5.72	5.70	5.71	5.71
31	5.19	5.26	5.19	5.19	5.21	...	...	...	...	...	5.70	5.70	5.65	5.65	5.68

1986 FEDERAL FUNDS DAILY RANGE

JANUARY

Date	Open	High	Low	Close	2:00
1	Closed				
2	8 3/8	8 3/4	8 3/8	8 1/4	8 3/4
3	8 1/2	8 1/2	8	8	8 5/16
4	...	...	...	...	...
5	...	...	...	...	...
6	8	8	7 7/8	7 7/8	7 15/16
7	7 13/16	7 13/16	7 11/16	7 11/16	7 11/16
8	7 3/4	7 3/4	7 11/16	7 3/4	7 11/16
9	7 7/8	7 15/16	7 7/8	7 7/8	7 7/8
10	7 13/16	7 7/8	7 3/4	7 3/4	7 13/16
11	...	...	...	...	...
12	...	...	...	...	...
13	8 1/16	8 1/8	7 7/8	7 7/8	8 1/16
14	7 15/16	7 15/16	7 13/16	7 7/8	7 13/16
15	8 1/2	8 5/8	8 3/8	8 1/2	8 1/2
16	7 13/16	7 7/8	7 13/16	7 7/8	7 7/8
17	7 13/16	7 7/8	7 11/16	7 7/8	7 3/4
18	...	...	...	...	...
19	...	...	...	...	...
20	Closed				
21	7 13/16	8 1/8	7 13/16	8 1/8	7 13/16
22	8	8	7 7/8	7 7/8	8
23	7 15/16	7 15/16	7 13/16	7 15/16	7 13/16
24	7 3/4	7 15/16	7 5/8	7 15/16	7 3/4
25	...	...	...	...	...
26	...	...	...	...	...
27	7 7/8	8	7 7/8	7 15/16	8
28	7 7/8	7 7/8	7 3/4	7 3/4	7 7/8
29	7 3/4	8	7 11/16	7 3/4	8
30	7 15/16	8	7 15/16	8	8
31	8	8 3/16	7 15/16	8 3/16	8 1/16

FEBRUARY

Open	High	Low	Close	2:00
...	...	...	...	...
...	...	...	...	...
8	8	7 15/16	7 15/16	7 15/16
7 13/16	7 13/16	7 9/16	7 9/16	7 3/4
7 11/16	7 9/16	7 1/2	7 1/2	7 5/8
7 9/16	7 3/4	7 9/16	7 3/4	7 3/4
7 3/4	7 3/4	7 11/16	7 11/16	7 3/4
...	...	...	...	...
...	...	...	...	...
7 7/8	7 7/8	7 13/16	7 13/16	7 7/8
7 13/16	7 13/16	7 3/4	7 13/16	7 13/16
8	8 1/8	7 3/4	7 3/4	8 1/8
7 15/16	7 15/16	7 3/4	7 3/4	7 13/16
7 13/16	7 13/16	7 5/8	7 9/16	7 5/8
...	...	...	...	...
..	..	...	...	...
Closed				
7 15/16	8 1/8	7 15/16	8 1/8	8
7 7/8	7 15/16	7 5/8	7 5/8	7 13/16
7 13/16	7 13/16	7 3/4	7 3/4	7 13/16
7 3/4	7 3/4	7 9/16	7 9/16	7 5/8
...	...	...	...	...
...	...	...	...	...
7 7/8	7 7/8	7 3/4	7 7/8	7 13/16
7 13/16	7 15/16	7 13/16	7 15/16	7 13/16
8	8 1/8	7 1/4	7 1/4	8 1/8
7 7/8	7 7/8	7 13/16	7 7/8	7 7/8
7 7/8	8	7 13/16	8	7 15/16
...	...	...	...	...
...	...	...	...	...
...	...	...	...	...

MARCH

Open	High	Low	Close	2:00
...	...	...	...	...
...	...	...	...	...
7 7/8	7 15/16	7 3/4	7 3/4	7 15/16
7 13/16	7 13/16	7 9/16	7 9/16	7 11/16
7 3/4	7 3/4	7 11/16	7 11/16	7 11/16
7 11/16	7 11/16	7 1/2	7 1/2	7 9/16
7 9/16	7 9/16	7 1/4	7 1/4	7 1/4
...	...	...	...	...
...	...	...	...	...
7 15/16	7 15/16	7 1/4	7 5/16	7 3/8
7 3/8	7 9/16	7 3/8	7 9/16	7 7/16
7 3/4	8	7 3/4	7 3/4	7 13/16
7 1/2	7 9/16	7 7/16	7 7/16	7 1/2
7 7/16	7 7/16	7 3/16	7 1/4	7 9/16
...	...	...	...	...
...	...	...	...	...
7 1/2	7 1/2	7 7/16	7 1/2	7 7/16
7 5/8	7 5/8	7 3/8	7 3/8	7 7/16
7 3/8	7 3/8	7 1/4	7 5/16	7 1/4
7 1/4	7 1/4	7 1/8	7 1/4	7 1/8
7 3/16	7 3/16	7 1/16	7 3/16	7 1/16
...	...	...	...	...
...	...	...	...	...
7 1/8	7 3/16	7 1/8	7 3/16	7 3/16
7 5/16	7 5/16	7 1/4	7 1/4	7 5/16
7 3/8	7 5/8	7 3/8	7 3/8	7 9/16
7 3/8	7 1/2	7 3/8	7 1/2	7 3/8
Closed				
...	...	...	...	...
...	...	...	...	...
8	8	7 3/4	7 7/8	7 7/8

APRIL

Date	Open	High	Low	Close	2:00
1	7 1/2	7 1/2	7 3/8	7 1/2	7 7/16
2	7 3/8	7 1/2	7 5/16	7 5/16	7 7/16
3	7 7/16	7 7/16	7 1/4	7 1/4	7 3/8
4	7 1/4	7 1/4	6 3/4	6 3/4	*
5	...	...	...	...	...
6	...	...	...	...	...
7	7	7 3/16	7	7	7 1/8
8	7 1/8	7 1/8	6 7/8	6 7/8	6 15/16
9	6 3/4	6 7/8	6	6 1/2	6 1/4
10	7 1/8	7 1/8	7	7 1/16	7 1/16
11	6 3/4	6 7/8	6 3/16	6 13/16	6 11/16
12	...	...	...	...	...
13	...	...	...	...	...
14	6 7/8	7	6 7/8	7	6 15/16
15	7	7	7	7	7
16	6 7/8	6 15/16	6 7/8	6 15/16	6 15/16
17	6 3/4	6 3/4	6 11/16	6 11/16	6 11/16
18	6 5/8	6 3/4	6 9/16	6 5/8	6 3/4
19	...	...	...	...	...
20	...	...	...	...	...
21	6 13/16	7	6 13/16	7	6 15/16
22	7	7 5/16	7	7 5/16	7 1/16
23	7 3/8	7 5/8	7	7	7 7/16
24	7	7	6 7/8	6 7/8	6 7/8
25	6 3/4	6 3/4	6 11/16	6 3/4	6 11/16
26	...	...	...	...	...
27	...	...	...	...	...
28	6 13/16	6 13/16	6 13/16	6 13/16	6 13/16
29	6 3/4	6 7/8	6 3/4	6 7/8	6 13/16
30	6 3/4	7 1/8	6 3/4	7 1/8	7 1/16
31	...	...	...	...	...

MAY

Open	High	Low	Close	2:00
7	7 1/16	7	7	7 1/16
6 7/8	6 7/8	6 3/4	6 3/4	6 13/16
...	...	...	...	...
...	...	...	...	...
6 13/16	6 7/8	6 3/4	6 3/4	6 13/16
6 3/4	6 3/4	6 5/8	6 5/8	6 5/8
6 3/4	6 3/4	6 1/4	6 1/4	6 1/2
6 3/4	6 13/16	6 3/4	6 13/16	6 3/4
6 11/16	6 3/4	6 11/16	6 3/4	6 3/4
...	...	...	...	...
...	...	...	...	...
6 13/16	6 7/8	6 13/16	6 13/16	6 7/8
6 13/16	6 13/16	6 3/4	6 3/4	6 3/4
6 3/4	6 13/16	6 11/16	6 11/16	6 3/4
6 7/8	7	6 7/8	7	6 15/16
6 3/4	6 3/4	6 11/16	6 11/16	6 11/16
...	...	...	...	...
...	...	...	...	...
6 13/16	6 7/8	6 13/16	6 13/16	6 13/16
6 13/16	6 13/16	6 3/4	6 3/4	6 13/16
6 15/16	7	6 3/4	7	6 3/4
6 3/4	6 7/8	6 3/4	6 7/8	6 13/16
6 3/4	6 13/16	6 3/4	6 13/16	6 3/4
...	...	...	...	...
...	...	...	...	...
Closed				
6 13/16	7 1/16	6 13/16	7 1/16	7
6 7/8	7	6 13/16	6 13/16	6 15/16
6 13/16	6 13/16	6 3/4	6 13/16	6 3/4
6 3/4	6 7/8	6 3/4	6 7/8	6 13/16
...	...	...	...	...
...	...	...	...	...

JUNE

Open	High	Low	Close	2:00
...	...	...	...	...
6 3/4	7	6 3/4	6 15/16	7
7 1/16	7 1/8	7	7	7 1/8
7 1/8	7 3/16	6 15/16	6 15/16	6 15/16
7	7	6 7/8	6 7/8	6 15/16
6 13/16	6 13/16	6 3/4	6 3/4	6 13/16
...	...	...	...	...
...	...	...	...	...
6 15/16	7	6 7/8	6 7/8	6 15/16
6 7/8	6 7/8	6 3/4	6 3/4	6 13/16
6 13/16	6 13/16	6 3/4	6 3/4	6 3/4
6 13/16	6 7/8	6 13/16	6 13/16	6 13/16
6 13/16	6 13/16	6 3/4	6 3/4	6 3/4
...	...	...	...	...
...	...	...	...	...
6 15/16	6 15/16	6 7/8	6 7/8	6 7/8
6 7/8	6 7/8	6 11/16	6 11/16	6 3/4
6 7/8	6 7/8	6 3/4	6 7/8	6 3/4
6 13/16	6 13/16	6 7/8	6 7/8	6 13/16
6 3/4	6 13/16	6 3/4	6 3/4	6 3/4
...	...	...	...	...
...	...	...	...	...
6 13/16	6 7/8	6 13/16	6 7/8	6 7/8
6 7/8	6 7/8	6 3/4	6 3/4	6 7/8
6 13/16	6 13/16	6 3/4	6 3/4	6 13/16
6 13/16	6 13/16	6 3/4	6 13/16	6 13/16
6 3/4	6 15/16	6 3/4	6 15/16	6 7/8
...	...	...	...	...
...	...	...	...	...
7 1/4	8	7 1/4	8	7 3/8
...	...	...	...	...

1986 FEDERAL FUNDS DAILY RANGE

JULY

Date	Open	High	Low	Close	2:00
1	...	...	...	...	...
2	...	7 1/8	7	7 1/8	7 1/8
3	6 7/8	6 7/8	6 3/4	6 7/8	6 13/16
4	Closed				
5	...	...	...	...	...
6	...	...	...	...	...
7	6 13/16	6 7/8	6 13/16	6 13/16	6 7/8
8	6 7/8	6 7/8	6 13/16	6 13/16	6 13/16
9	6 3/4	6 3/4	6 11/16	6 11/16	6 11/16
10	6 3/4	6 3/4	6 11/16	6 11/16	6 3/4
11	6 7/16	6 7/16	6 3/8	6 7/16	6 3/8
12	...	...	...	...	...
13	...	...	...	...	...
14	6 7/16	6 7/16	6 3/8	6 3/8	6 7/16
15	6 3/8	6 3/8	6 1/4	6 5/16	6 5/16
16	6 1/2	6 1/2	6 3/8	6 1/2	6 3/8
17	6 7/16	6 1/2	6 3/8	6 1/2	6 1/2
18	6 3/8	6 3/8	6 5/16	6 5/16	6 5/16
19	...	...	...	...	...
20	...	...	...	...	...
21	6 7/16	6 7/16	6 7/16	6 7/16	6 7/16
22	6 3/8	6 3/8	6 5/16	6 5/16	6 5/16
23	6 3/8	6 3/8	6 5/16	6 5/16	6 3/8
24	6 5/16	6 5/16	6 1/4	6 5/16	6 1/4
25	6 1/4	6 5/16	6 1/4	6 5/16	6 1/4
26	...	...	...	...	...
27	...	...	...	...	...
28	6 3/8	6 7/16	6 3/8	6 3/8	6 3/8
29	6 5/16	6 5/16	6 5/16	6 5/16	6 1/4
30	6 5/16	6 5/16	6 1/8	6 3/16	6 1/8
31	6 1/4	6 3/8	6 1/4	6 3/8	6 1/4

AUGUST

Open	High	Low	Close	2:00
6 1/4	6 3/8	6 3/16	6 3/16	6 3/8
...	...	...	...	...
...	...	...	...	...
6 5/16	6 3/8	6 5/16	6 5/16	6 5/16
6 5/16	6 5/16	6 1/4	6 1/4	6 5/16
6 1/4	6 1/4	6 3/16	6 1/4	6 3/16
6 1/4	6 5/16	6 1/4	6 1/4	6 1/4
6 5/16	6 5/16	6 1/4	6 1/4	6 1/4
...	...	...	...	...
...	...	...	...	...
6 5/16	6 3/8	6 1/4	6 1/4	6 5/16
6 1/4	6 1/4	6 3/16	6 3/16	6 1/4
6 1/8	6 1/8	5 3/4	5 3/4	6
6 3/16	6 1/4	6 3/16	6 1/4	6 3/16
6 5/16	6 1/2	6 5/16	6 1/2	6 5/16
...	...	...	...	...
...	...	...	...	...
6 3/16	6 3/8	6 5/16	6 5/16	6 5/16
6 5/16	6 5/16	6 1/4	6 1/4	6 1/4
6 1/4	6 1/4	6 1/8	6 1/4	6 1/8
5 15/16	5 15/16	5 13/16	5 7/8	5 13/16
5 13/16	5 13/16	5 3/4	5 13/16	5 13/16
...	...	...	...	...
...	...	...	...	...
5 7/8	5 7/8	5 13/16	5 13/16	5 7/8
5 13/16	5 13/16	5 3/4	5 13/16	5 3/4
5 13/16	5 13/16	5 3/4	5 3/4	5 3/4
5 13/16	5 13/16	5 3/4	5 13/16	5 3/4
5 11/16	5 3/4	5 11/16	5 11/16	5 11/16
...	...	...	...	...
...	...	...	...	...

SEPTEMBER

Open	High	Low	Close	2:00
Closed				
5 13/16	5 7/8	5 13/16	5 13/16	5 7/8
5 7/8	5 7/8	5 3/4	5 3/4	5 13/16
5 3/4	5 3/4	5 3/4	5 3/4	5 3/4
5 11/16	5 3/4	5 11/16	5 3/8	5 3/4
...	...	...	...	...
...	...	...	...	...
5 13/16	5 13/16	5 3/4	5 3/4	5 13/16
5 13/16	5 13/16	5 3/4	5 3/4	5 3/4
5 13/16	5 13/16	5 13/16	5 11/16	5 11/16
5 13/16	5 7/8	5 13/16	5 7/8	5 13/16
5 13/16	5 7/8	5 3/4	5 7/8	5 13/16
...	...	...	...	...
...	...	...	...	...
5 7/8	5 15/16	5 7/8	5 15/16	5 15/16
5 7/8	5 7/8	5 13/16	5 13/16	5 13/16
5 3/4	5 13/16	5 3/4	5 13/16	5 3/4
5 13/16	5 7/8	5 3/4	5 7/8	5 3/4
5 3/4	5 13/16	5 11/16	5 11/16	5 13/16
...	...	...	...	...
...	...	...	...	...
5 13/16	5 7/8	5 13/16	5 7/8	5 7/8
5 3/4	5 5/8	5 11/16	5 5/8	5 11/16
5 5/8	5 3/4	5 5/8	5 7/8	5 3/4
5 7/8	5 7/8	5 13/16	5 7/8	5 7/8
5 7/8	5 7/8	5 13/16	5 7/8	5 7/8
...	...	...	...	...
...	...	...	...	...
5 15/16	6 1/8	5 15/16	5 15/16	6 1/8
7	7	6	6	6 7/8
...	...	...	...	...

OCTOBER

Date	Open	High	Low	Close	2:00
1	5 7/8	5 15/16	5 7/8	5 15/16	5 15/16
2	5 7/8	5 7/8	5 7/8	5 7/8	5 7/8
3	5 3/4	5 3/4	5 11/16	5 11/16	5 11/16
4	...	...	...	...	...
5	...	...	...	...	...
6	5 3/4	5 3/4	5 5/8	5 5/8	5 3/4
7	5 5/8	5 5/8	5	5	5 3/8
8	5 1/2	5 1/2	5	5 1/4	5 1/2
9	5 3/4	5 7/8	5 3/4	5 7/8	5 3/4
10	5 3/4	5 3/4	5 5/8	5 5/8	5 11/16
11	...	...	...	...	...
12	...	...	...	...	...
13	Closed				
14	5 13/16	5 7/8	5 13/16	5 13/16	5 13/16
15	5 7/8	5 7/8	5 13/16	5 7/8	5 13/16
16	5 13/16	5 13/16	5 13/16	5 13/16	5 13/16
17	5 3/4	5 7/8	5 3/4	5 7/8	5 3/4
18	...	...	...	...	...
19	...	...	...	...	...
20	5 13/16	5 7/8	5 13/16	5 13/16	5 13/16
21	5 13/16	5 13/16	5 13/16	5 13/16	5 13/16
22	5 15/16	6 1/4	5 15/16	6 1/4	5 15/16
23	5 7/8	5 15/16	5 7/8	5 15/16	5 7/8
24	5 3/4	5 13/16	5 11/16	5 11/16	5 13/16
25	...	...	...	...	...
26	...	...	...	...	...
27	5 13/16	5 13/16	5 13/16	5 13/16	5 13/16
28	5 13/16	5 13/16	5 3/4	5 13/16	5 13/16
29	5 3/4	5 3/4	5 13/16	5 3/4	5 3/4
30	5 13/16	6	5 13/16	6	5 7/8
31	5 7/8	5 15/16	5 7/8	5 7/8	5 15/16

NOVEMBER

Open	High	Low	Close	2:00
...	...	...	...	...
...	...	...	...	...
5 7/8	6	5 7/8	5 15/16	5 15/16
5 7/8	5 15/16	5 7/8	5 15/16	5 15/16
6	6 3/4	5 15/16	6 3/4	6 1/2
5 15/16	6 1/16	5 15/16	6	6 1/16
5 7/8	5 15/16	5 13/16	5 13/16	5 7/8
...	...	...	...	...
...	...	...	...	...
5 7/8	5 15/16	5 7/8	5 7/8	5 7/8
Closed				
5 7/8	5 15/16	5 7/8	5 15/16	5 15/16
5 15/16	5 15/16	5 13/16	5 13/16	5 7/8
5 7/8	5 7/8	5 13/16	5 7/8	5 7/8
...	...	...	...	...
...	...	...	...	...
6	6 1/8	6	6 1/16	6 1/8
5 15/16	6	5 15/16	5 15/16	6
6 5/8	7 3/4	6 1/2	7 3/4	7 1/2
6 1/8	6 3/16	6 1/8	6 1/8	6 3/16
6	6	5 7/8	5 7/8	5 15/16
...	...	...	...	...
...	...	...	...	...
5 15/16	5 15/16	5 15/16	5 15/16	5 15/16
5 15/16	6	5 15/16	6	5 15/16
5 15/16	6 1/8	5 15/16	6 1/8	5 15/16
Closed				
5 15/16	6 1/8	5 15/16	6 1/8	6 1/8
...	...	...	...	...
...	...	...	...	...

DECEMBER

Open	High	Low	Close	2:00
5 15/16	6 3/4	5 15/16	6 3/4	6 3/4
6 1/4	6 3/4	6	6	6 1/2
6 5/8	7	6 1/2	7	6 5/8
6 1/4	6 1/4	5 7/8	5 7/8	6 1/16
6	6	5 7/8	5 7/8	5 7/8
...	...	...	...	...
...	...	...	...	...
6	6	6	6	6
5 15/16	5 15/16	5 7/8	5 7/8	5 15/16
5 7/8	5 7/8	5 13/16	5 13/16	5 13/16
5 13/16	5 7/8	5 13/16	5 7/8	5 13/16
5 13/16	6 1/16	5 13/16	5 15/16	6 1/16
...	...	...	...	...
...	...	...	...	...
6 3/8	6 5/16	6 3/8	6 1/2	6 1/2
6 3/8	6 7/16	6 3/8	6 3/8	6 3/8
6 3/8	6	6 3/8	7 1/4	6
6 1/2	6 1/2	6 5/16	6 5/16	6 3/8
6	6 1/4	6	6 1/4	6 3/16
...	...	...	...	...
...	...	...	...	...
6 3/8	6 7/8	6 7/16	6 1/2	6 7/16
6 3/8	6 3/8	6 5/16	6 5/16	6 5/16
6 1/4	6 1/4	6 3/16	6 3/16	6 3/16
Closed				
6 1/8	6 7/8	6 1/8	6 1/2	6 1/2
...	...	...	...	...
...	...	...	...	...
6 3/4	9	6 3/4	9	8 3/4
10	16	10	14	16
30	30	10	10	10

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

JUNE 1986 9350 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	.94	.94	.91	.91	.92	.993	4	2
14	....	.96B	....	.96B	.99	.997	....	2
15	....	1.03B	....	1.02B	.89	.997	....	2
16	....	1.16B	....	1.16B	1.19	.999	....	2
17	....	....	1.10A	1.10A	1.14	.999	....	2
18	....	1.16B	....	1.14N	1.08	.998	....	....
21	....	....	1.04A	....	....	.998	....	....
22	....	1.24B	.91A	....	....	.994	....	....

JUNE 1986 9375 CALLS

IN APRIL 1986

16	.96	.96	.93	.93	.94	.996	20	20
17	....	....	.85A	.85A	.89	.993	....	....
18	....	.91B	....	.89N	.83	.990	....	....

JUNE 1986 9400 CALLS

IN APRIL 1986

10	.40	.46	.40	45A	.44	.873	221	211
11	....	46B	43A	43A	.43	.872	....	211
14	....	.47B	....	47B	.50	.917	....	211
15	....	.53B	....	53B	.50	.919	....	211
16	....	.68B	....	66B	.70	.974	....	211
17	.62	.63	.60A	.63	.63	.964	1	210
18	.63	.66B	.63	.63	.59	.949	50	129
21	....	....	.53A	.56A	.52	.935	....	102
22	.40	.40	.39	.39	.38	.847	50	101
23	.36	.36	29A	31A	.28	.750	....	101
24	.30	.30	18A	18A	.17	.562	105	201
25	.17	.20B	14A	14A	.13	.475	100	276
28	....	.20B	....	.20B	.21	.680	....	276
29	....	.23B	18A	20A	.20	.670	....	271
30	.16	18	16	.18	.17	.648	165	289

IN MAY

1	.14	.14	.14	.14	.14	.584	50	299
2	.10	.11	.10	.11	.12	.587	112	411
5	.14	.15	.14	.15	.18	.733	31	422
6	.15	.18	.15	.18	.18	.715	105	368
7	.15	.15	.13A	.15B	.18	.740	3	362
8	.22	.22	.20	.20	.20	.797	152	329
9	.14	.15B	.11	.11	.12	.623	104	330
12	.06	.06	.05	.05A	.05	.391	223	246
13	.02	.05	.02	.05	.05	.405	129	291
14	....	.07B	.04A	.04A	.04	.312	....	273
15	.02	.02	.01A	.01A	.01	.006	10	273
16	....	....	....	.01N	....	.000	....	....

JUNE 1986 9425 CALLS

IN APRIL 1986

10	.19	.25B	.19	.22B	.24	.683	161	107
11	.26	.26	.23	.24	.23	.677	54	135
14	....	.27B	....	.27B	.29	.751	....	155
15	.31	.33B	.31	.33B	.29	.753	100	218
16	.49	.49	.49	.49	.47	.893	20	238
17	.43	.43	38A	42	.42	.863	20	228
18	....	.44B	40A	40A	.38	.825	100	328
21	.34	.34	32A	33A	.31	.781	....	328
22	....	....	23A	23A	.19	.607	5	328
23	.15	.15	.12	.12	.11	.464	14	331
24	.11	.12B	.06	.06	.06	.268	153	445
25	.06	.07	.05	.06	.05	.199	147	584
28	....	.09B	....	.07B	.08	.357	....	584
29	.11	.11	.07	.07	.07	.342	29	593
30	.07	.08	.06	.07B	.07	.315	29	596

IN MAY

1	.06	.06	.04	.05	.05	.252	29	602
2	.05	.05	.04A	04A	.04	.243	3	604
5	.04	.05	.04	.05	.05	.339	20	624
6	.06	.06	.05	.06	.06	.301	102	726
7	.04	.05	.04	.05	.05	.307	102	784
8	.06	.06	.04	.06	.06	.348	78	833
9	.02	.04	.02	.03	.03	.160	34	841
12	.01	.01	.01	.01	.01	.022	1	867
13	.01	.01	.01	.01	.01	.012	103	894
14	CAB	CAB	CAB	CAB	CAB	.001	2	893

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

JUNE 1986 9425 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	CAB	CAB	CAB	CAB	CAB	.000	4	839
16	CAB	CAB	CAB	CAB	CAB	.000	7	....

JUNE 1986 9450 CALLS

IN APRIL 1986

10	.07	.09	.07	.09	.09	.427	322	263
11	.10	11	.09	11	.10	.415	494	577
14	.11	14	.10	14	.13	.489	484	767
15	.13	19	13	15A	14	.489	738	1201
16	.18	30	18	27	.28	.704	320	1192
17	.20	29	19	26A	.25	.653	351	1337
18	.24	26B	22	22	.20	.590	201	1324
21	.18	18	14	14	.14	.512	156	1343
22	.15	16	08	09	.08	.315	361	1413
23	.08	.08	05	06	.06	.196	158	1464
24	.06	.06	03	04	.03	.082	93	1501
25	.03	04	02	03	.02	.052	328	1711
28	.03	04	03	04	.03	.115	108	1723
29	.04	04	03	03	.03	.105	88	1745
30	.03	03	02	03	.03	.090	40	1713

IN MAY

1	.02	.03	.02	.02	.02	.061	102	1735
2	.01	.01	.01	.01	.01	.053	2	1710
5	.02	.02	.01	.02	.02	.073	15	1725
6	.02	.02	.02	.02	.02	.053	316	1885
7	.01	.02	.01	.02	.02	.049	9	1882
8	....	....	....	.02N	.01	.053	....	1882
9	.01	.01	CAB	.01	....	.010	46	1879
12	CAB	CAB	CAB	CAB	CAB	.000	46	1798
13	CAB	CAB	CAB	CAB	CAB	.000	10	1788
14	CAB	CAB	CAB	CAB	CAB	.000	13	1775
15	CAB	CAB	CAB	CAB	CAB	.000	....	1775
16	CAB	CAB	CAB	CAB	CAB	.000	6	....

JUNE 1986 9475 CALLS

IN APRIL 1986

11	.04	.05	.04	.04	.05	.187	2112	2106
14	.04	.06	.04	.06	.06	.232	1961	4032
15	.06	.08	.06	.07	.07	.230	511	4382
16	.09	.15	.08	.15	.14	.433	956	4479
17	.13	.14	.10	.13	.12	.379	1080	4775
18	.13	.13	09A	09A	.09	.316	887	4531
21	.09	.09	.06	06A	.05	.238	192	4458
22	.04	.05	.03	.03	.03	.109	255	4623
23	.02	.03	.01	.02	.02	.052	99	4696
24	.01	.02	.01	.02	.01	.015	144	4703
25	.02	.02	.01	.01	.01	.008	10	4713
28	....	....	....	.01N	.01	.021	....	4713
29	....	....	....	.01N	.01	.018	....	4713
30	.01	.01	.01	.01	.01	.014	4	4713

IN MAY

1	.01	.01	.01	.01	.01	.007	25	4738
2	.01	.01	.01	.01	....	.005	25	4713
5	CAB	CAB	CAB	CAB	CAB	.006	....	4713
6	CAB	CAB	CAB	CAB	CAB	.003	....	4713
7	CAB	CAB	CAB	CAB	CAB	.002	....	4713
8	CAB	CAB	CAB	CAB	CAB	.002	....	4713
9	CAB	CAB	CAB	CAB	CAB	.000	....	4713
12	CAB	CAB	CAB	CAB	CAB	.000	....	4775
13	CAB	CAB	CAB	CAB	CAB	.000	....	4775
14	CAB	CAB	CAB	CAB	CAB	.000	....	4775
15	CAB	CAB	CAB	CAB	CAB	000	....	4660

JUNE 1986 9500 CALLS

IN APRIL 1986

11	.02	.02	.02	.02	.02	.059	1	1
14	....	....	....	.02N	.02	.075	....	1
15	....	....	....	.02N	.02	.073	....	1
16	.04	.07	.04	.07	.07	.191	350	351
17	.04	.06	.04	.06	.05	.157	232	369
18	.05	.05	.03	.03	.03	.118	210	482
21	.03	.03	.02	.02	.02	.073	23	485
22	.01	.01	.01	.01	.01	.023	101	486
23	.01	.01	.01	.01	.01	.008	71	506

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

JUNE 1986 9500 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	.01	.01	.01	.01	....	.001	70	572
25	CAB	CAB	CAB	CAB	CAB	.000	....	572
28	CAB	CAB	CAB	CAB	CAB	.002	....	572
29	CAB	CAB	CAB	CAB	CAB	.001	....	572
30	CAB	CAB	CAB	CAB	CAB	.001	....	562

IN MAY

1	CAB	CAB	CAB	CAB	CAB	.000	....	562
2	CAB	CAB	CAB	CAB	CAB	.000	....	562
5	CAB	CAB	CAB	CAB	CAB	.000	....	562
6	CAB	CAB	CAB	CAB	CAB	.000	....	562
7	CAB	CAB	CAB	CAB	CAB	.000	....	571
8	CAB	CAB	CAB	CAB	CAB	.000	....	571
9	CAB	CAB	CAB	CAB	CAB	.000	....	591
12	CAB	CAB	CAB	CAB	CAB	.000	....	591
13	CAB	CAB	CAB	CAB	CAB	.000	....	591
14	CAB	CAB	CAB	CAB	CAB	.000	....	571
15	CAB	CAB	CAB	CAB	CAB	.000	....	561

SEPTEMBER 1986 9325 CALLS

IN JUNE 1986

6	.64	.64	.64	.64	.72	.844	5	5
9	....	.73B	.62A	.62A	.60	.786	....	5
10	....	.61B	....	.61B	.64	.804	....	5
11	....	....	.57A	.63A	.64	.805	....	5
12	....	.68B	....	.64N	.64	.819	....	5
13	....	.81B	....	.81B	.92	.920	....	5
16	....	.94B	.91A	.92N	.95	.935	....	5
17	....	1.00B	....	.95N	.97	.940	....	5
18	....	.99B	....	.97N	1.00	.947	....	5
19	....	....	.94A	.94A	.92	.933	....	5
20	....	.93B	....	.93B	.96	.945	....	5
23	....	....	....	.96N	.96	.951	....	5
24	....	1.01B	....	1.01B	1.01	.959	....	5
25	....	1.02B	....	1.02B	1.02	.964	....	5
26	....	....	....	1.02N	1.03	.967	....	5
27	....	1.05B	....	1.05B	1.10	.977	....	5
30	....	1.12B	....	1.12B	1.16	.986	....	5

IN JULY

1	....	1.21B	....	1.16N	1.12	.984	....	5
2	....	....	....	1.12N	1.14	.987	....	5
3	....	1.20B	....	1.20B	1.25	.993	....	5
4	Exchange Closed: Independence Day							
7	....	....	....	1.25N	1.21	.994	....	5
8	....	....	....	1.21N	1.06	.988	....	5
9	....	1.12B	....	1.12B	1.15	.993	....	5
10	....	1.16B	....	1.16B	1.15	.994	....	5
11	....	1.20B	....	1.20B	1.23	.997	....	5
14	....	....	....	1.23N	1.28	.998	....	5
15	....	....	....	1.28N	1.29	.999	....	5
16	....	....	....	1.29N	1.25	.999	....	5
17	....	....	....	1.25N	1.27	.999	....	5
18	....	....	....	1.27N	.30	.999	....	5
21	....	1.34B	....	1.30N	1.29	.999	....	5
22	....	....	1.25A	1.25A	1.23	.999	....	5
23	....	....	1.13A	1.13A	1.11	.999	....	5
24	....	....	....	1.11N	1.03	.999	....	5
25	....	....	....	1.03N	1.04	.999	....	5
28	....	....	1.03A	1.03A	.98	.999	....	5
29	....	.99B	....	.99B	1.04	.999	....	5
30	....	....	....	1.04N	1.07	.999	....	5
31	....	1.09B	....	1.09B	1.21	.999	....	5

IN AUGUST

1	....	1.24B	....	1.24B	1.19	.999	....	5
4	....	....	....	1.19N	1.24	.999	....	5
5	....	....	1.20A	1.20A	1.18	.999	....	5
6	....	....	....	1.18N	1.15	.999	....	5
7	....	....	....	1.15N	1.17	.999	....	5
8	....	....	....	1.17N	1.20	.999	....	5
11	....	1.23B	....	1.23B	1.24	.999	....	2
12	....	1.29B	....	1.29B	1.31	1.000	....	2
13	....	1.32B	....	1.32B	1.41	1.000	....	2
14	....	....	1.39A	1.39A	1.35	1.000	....	2
15	....	....	....	1.35N	1.35	1.000	....	2
18	....	....	....	1.35N	1.32	1.000	....	2
19	....	1.35B	....	1.35B	1.36	1.000	....	2
20	....	1.37B	....	1.37B	1.38	1.000	....	2
21	....	1.42B	....	1.42B	1.48	1.000	....	2

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9325 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	....	....	1.47A	1.47A	1.51	1.000	....	2
25	....	....	....	....	....	1.000	....	....

SEPTEMBER 1986 9350 CALLS

IN JUNE 1986

4	.27	.29	.27	.29	.29	.519	76	76
5	.37	.37	.37	.37	.33	.561	1	77
6	.43	.43	.42A	.43	.51	.735	11	88
9	....	.53B	.43A	.43A	.42	.657	....	88
10	....	.43B	....	.43B	.45	.680	....	88
11	....	....	.39A	.45N	.45	.680	....	88
12	....	.50B	....	.45N	.45	.698	....	88
13	.58	.62	.58	.62	.71	.843	6	91
16	....	.72B	....	.71N	.73	.867	....	90
17	....	.77B	....	.73N	.74	.875	....	90
18	....	.77B	....	.74N	.77	.886	....	90
19	....	....	.71A	.71A	.70	.861	....	90
20	....	.73B	.69A	.73B	.74	.882	....	90
23	.70	.70	.70	.70	.74	.889	1	90
24	....	.78B	....	.78B	.78	.904	....	90
25	....	.80B	....	.80B	.78	.913	....	90
26	....	....	....	.78N	.79	.918	....	90
27	.83	.86B	.83	.86B	.87	.939	5	90
30	.94	.94	.94	.94	.93	.957	70	88

IN JULY

1	.95	.96B	.93A	.93A	.87	.953	5	75
2	....	....	....	.87N	.89	.960	....	75
3	....	.95B	....	.95B	1.00	.977	....	75
4	Exchange Closed: Independence Day							
7	....	....	....	1.00N	.96	.978	....	75
8	....	....	.89A	.89A	.82	.957	....	75
9	....	.89B	....	.89B	.90	.974	....	75
10	....	....	....	.90N	.90	.975	....	75
11	....	.97B	....	.97B	.99	.985	....	75
14	....	....	....	.99N	1.03	.992	....	75
15	....	....	....	1.03N	1.04	.994	....	75
16	....	....	....	1.04N	1.00	.993	....	75
17	....	....	....	1.00N	1.02	.995	....	75
18	....	....	....	1.02N	1.05	.997	....	75
21	....	1.09B	....	1.05N	1.04	.997	....	75
22	.98	.98	.98	.98	.98	.997	4	79
23	....	....	.88A	.88A	.86	.993	....	79
24	....	....	....	.86N	.82	.992	....	79
25	....	....	....	.82N	.83	.993	....	79
28	....	....	.78A	.78A	.73	.990	....	79
29	....	.74B	....	.74B	.79	.994	....	79
30	....	....	....	.79N	.82	.996	....	79
31	....	.84B	....	.84B	.96	.999	....	79

IN AUGUST

1	....	1.00B	.94A	.94A	.94	.999	....	79
4	....	....	....	.94N	.99	.999	....	79
5	....	....	.95A	.95A	.93	.999	....	79
6	....	....	....	.93N	.90	.999	....	79
7	....	....	....	.90N	.92	.999	....	79
8	....	....	....	.92N	.95	.999	....	19
11	....	.98B	....	.98B	.99	.999	....	15
12	....	1.04B	....	1.04B	1.06	.999	....	15
13	....	1.07B	....	1.07B	1.16	.999	....	15
14	1.11	1.11	1.11	1.11	1.10	1.000	4	15
15	....	....	....	1.10N	1.10	1.000	....	15
18	....	....	....	1.10N	1.07	1.000	....	15
19	....	1.10B	....	1.10B	1.11	1.000	....	15
20	....	1.12B	....	1.12B	1.13	1.000	....	15
21	....	1.17B	....	1.17B	1.23	1.000	....	15
22	....	....	1.22A	1.22A	1.26	1.000	....	15
25	....	....	....	....	....	1.000	....	....

SEPTEMBER 1986 9375 CALLS

IN MAY 1986

20	.30	.31	.30	.31	.36	.586	5	5
21	....	.38B	....	.36N	.37	.591	....	5
22	....	.38B	....	.37N	.37	.586	....	5
23	.39	.39	.39	.39	.40	.614	2	7
26	Exchange Closed: Memorial Day							
27	.43	.43	.43	.43	.43	.655	2	5
28	....	....	.39A	.39A	.38	.611	....	5
29	....	....	.31A	.31A	.29	.525	....	5
30	....	....	....	.29N	.28	.513	....	5

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9375 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.22	.22	.22	.22	.20	.394	1	5
3	.20	.20	.20	.20	.23	.435	1	6
4	....	....	.19A	.20A	.18	.370	....	6
5	.24	.24	.20	.20	.20	.411	18	24
6	.28	.31B	.28	.31B	.35	.597	5	24
9	.34	.37B	.29A	.29A	.28	.507	1	25
10	.28	.28	.28	.28	.30	.532	....	25
11	.27	.30	.26A	.30	.30	.532	19	44
12	....	.33B	....	.30N	.30	.551	....	44
13	.40	.45	.40	.45	.51	.731	26	46
16	.52	.52	.51A	.51A	.53	.761	1	46
17	....	.56B	....	.53N	.54	.772	....	46
18	....	.56B	....	.54N	.56	.788	....	44
19	.48	.48	.48	.48	.49	.750	1	44
20	....	.51B	....	.51B	.53	.778	....	44
23	.49	.49	.49	.49	.53	.785	2	44
24	....	.57B	....	.55B	.55	.808	....	44
25	....	.58B	....	.58B	.58	.821	....	44
26	....	....	....	.58N	.57	.828	....	44
27	.62	.62	.62	.62	.63	.862	1	43
30	....	.64B	....	.64B	.69	.894	....	43

IN JULY

1	....	.72B	....	.69N	.64	.883	....	43
2	.67	.67	.65A	.65A	.66	.896	1	44
3	....	.71B	....	.71B	.77	.933	....	44
4	Exchange Closed: Independence Day							
7	....	....	.76A	.76A	.73	.931	....	44
8	.63	.63	.61	.61	.60	.883	6	39
9	....	.65B	....	.65B	.67	.919	....	39
10	....	....	....	.67N	.67	.922	....	39
11	....	.74B	....	.74B	.74	.948	....	39
14	....	....	....	.74N	.78	.967	....	39
15	.75	.75	.75	.75	.79	.972	1	38
16	....	....	....	.79N	.76	.969	....	38
17	....	....	....	.76N	.77	.975	....	38
18	....	.79B	....	.79B	.80	.982	....	38
21	....	.84B	....	.80N	.79	.985	....	38
22	....	....	.77A	.77A	.73	.980	....	37
23	....	....	.64A	.64A	.61	.961	....	37
24	....	....	....	.61N	.58	.953	....	37
25	....	....	....	.58N	.59	.959	....	37
28	....	....	.54A	.54A	.49	.937	....	37
29	....	....	....	.49N	.54	.959	....	37
30	....	....	....	.54N	.57	.968	....	37
31	....	.65B	....	.65B	.71	.991	....	37

IN AUGUST

1	....	.75B	.69A	.69A	.69	.991	....	37
4	....	....	....	.69N	.74	.997	....	37
5	....	....	.70A	.70A	.68	.996	....	37
6	....	....	....	.68N	.65	.995	....	37
7	....	....	....	.65N	.67	.997	....	37
8	.69	.69	.69	.69	.70	.998	1	37
11	....	.73B	....	.73B	.74	.999	....	37
12	....	.79B	....	.79B	.81	.999	....	37
13	....	.82B	....	.82B	.91	.999	....	37
14	....	....	.86A	.89A	.85	.999	....	37
15	....	....	....	.85N	.85	.999	....	37
18	....	....	.84A	.84A	.82	1.000	....	36
19	....	.85B	....	.85B	.86	1.000	....	36
20	....	.87B	....	.86N	.88	1.000	....	35
21	....	.92B	....	.92B	.98	1.000	....	1
22	....	....	.97A	.97A	1.01	1.000	....	....

SEPTEMBER 1986 9400 CALLS

IN APRIL 1986

25	.43	.43	.41	.41	.39	.538	5	5
28	....	.43B	....	.39N	.45	.620	....	5
29	....	.46B	....	.45N	.46	.629	....	5
30	....	....	....	.46N	.48	.647	....	5

IN MAY

1	....	....	....	.48N	.45	.622	....	5
2	.40	.40	.40	.40	.43	.608	20	24
5	.46	.46	.46	.46	.50	.679	....	24
6	....	....	....	.50N	.50	.675	5	24
7	....	....	.48A	.50N	.51	.685	....	24
8	....	.52B	....	.51N	.53	.705	....	24
9	....	....	.47A	.49A	.45	.643	....	24

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9400 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	....	....	.38A	.39A	.36	.572	....	24
13	.35	.38B	.33A	.38B	.39	.594	....	24
14	....	.40B	.37A	.37A	.36	.572	....	24
15	....	....	.27A	.27A	.27	.484	....	24
16	....	....	.23A	.23A	.22	.418	....	24
19	....	.24B	....	.22N	.20	.389	....	24
20	....	....	....	.20N	.24	.444	....	24
21	....	.25B	....	.24N	.24	.450	....	24
22	.26	.26	.24	.24	.24	.444	15	39
23	.25	.26	.25	.26	.26	.472	80	119
26	Exchange Closed: Memorial Day							
27	.30	.30	.30	.30	.28	.513	1	119
28	.29	.29	.25A	.25A	.24	.466	1	119
29	.22	.22	.19A	.19A	.18	.379	2	120
30	.16	.17B	.16	.17B	.17	.367	1	121

IN JUNE

2	.12	.12	.12	.12	.12	.259	25	146
3	.12	.13	.12	.13	.13	.294	49	184
4	....	....	.11A	.11A	.10	.239	....	184
5	....	.12B	....	.12B	.12	.273	3	187
6	.22	.22	.22	.22	.22	.446	7	191
9	....	.23B	.18A	.18A	.17	.356	4	195
10	....	....	....	.17N	.18	.379	1	195
11	....	....	.16A	.18N	.18	.379	....	195
12	.23	.23	.19A	.19A	.18	.396	5	195
13	.24	.31	.24	.31	.34	.588	14	199
16	.30	.35	.30	.35	.35	.620	2	201
17	.38	.39	.36	.36A	.37	.633	13	203
18	....	.38B	.35A	.37N	.38	.652	2	203
19	....	....	.33A	.34A	.32	.604	....	203
20	....	.34B	.31A	.33B	.35	.637	....	203
23	....	....	....	.35N	.34	.641	....	203
24	.39	.39	.39	.39	.36	.669	2	205
25	....	.39B	....	.38B	.39	.683	....	205
26	....	....	....	.39N	.39	.692	....	205
27	.42	.42	.42	.42	.43	.738	....	205
30	.44	.45	.43	.45	.47	.781	5	199

IN JULY

1	.47	.50B	.43	.44B	.44	.762	1	199
2	.38	.45	.38	.44	.45	.778	7	201
3	.45	.51B	.45	.51B	.53	.841	2	200
4	Exchange Closed: Independence Day							
7	.52	.52	.50	.50	.51	.832	21	188
8	.44	.44	.44	.44	.38	.745	24	183
9	....	.43B	....	.43B	.46	.805	....	164
10	....	....	....	.46N	.45	.809	....	164
11	.48	.51	.46	.46	.51	.858	6	164
14	.48	.50B	.48	.50B	.56	.894	4	164
15	....	....	.55A	.55A	.56	.905	....	164
16	.53	.53	.51	.51	.51	.893	4	164
17	....	....	....	.51N	.53	.908	....	164
18	....	.54B	....	.54B	.57	.925	....	164
21	....	.59B	....	.57N	.55	.931	....	164
22	.50	.50	.50	.50	.49	.912	1	165
23	....	....	.41A	.41A	.38	.851	....	165
24	....	....	.36A	.38N	.36	.827	....	165
25	....	.38B	....	.36N	.37	.838	....	165
28	.30	.30	.30	.30	.26	.768	2	162
29	.28	.28	.28	.28	.31	.825	4	162
30	....	....	....	.31N	.34	.852	....	162
31	....	.41B	....	.41B	.46	.939	....	162

IN AUGUST

1	....	.50B	.45A	.45A	.45	.936	....	162
4	.42	.42	.42	.42	.49	.967	2	164
5	....	....	.45A	.47A	.43	.953	....	164
6	....	....	.40A	.40A	.41	.946	....	164
7	....	....	.39A	.41N	.42	.959	....	164
8	.44	.44	.44	.44	.45	.975	4	164
11	.49	.49	.49	.49	.49	.992	3	164
12	.56	.58B	.56	.56	.56	.998	1	163
13	.59	.68B	.59	.64	.66	.999	82	153
14	.61	.61	.59A	.61	.60	.999	2	152
15	.62	.62	.62	.62	.60	.999	11	141
18	....	....	.54A	.54A	.57	.999	....	133
19	....	.60B	....	.60B	.61	.999	....	133
20	.61	.64B	.61	.61	.63	1.000	2	131
21	.67	.72B	.67	.72B	.73	1.000	7	78
22	....	....	.70A	.73N	.76	1.000	....	78
25	....	....	....	....	....	1.000	....	....

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9425 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	.32	.32	.32	.32	.32	.501	16	16
30	.33	.33	.33	.33	.34	.522	33	49

IN MAY

1	.32	.32	.31A	.31A	.31	.496	21	70
2	.27	.28B	.27	.28B	.29	.480	5	70
5	.31	.31	.31	.31	.34	.553	100	170
6	....	....	....	.34N	.34	.549	....	170
7	.30	.31B	.30	.31B	.35	.559	10	175
8	.35	.35	.35	.35	.37	.581	75	255
9	.31	.31	.30A	.31	.30	.512	....	245
12	....	....	.24A	.24A	.23	.436	1	245
13	....	.25B	.21A	.25B	.25	.457	....	245
14	....	.27B	....	.25N	.23	.435	....	175
15	.19	.19	.15	.15	.16	.349	5	179
16	....	....	.15A	.15A	.14	.289	....	179
19	....	....	....	.14N	.12	.263	....	179
20	....	....	....	.12N	.15	.310	....	179
21	.15	.15	.15	.15	.15	.315	17	186
22	....	....	....	.15N	.15	.309	....	186
23	....	.16B	....	.15N	.16	.334	....	186
26	Exchange Closed; Memorial Day							
27	.19	.19	.19	.19	.17	.369	....	186
28	.18	.18	.16	.16	.15	.325	13	199
29	.12	.12	.11A	.12	.11	.248	10	206
30	.11	.11	.11	.11	.11	.238	30	231

IN JUNE

2	.09	.09	.08A	.08A	.07	.153	2	231
3	.05	.07	.05	.07	.08	.179	12	232
4	.05	.05	.05	.05	.06	.139	....	232
5	....	.07B	....	.07B	.07	.163	1	232
6	....	.10B	....	.10B	.12	.303	....	232
9	.13	.14B	.11A	.11A	.10	.225	50	246
10	....	....	....	.10N	.11	.244	....	246
11	.10	.10	.09A	.10	.10	.243	100	332
12	....	.11B	....	.10N	.10	.257	....	332
13	.12	.17B	.12	.17B	.21	.432	1	333
16	.20	.21	.20	.20	.22	.463	4	330
17	.24	.24	.21	.23A	.23	.475	30	336
18	.23	.25	.22A	.24	.24	.494	28	361
19	.23	.23	.21	.21	.20	.442	3	361
20	....	....	.19A	.20N	.21	.474	....	361
23	.21	.23	.21	.23	.20	.473	6	366
24	.22	.24	.22	.24	.22	.501	4	366
25	.23	.26	.23	.24A	.23	.515	3	367
26	.22	.24	.22	.24	.23	.522	3	368
27	.27	.27	.25	.25	.26	.573	3	368
30	.30	.30	.29A	.30	.29	.619	11	379

IN JULY

1	.29	.31B	.29	.29	.26	.592	2	377
2	.28	.28	.28	.28	.26	.609	3	380
3	.27	.34	.27	.30	.33	.691	14	379
4	Exchange Closed; Independence Day							
7	.30	.30	.30	.30	.31	.670	36	371
8	.24	.24	.22	.22	.21	.551	26	346
9	.25	.26	.25	.26	.27	.627	3	346
10	.27	.27	.27	.27	.26	.629	20	335
11	.31	.31	.30A	.30A	.30	.696	3	331
14	.31	.35	.31	.35	.35	.745	1	332
15	.37	.37	.30	.30	.34	.759	3	333
16	....	....	.33A	.33A	.30	.733	....	333
17	.31	.31	.28A	.31	.32	.755	1	332
18	....	.33B	.30A	.32N	.35	.783	....	332
21	.35	.36B	.35	.35	.33	.787	25	332
22	....	....	.30A	.30A	.28	.741	....	332
23	.22	.22	.18	.18	.19	.625	3	333
24	.18	.18	.18	.18	.17	.582	50	335
25	.16	.16	.16	.16	.16	.595	1	336
28	....	....	.13A	.13A	.11	.475	....	336
29	.12	.12	.12	.12	.14	.551	38	349
30	....	....	....	.14N	.15	.590	12	362
31	.23	.23	.23	.23	.23	.760	4	362

IN AUGUST

1	.25	.27B	.23A	.23A	.23	.745	2	360
4	....	.24B	....	.24B	.27	.817	....	360
5	.19	.19	.19	.19	.21	.758	4	360
6	.21	.21	.18	.18	.19	.727	7	356
7	.19	.19	.15	.15	.21	.760	5	358
8	.19	.20B	.19	.20B	.22	.808	1	357

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9425 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	.23	.23	.23	.23	.25	.882	2	357
12	....	.32B	....	.32B	.32	.946	....	357
13	....	.34B	....	.34B	.41	.988	....	355
14	.34	.35B	.34	.34	.35	.980	1	355
15	.37	.37	.37	.37	.35	.986	1	356
18	....	....	.29A	.29A	.32	.995	....	350
19	.36	.37	.36	.36	.36	.999	2	350
20	.38	.41B	.36	.38	.38	.999	106	282
21	....	.46B	....	.46B	.48	1.000	50	77
22	.46	.47	.45A	.47	.51	1.000	27	63
25	....	....	....	....	....	1.000	....	....

SEPTEMBER 1986 9450 CALLS

IN APRIL 1986

10	.33	.33	.22	.27	.27	.528	308	272
11	.27	.28B	.25	.25	.26	.518	31	297
14	.29	.33	.29	.30	.33	.600	35	324
15	.37	.40	.37	.39	.39	.589	37	332
16	.44	.57B	.44	.57B	.52	.680	33	318
17	.44	.52B	.44	.51	.50	.627	27	291
18	.50	.50	.48A	.48A	.45	.611	1	291
21	.40	.41	.38	.39	.38	.560	330	454
22	.41	.41	.33A	.34A	.29	.464	4	379
23	.25	.26	.22A	.26	.25	.396	20	394
24	.25	.25	.20	.20	.18	.318	86	465
25	.22	.23	.20A	.21A	.17	.287	2	446
28	.21	.21	.21	.21	.22	.363	10	456
29	.23	.23	.22A	.23	.22	.374	....	456
30	.22	.24	.22	.24	.23	.395	57	513

IN MAY

1	.19	.21	.19	.21	.21	.371	26	539
2	.20	.20	.17	.17	.18	.355	9	548
5	....	.20B	....	.20B	.22	.423	196	386
6	....	....	....	.22N	.22	.417	....	386
7	.21	.24	.21	.24	.23	.427	54	438
8	.23	.24B	.23	.24B	.24	.448	2	438
9	.21	.21	.19	.19A	.19	.380	5	440
12	.16	.16	.15A	.15A	.15	.307	1	441
13	.15	.17	.13A	.17	.16	.326	8	444
14	.17	.18	.14	.14	.14	.305	24	439
15	.12	.12	.10A	.10A	.10	.231	20	443
16	.07	.08	.07	.08	.08	.182	30	416
19	....	....	....	.08N	.07	.161	....	416
20	.04	.06B	.04	.06B	.08	.198	4	416
21	.08	.08	.08	.08	.08	.201	1	417
22	....	....	....	.08N	.08	.196	....	417
23	....	.09B	....	.08N	.09	.216	....	417
26	Exchange Closed; Memorial Day							
27	.12	.12	.11A	.11A	.10	.242	5	417
28	.12	.12	.08	.08	.08	.205	71	372
29	.08	.08	.06	.06	.06	.147	16	377
30	.07	.07	.07	.07	.06	.139	2	377

IN JUNE

2	.05	.05	.05	.05	.04	.081	1	377
3	....	....	....	.04N	.04	.098	....	377
4	.04	.04	.04	.04	.03	.072	11	376
5	....	....	....	.03N	.04	.087	....	376
6	.08	.08	.07	.07	.07	.185	12	375
9	.08	.08	.06A	.06A	.05	.127	5	380
10	....	....	....	.05N	.06	.140	....	380
11	....	....	....	.06N	.05	.140	....	380
12	.06	.06	.05	.05	.05	.149	550	814
13	.06	.11B	.06	.11B	.11	.287	801	1540
16	.13	.13	.13	.13	.13	.311	15	1539
17	.13	.14	.13	.13	.13	.321	26	1539
18	.14	.14	.14	.14	.14	.337	1	1540
19	....	....	12A	.12A	.11	.290	250	1331
20	.10	.10	.09	.09	.10	.316	501	1766
23	....	....	....	.10N	.10	.311	2	1768
24	....	.11B	....	.11B	.12	.333	....	1768
25	.14	.15	.13	.13	.12	.344	15	1768
26	.14	.14	.13A	.13A	.13	.349	30	1777
27	.15	.15	.14	.14	.13	.394	30	1767
30	.15	.15	.14	.14	.15	433	122	1850

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9450 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.16	.17	.15	.15	.14	.402	51	1839
2	.11	.13	.11	.13	.13	.415	12	1836
3	.15	.17	.13	.17	.18	.501	77	1828
4	Exchange Closed; Independence Day							
7	.18	.18	.15	.16	.16	.467	16	1807
8	.12	.12	.08	.10	.10	.344	63	1854
9	....	.13B	....	.13B	.14	.416	....	1853
10	.12	.14	.12	.14	.13	.414	31	1856
11	.14	.17	.14	.14	.15	.483	122	1892
14	.13	.16	.13	.15B	.16	.528	52	1937
15	.16	.16	.14	.15	.16	.539	71	1924
16	.17	.17	.14	.14	.14	.500	6	1920
17	.14	.14	.12	.14	.15	.521	55	1975
18	.14	.16B	.14	.14	.16	.552	54	2027
21	.16	.17B	.14A	.14A	.14	.544	49	2027
22	.11	.15	.11	.12	.12	.478	88	1952
23	.08	.08	.06	.06	.07	.343	23	1951
24	....	....	....	.07N	.06	.299	....	1938
25	....	....	....	.06N	.06	.306	....	1937
28	.04	.04	.04	.04	.04	.196	50	1886
29	.04	.05	.04	.05	.05	.250	21	1886
30	.04	.05B	.04	.04	.06	.279	22	1903
31	.06	.08	.06	.08	.09	.447	161	1901

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.09	.09	.07	.07	.08	.418	22	1914
4	....	....	....	.08N	.09	.485	....	1914
5	.08	.08	.07	.07	.07	.393	15	1929
6	....	....	.04A	.06A	.05	.344	....	1929
7	.06	.06	.04A	.06	.06	.370	10	1929
8	.05	.05	.05	.05	.05	.414	40	1937
11	....	....	....	.05N	.07	.480	....	1937
12	.07	.10B	.07	.07	.10	.622	15	1929
13	.10	.17	.10	.17	.18	.811	88	1929
14	.11	.13B	.10	.10	.12	.721	30	1919
15	.12	.12	.11	.11	.12	.734	23	1927
18	.09	.09	.09	.09	.10	.718	2	1949
19	.12	.13	.11	.11	.12	.852	56	1934
20	.15	.16	.11	.15	.14	.935	188	1849
21	.17	.25	.17	.25	.23	.999	53	1828
22	.19	.23	.19	.22	.26	.999	963	1316
25	....	....	....	....	....	.999	....	....

SEPTEMBER 1986 9475 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	.17	.18B	.17	.18B	.22	.462	50	50
15	.24	.25	.24	.25	.25	.451	13	62
16	.30	.43	.30	.42	.39	.550	59	14
17	.35	.39	.35	.37	.36	.496	97	105
18	.37	.37	.34A	.34A	.31	.480	96	200
21	.27	.27	.27	.27	.25	.427	10	205
22	.25	.25	.23A	.23A	.19	.336	1	211
23	....	....	.15A	.18A	.16	.275	....	213
24	.16	.16	.14A	.15A	.12	.211	5	216
25	.12	.12	.12	.12	.11	.187	5	221
28	.13	.13	.13	.13	.14	.249	50	221
29	.15	.15	.14A	.15	.15	.259	10	231
30	....	....	....	.15N	.15	.278	....	231

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.14A	.14A	.13	.259	....	231
2	....	....	....	.13N	.11	.243	....	231
5	.13	.13	.13	.13	.15	.301	4	229
6	....	....	....	.15N	.15	.295	....	229
7	....	....	....	.15N	.15	.303	....	229
8	....	....	....	.15N	.16	.321	....	229
9	....	....	.12A	.14A	.12	.260	....	229
12	....	....	.09A	.10A	.10	.199	....	229
13	.08	.11	.08	.11	.10	.214	88	229
14	....	....	....	.10N	.09	.197	....	229
15	....	....	.07A	.07A	.06	.140	....	229
16	....	....	....	.06N	.05	.105	....	229
19	....	....	....	.05N	.04	.090	....	227
20	....	....	....	.04N	.05	.114	....	227
21	....	....	....	.05N	.05	.117	....	227
22	....	....	....	.05N	.05	.113	....	227
23	....	....	....	.05N	.05	.127	....	227
26	Exchange Closed; Memorial Day							
27	....	.06B	....	.06B	.06	.143	....	227
28	....	....	....	.06N	.05	.117	....	227
29	....	....	.04A	.05N	.04	.078	....	227
30	....	....	....	.04N	.04	.073	....	227

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9475 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	....	.04N	.03	.038	....	227
3	....	....	....	.03N	.03	.047	....	227
4	....	....	....	.03N	.02	.033	....	227
5	....	....	....	.02N	.02	.041	....	227
6	....	....	....	.02N	.03	.101	....	227
9	....	.04B	....	.03N	.03	.063	....	227
10	....	....	....	.03N	.03	.071	....	227
11	....	....	....	.03N	.03	.071	....	227
12	....	....	....	.03N	.03	.076	....	227
13	....	.04B	....	.04B	.06	.170	....	227
16	....	....	....	.06N	.07	.186	....	227
17	.08	.08	.08	.08	.07	.193	1	228
18	.08	.08	.07A	.08	.07	.205	2	230
19	....	....	....	.07N	.06	.168	....	230
20	.05	.05	.05	.05	.05	.186	1	231
23	....	....	....	.05N	.05	.179	....	231
24	.07	.07	.07	.07	.06	.194	10	241
25	.07	.07	.07	.07	.06	.200	13	251
26	.06	.06	.06	.06	.06	.203	1	252
27	.06	.06	.06	.06	.06	.235	200	304
30	.07	.07	.07	.07	.06	.262	8	311

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.07	.07	.07	.07	.06	.234	....	311
2	.06	.06	.06	.06	.06	.241	8	311
3	.08	.08	.08	.08	.09	.310	1	311
4	Exchange Closed; Independence Day							
7	.08	.08	.08	.08	.07	.273	10	319
8	.06	.06	.06	.06	.05	.176	5	324
9	....	....	....	.05N	.06	.227	....	318
10	....	....	....	.06N	.06	.224	....	318
11	.09	.09	.07A	.06A	.06	.274	20	318
14	.05	.07	.05	.05	.06	.303	114	407
15	.06	.06	.06	.06	.06	.306	7	407
16	....	....	....	.06N	.05	.268	....	407
17	.04	.04	.04	.04	.05	.279	106	472
18	.06	.06	.06	.06	.06	.301	40	492
21	....	....	....	.06N	.06	.283	....	492
22	.04	.05	.04	.05	.04	.225	100	592
23	.02	.02	.02	.02	.02	.131	13	599
24	.02	.02	.02	.02	.02	.104	3	604
25	....	....	....	.02N	.02	.105	....	604
28	....	....	....	.02N	.01	.049	....	604
29	....	....	....	.01N	.02	.070	....	604
30	....	....	....	.02N	.02	.081	....	604
31	.02	.02	.02	.02	.02	.165	100	702

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.02N	.02	.142	....	700
4	....	....	....	.02N	.02	.164	....	700
5	....	....	....	.02N	.01	.107	....	700
6	....	....	....	.01N	.01	.079	....	700
7	....	....	....	.01N	.01	.085	....	700
8	.01	.01	.01	.01	.01	.096	8	708
11	....	....	....	.01N	.01	.099	8	708
12	....	....	....	.01N	.01	.162	....	708
13	.01	.02	.01	.02	.02	.310	15	706
14	.02	.02	.02	.02	.01	.190	....	708
15	.02	.02	.02	.02	.01	.173	10	708
18	.01	.01	.01	.01	.01	.068	11	719
19	....	....	....	.01N	.01	.091	....	704
20	CAB	.01	CAB	.01	.01	.080	11	694
21	.01	.03	.01	.03	.03	.368	209	622
22	CAB	.02	CAB	.01	.01	.567	10	47
25	....	....	....	....	....	.766	....	....

SEPTEMBER 1986 9500 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	.10	.11	.08	.09A	.10	.270	255	222
11	.11	.11	.07	.07	.08	.259	170	262
14	.12	.13	.12	.13	.13	.328	21	359
15	.14	.18	.14	.17	.16	.319	308	633
16	.20	.31	.19	.31	.29	.415	817	1187
17	.29	.29	.22	.26	.24	.365	603	1435
18	.26	.28	.21	.21	.21	.351	334	1558
21	.24	.24	.17	.19	.18	.302	178	1625
22	.18	.18	.14A	.14A	.13	.225	50	1595
23	.11	.13	.11	.12	.11	.176	196	1585
24	.10	.10	.08	.09	.08	.129	737	1651
25	.08	.09	.07A	.07A	.07	.112	122	1679
28	.09	.09	.08	.09	.09	.158	168	1687

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9500 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	.10	.10	.08	.08	.09	.166	97	1718
30	.10	.10	.09	.09	.09	.182	258	1820
IN MAY								
1	.09	.09	.08	.08	.08	.167	470	1993
2	.09	.09	.06	.07	.07	.154	59	2002
5	.07	.10	.07	.10	.09	.198	2	2002
6	.10	.10	.10	.10	.09	.193	1	2003
7	.10	.10	.09A	.10	.09	.199	3	2005
8	.10	.10	.10	.10	.09	.212	255	1994
9	.09	.09	.08A	.08A	.08	.164	76	2020
12	.06	.06	.06	.06	.06	.118	28	2292
13	....	....	....	.06N	.06	.128	....	2292
14	....	....	....	.06N	.05	.116	....	2292
15	.05	.05	.04A	.04A	.03	.076	50	2074
16	....	....	....	.03N	.03	.054	....	2074
19	.03	.03	.03	.03	.03	.045	20	2094
20	....	....	....	.03N	.03	.060	....	2094
21	.03	.03	.03	.03	.03	.061	3	2095
22	.03	.03	.03	.03	.03	.059	2	2096
23	....	....	....	.03N	.03	.067	....	2096
26	Exchange Closed; Memorial Day							
27	....	....	....	.03N	.03	.076	....	2096
28	.04	.04	.03	.03	.03	.060	245	2326
29	.03	.03	.03	.03	.02	.037	292	2618
30	....	....	....	.02N	.02	.034	....	2620
IN JUNE								
2	.02	.02	.02	.02	.02	.015	200	2615
3	.01	.01	.01	.01	.02	.020	1	2626
4	.01	.01	.01	.01	.01	.013	55	2628
5	....	....	....	.01N	.01	.017	....	2613
6	....	....	....	.01N	.02	.049	....	2613
9	.02	.02	.01	.01	.01	.028	1	2613
10	.02	.02	.02	.02	.02	.032	13	2613
11	....	....	....	.02N	.01	.032	....	2613
12	....	....	....	.01N	.01	.034	....	2613
13	.02	.02	.02	.02	.02	.090	300	2610
16	....	....	....	.02N	.03	.098	....	2610
17	.03	.05	.03	.04A	.03	.102	2	2610
18	.03	.04	.03	.03	.03	.110	211	2606
19	....	....	....	.03N	.03	.085	....	2606
20	....	....	....	.03N	.02	.096	....	2601
23	....	....	....	.02N	.02	.089	....	2601
24	....	....	....	.02N	.03	.098	....	2601
25	.03	.03	.03	.03	.03	.101	2	2601
26	....	....	.02A	.02A	.02	.101	....	2601
27	....	....	....	.02N	.02	.120	....	2601
30	....	....	....	.02N	.02	.134	....	2601
IN JULY								
1	.03	.03	.03	.03	.02	.114	500	2748
2	....	....	....	.02N	.02	.117	....	2748
3	....	.04	.03	.04	.04	.161	15	2738
4	Exchange Closed; Independence Day							
7	....	....	....	.04N	.03	.131	....	2738
8	....	....	....	.03N	.02	.072	....	2738
9	....	....	....	.02N	.03	.099	....	2738
10	.03	.03	.03	.03	.02	.096	2	2740
11	.03	.03	.03	.03	.03	.124	111	2719
14	.02	.02	.02	.02	.02	.135	550	2770
15	.02	.02	.02	.02	.02	.133	35	2764
16	.02	.02	.01	.01	.02	.108	9	2760
17	....	....	....	.02N	.02	.111	....	2775
18	.02	.02	.02	.02	.02	.121	2	2761
21	.01	.01	.01	.01N	.02	.104	3	2761
22	.01	.01	.01	.01	.01	.072	15	2776
23	.01	.01	.01	.01	.01	.033	10	2771
24	....	....	....	.01N	.01	.023	....	2771
25	....	....	....	.01N	.01	.023	....	2761
28	....	....	....	.01N	....	.007	....	2760
29	CAB	CAB	CAB	CAB	CAB	.011	....	2760
30	CAB	CAB	CAB	CAB	CAB	.013	....	2760
31	CAB	CAB	CAB	CAB	CAB	.035	....	2773
IN AUGUST								
1	CAB	CAB	CAB	CAB	CAB	.026	....	2760
4	CAB	CAB	CAB	CAB	CAB	.028	....	2760
5	CAB	CAB	CAB	CAB	CAB	.013	....	2760
6	CAB	CAB	CAB	CAB	CAB	.008	....	2760
7	CAB	CAB	CAB	CAB	CAB	.008	....	2760
8	CAB	CAB	CAB	CAB	CAB	.008	....	2760

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9500 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	CAB	CAB	CAB	CAB	CAB	.005	....	2760
12	CAB	CAB	CAB	CAB	CAB	.011	....	2760
13	CAB	CAB	CAB	CAB	CAB	.030	....	2804
14	CAB	CAB	CAB	CAB	CAB	.009	10	2755
15	CAB	CAB	CAB	CAB	CAB	.006	....	2755
18	CAB	CAB	CAB	CAB	CAB	.000	44	2755
19	CAB	CAB	CAB	CAB	CAB	.000	....	2750
20	CAB	CAB	CAB	CAB	CAB	.000	....	2750
21	CAB	CAB	CAB	CAB	CAB	.000	43	2707

SEPTEMBER 1986 9525 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	.06	.06	.06	.06	.06	.170	35	30
11	....	....	....	.06N	.05	.161	....	30
14	....	....	....	.05N	.07	.214	10	40
15	....	....	....	.07N	.09	.207	....	40
16	.12	.21	.12	.21	.19	.289	1288	1260
17	.21	.22	.15	.15	.15	.249	608	1702
18	.18	.18	.13	.13	.14	.238	200	1772
21	.15	.15	.12A	.13A	.11	.197	27	1790
22	.12	.12	.09A	.09A	.08	.138	4	1785
23	....	....	.07A	.08N	.06	.104	....	1785
24	.06	.06	.05A	.05A	.05	.072	53	1820
25	....	....	....	.05N	.04	.062	15	1830
28	.05	.05	.05	.05	.05	.092	25	1830
29	.07	.07	.05	.05	.05	.098	5	1832
30	....	....	....	.05N	.05	.110	....	1832
IN MAY								
1	....	....	....	.05N	.05	.100	....	1832
2	....	....	....	.05N	.04	.090	....	1832
5	....	....	....	.04N	.05	.120	....	1832
6	.06	.06	.06	.06	.06	.116	55	1887
7	.06	.06	.05	.05	.06	.120	105	1987
8	....	....	....	.06N	.06	.129	....	1987
9	....	....	.05A	.05A	.05	.095	....	1987
12	.04	.04	.04	.04	.04	.064	5	2192
13	....	....	....	.04N	.04	.070	....	2192
14	....	....	....	.04N	.03	.062	....	2192
15	.02	.02	.02	.02	.02	.038	1	1993
16	....	....	....	.02N	.02	.025	....	1993
19	.02	.02	.02	.02	.02	.020	125	1993
20	....	....	....	.02N	.02	.028	....	1993
21	....	....	....	.02N	.02	.029	....	1993
22	....	....	....	.02N	.02	.027	....	1993
23	....	....	....	.02N	.02	.032	....	1993
26	Exchange Closed; Memorial Day							
27	....	....	....	.02N	.02	.036	....	1993
28	....	....	....	.02N	.02	.027	....	1993
29	....	....	....	.02N	.01	.015	....	1993
30	....	....	....	.01N	.01	.014	....	1993
IN JUNE								
2	....	....	....	.01N	.01	.005	....	1993
3	....	....	....	.01N	.01	.007	....	1993
4	....	....	....	.01N	....	.004	....	1993
5	CAB	CAB	CAB	CAB	CAB	.006	....	1993
6	CAB	CAB	CAB	CAB	.01	.021	....	1993
9	....	....	....	.01N	....	.011	....	1993
10	CAB	CAB	CAB	CAB	.01	.012	....	1993
11	....	....	....	.01N	....	.012	....	1993
12	CAB	CAB	CAB	CAB	CAB	.013	....	1993
13	CAB	CAB	CAB	CAB	.01	.042	....	1993
16	....	....	....	.01N	.02	.045	....	1993
17	....	....	....	.02N	.02	.048	....	1993
18	....	....	....	.02N	.02	.051	....	1993
19	....	....	....	.02N	.01	.038	....	1993
20	....	....	....	.01N	.01	.043	....	1993
23	....	....	....	.01N	.01	.038	....	1993
24	....	....	....	.01N	.02	.042	....	1993
25	....	....	....	.02N	.02	.043	....	1993
26	....	....	....	.02N	.01	.043	....	1993
27	....	....	....	.01N	.01	.052	....	1993
30	....	....	....	.01N	.01	.058	....	1993
IN JULY								
1	....	....	....	.01N	.01	.046	....	1993
2	....	....	....	.01N	.01	.047	....	1993
3	....	....	....	.01N	.02	.069	....	1993
4	Exchange Closed; Independence Day							
7	....	....	....	.02N	.01	.050	....	1993

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9525 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	....	....	....	.01N	.01	.023	....	1993
9	....	....	....	.01N	.01	.034	....	1993
10	....	....	....	.01N	.01	.032	....	1993
11	....	....	....	.01N	.01	.044	....	1993
14	....	....	....	.01N	.01	.046	....	1993
15	....	....	....	.01N	.01	.043	....	1993
16	....	....	....	.01N	....	.031	....	1993
17	CAB	CAB	CAB	CAB	CAB	.032	....	1993
18	CAB	CAB	CAB	CAB	CAB	.034	....	1993
21	CAB	CAB	CAB	CAB	CAB	.026	....	1993
22	CAB	CAB	CAB	CAB	CAB	.015	....	1993
23	CAB	CAB	CAB	CAB	CAB	.005	....	1993
24	CAB	CAB	CAB	CAB	CAB	.003	....	1993
25	CAB	CAB	CAB	CAB	CAB	.003	....	1993
28	CAB	CAB	CAB	CAB	CAB	.000	....	1993
29	CAB	CAB	CAB	CAB	CAB	.001	....	1993
30	CAB	CAB	CAB	CAB	CAB	.001	....	1993
31	CAB	CAB	CAB	CAB	CAB	.004	....	1993

IN AUGUST

1	CAB	CAB	CAB	CAB	CAB	.002	....	1993
4	CAB	CAB	CAB	CAB	CAB	.002	....	1993
5	CAB	CAB	CAB	CAB	CAB	.000	....	1993
6	CAB	CAB	CAB	CAB	CAB	.000	....	1993
7	CAB	CAB	CAB	CAB	CAB	.000	...	1993
8	CAB	CAB	CAB	CAB	CAB	.000	....	1993
11	CAB	CAB	CAB	CAB	CAB	.000	....	1993
12	CAB	CAB	CAB	CAB	CAB	.000	...	1993
13	CAB	CAB	CAB	CAB	CAB	.000	....	1993
14	CAB	CAB	CAB	CAB	CAB	.000	....	1993
15	CAB	CAB	CAB	CAB	CAB	.000	....	1993
18	CAB	CAB	CAB	CAB	CAB	.000	....	1993
19	CAB	CAB	CAB	CAB	CAB	.000	....	1993
20	CAB	CAB	CAB	CAB	CAB	.000	15	1993
21	CAB	CAB	CAB	CAB	CAB	.000	....	1993

SEPTEMBER 1986 9550 CALLS

IN APRIL 1986

16	.09	.15	.09	.15	.12	.186	17	17
17	.15	.15	.12	.12	.11	.156	791	726
18	.12	.12	.08	.08	.09	.148	128	794
21	.08	.08	.06	.07A	.06	.118	124	900
22	.06	.06	.06	.06	.05	.078	11	908
23	....	....	....	.05N	.04	.056	31	915
24	.05	.05	.04	.04	.03	.037	11	919
25	.04	.04	.04	.04	.03	.031	21	929
28	....	....	....	.03N	.03	.049	....	928
29	....	....	....	.03N	.03	.053	....	928
30	....	....	....	.03N	.03	.061	....	928

IN MAY

1	....	....	....	.03N	.03	.055	....	928
2	.02	.02	.02	.02	.03	.048	1	928
5	....	....	....	.03N	.04	.066	....	928
6	....	....	....	.04N	.04	.064	....	928
7	.03	.04	.03	.04	.04	.066	24	928
8	....	....	....	.04N	.04	.072	....	928
9	....	....	.03A	.03A	.03	.050	....	928
12	....	....	....	.03N	.03	.031	....	989
13	....	....	....	.03N	.03	.034	....	989
14	....	....	.02A	.02A	.02	.030	....	989
15	....	....	....	.02N	.01	.017	....	928
16	.02	.02	.02	.02	.01	.011	100	994
19	....	....	....	.01N	.01	.008	....	994
20	....	....	....	.01N	.01	.012	....	994
21	....	....	....	.01N	.01	.012	....	994
22	....	....	....	.01N	.01	.011	....	994
23	....	....	....	.01N	.01	.013	....	994
26	Exchange Closed: Memorial Day							
27	.02	.02	02	.02	.01	.015	1	995
28	....	....	....	.01N	.01	.011	....	995
29	....	....	....	.01N	....	.005	....	995
30	CAB	CAB	CAB	CAB	CAB	.005	...	995

IN JUNE

2	CAB	CAB	CAB	CAB	CAB	.001	....	995
3	CAB	CAB	CAB	CAB	CAB	.002	...	995
4	CAB	CAB	CAB	CAB	CAB	.001	....	995
5	CAB	CAB	CAB	CAB	CAB	.002	....	995
6	CAB	CAB	CAB	CAB	CAB	.008	....	995

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9550 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	CAB	CAB	CAB	CAB	CAB	.003	....	995
10	CAB	CAB	CAB	CAB	CAB	.004	....	995
11	CAB	CAB	CAB	CAB	CAB	.004	....	995
12	CAB	CAB	CAB	CAB	CAB	.004	....	995
13	CAB	CAB	CAB	CAB	CAB	.017	....	995
16	CAB	CAB	CAB	CAB	.01	.018	....	995
17	....	....	....	.01N	.01	.019	....	995
18	....	....	....	.01N	.01	.021	....	995
19	....	....	....	.01N	.01	.014	....	995
20	....	....	....	.01N	....	.016	....	995
23	CAB	CAB	CAB	CAB	CAB	.014	....	995
24	CAB	CAB	CAB	CAB	.01	.015	....	995
25	....	....	....	.01N	.01	.015	....	995
26	....	....	....	.01N	....	.015	....	995
27	CAB	CAB	CAB	CAB	CAB	.019	....	995
30	CAB	CAB	CAB	CAB	CAB	.020	....	995

IN JULY

1	CAB	CAB	CAB	CAB	CAB	.015	....	995
2	CAB	CAB	CAB	CAB	CAB	.015	....	995
3	CAB	CAB	CAB	CAB	.01	.024	....	995
4	Exchange Closed: Independence Day							
7	....	....	....	.01N	....	.015	....	995
8	CAB	CAB	CAB	CAB	CAB	.006	....	995
9	CAB	CAB	CAB	CAB	CAB	.009	....	995
10	CAB	CAB	CAB	CAB	CAB	.008	....	995
11	CAB	CAB	CAB	CAB	CAB	.012	....	995
14	CAB	CAB	CAB	CAB	CAB	.011	....	995
15	CAB	CAB	CAB	CAB	CAB	.010	....	995
16	CAB	CAB	CAB	CAB	CAB	.006	....	995
17	CAB	CAB	CAB	CAB	CAB	.006	....	995
18	CAB	CAB	CAB	CAB	CAB	.006	....	995
21	CAB	CAB	CAB	CAB	CAB	.004	....	995
22	CAB	CAB	CAB	CAB	CAB	.002	....	995
23	CAB	CAB	CAB	CAB	CAB	.000	....	995
24	CAB	CAB	CAB	CAB	CAB	.000	....	995
25	CAB	CAB	CAB	CAB	CAB	.000	....	1005
28	CAB	CAB	CAB	CAB	CAB	.000	....	995
29	CAB	CAB	CAB	CAB	CAB	.000	....	995
30	CAB	CAB	CAB	CAB	CAB	.000	....	995
31	CAB	CAB	CAB	CAB	CAB	.000	....	995

IN AUGUST

1	CAB	CAB	CAB	CAB	CAB	.000	....	995
4	CAB	CAB	CAB	CAB	CAB	.000	....	995
5	CAB	CAB	CAB	CAB	CAB	.000	....	995
6	CAB	CAB	CAB	CAB	CAB	.000	....	995
7	CAB	CAB	CAB	CAB	CAB	.000	....	995
8	CAB	CAB	CAB	CAB	CAB	.000	....	995
11	CAB	CAB	CAB	CAB	CAB	.000	....	995
12	CAB	CAB	CAB	CAB	CAB	.000	....	995
13	CAB	CAB	CAB	CAB	CAB	.000	....	995
14	CAB	CAB	CAB	CAB	CAB	.000	....	995
15	CAB	CAB	CAB	CAB	CAB	.000	....	995
18	CAB	CAB	CAB	CAB	CAB	.000	....	995
19	CAB	CAB	CAB	CAB	CAB	.000	....	995
20	CAB	CAB	CAB	CAB	CAB	.000	....	995
21	CAB	CAB	CAB	CAB	CAB	.000	....	995

SEPTEMBER 1986 9575 CALLS

IN APRIL 1986

16	.04	.04	.04	.04	.06	.109	....	....
17	....	....	....	.06N	.06	.089	2	2
18	.08	.09	.06	.06	.05	.085	317	277
21	.05	.05	.05	.05	.04	.065	3	274
22	....	....	....	.04N	.03	.040	....	274
23	.04	.04	.03A	.03A	.02	.027	10	284
24	....	....	....	.02N	.02	.017	....	284
25	....	....	....	.02N	.02	.014	....	272
28	....	....	....	.02N	.02	.024	....	272
29	.02	.02	.02	.02	.02	.026	2	274
30	....	....	....	.02N	.02	.031	....	274

IN MAY

1	....	....	....	.02N	.02	.028	....	274
2	....	....	....	.02N	.02	.024	....	274
5	.02	.02	.02	.02	.02	.034	20	256
6	....	....	....	.02N	.02	.032	....	276
7	.03	.03	.02A	.02A	.02	.033	10	286
8	....	....	....	.02N	.02	.036	....	286

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9575 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	....	....	....	.02N	.02	.024	....	286
12	....	....	....	.02N	.02	.014	....	366
13	....	....	....	.02N	.02	.015	....	366
14	....	....	....	.02N	.01	.013	....	386
15	....	....	....	.01N	....	.007	....	286
16	CAB	CAB	CAB	CAB	CAB	.004	....	286
19	....	....	....	....	....	.003	....	286
20	....	....	....	....	....	.004	....	286
21	CAB	CAB	CAB	CAB	CAB	.004	....	286
22	CAB	CAB	CAB	CAB	CAB	.004	....	286
23	CAB	CAB	CAB	CAB	CAB	.005	....	286
26	Exchange Closed: Memorial Day							
27	CAB	CAB	CAB	CAB	CAB	.006	....	286
28	CAB	CAB	CAB	CAB	CAB	.004	....	286
29	CAB	CAB	CAB	CAB	CAB	.002	....	286
30	CAB	CAB	CAB	CAB	CAB	.001	....	286

IN JUNE

2	CAB	CAB	CAB	CAB	CAB	.000	....	286
3	CAB	CAB	CAB	CAB	CAB	.000	....	286
4	CAB	CAB	CAB	CAB	CAB	.000	....	286
5	CAB	CAB	CAB	CAB	CAB	.000	....	286
6	CAB	CAB	CAB	CAB	CAB	.002	....	286
9	CAB	CAB	CAB	CAB	CAB	.001	....	286
10	CAB	CAB	CAB	CAB	CAB	.001	....	286
11	CAB	CAB	CAB	CAB	CAB	.001	....	286
12	CAB	CAB	CAB	CAB	CAB	.001	....	286
13	CAB	CAB	CAB	CAB	CAB	.006	....	286
16	CAB	CAB	CAB	CAB	CAB	.006	....	286
17	CAB	CAB	CAB	CAB	CAB	.006	....	286
18	CAB	CAB	CAB	CAB	CAB	.007	....	286
19	CAB	CAB	CAB	CAB	CAB	.004	....	286
20	CAB	CAB	CAB	CAB	CAB	.005	....	286
23	CAB	CAB	CAB	CAB	CAB	.004	....	286
24	CAB	CAB	CAB	CAB	CAB	.004	....	286
25	CAB	CAB	CAB	CAB	CAB	.004	....	286
26	CAB	CAB	CAB	CAB	CAB	.004	....	286
27	CAB	CAB	CAB	CAB	CAB	.005	....	286
30	CAB	CAB	CAB	CAB	CAB	.006	....	286

IN JULY

1	CAB	CAB	CAB	CAB	CAB	.004	....	286
2	CAB	CAB	CAB	CAB	CAB	.004	....	286
3	CAB	CAB	CAB	CAB	CAB	.006	....	286
4	Exchange Closed: Independence Day							
7	CAB	CAB	CAB	CAB	CAB	.003	....	286
8	CAB	CAB	CAB	CAB	CAB	.001	....	286
9	CAB	CAB	CAB	CAB	CAB	.002	....	286
10	CAB	CAB	CAB	CAB	CAB	.001	....	286
11	CAB	CAB	CAB	CAB	CAB	.002	....	286
14	CAB	CAB	CAB	CAB	CAB	.002	....	286
15	CAB	CAB	CAB	CAB	CAB	.001	....	286
16	CAB	CAB	CAB	CAB	CAB	.001	....	286
17	CAB	CAB	CAB	CAB	CAB	.000	....	286
18	CAB	CAB	CAB	CAB	CAB	.000	....	286
21	CAB	CAB	CAB	CAB	CAB	.000	....	286
22	CAB	CAB	CAB	CAB	CAB	.000	....	286
23	CAB	CAB	CAB	CAB	CAB	.000	....	286
24	CAB	CAB	CAB	CAB	CAB	.000	....	286
25	CAB	CAB	CAB	CAB	CAB	.000	....	286
28	CAB	CAB	CAB	CAB	CAB	.000	....	286
29	CAB	CAB	CAB	CAB	CAB	.000	....	286
30	CAB	CAB	CAB	CAB	CAB	.000	....	286
31	CAB	CAB	CAB	CAB	CAB	.000	....	286

IN AUGUST

1	CAB	CAB	CAB	CAB	CAB	.000	....	286
4	CAB	CAB	CAB	CAB	CAB	.000	....	286
5	CAB	CAB	CAB	CAB	CAB	.000	....	286
6	CAB	CAB	CAB	CAB	CAB	.000	....	286
7	CAB	CAB	CAB	CAB	CAB	.000	....	286
8	CAB	CAB	CAB	CAB	CAB	.000	....	286
11	CAB	CAB	CAB	CAB	CAB	.000	....	286
12	CAB	CAB	CAB	CAB	CAB	.000	....	286
13	CAB	CAB	CAB	CAB	CAB	.000	....	286
14	CAB	CAB	CAB	CAB	CAB	.000	....	286
15	CAB	CAB	CAB	CAB	CAB	.000	....	286
18	CAB	CAB	CAB	CAB	CAB	.000	....	286
19	CAB	CAB	CAB	CAB	CAB	.000	....	286
20	CAB	CAB	CAB	CAB	CAB	.000	....	286
21	CAB	CAB	CAB	CAB	CAB	.000	....	286

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

DECEMBER 1986 9350 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	1.13	1.13	1.13	1.13	1.08	.923	1	1
15	1.08	1.08	1.08	1.08	1.10	.932	1	1
16	....	....	....	1.10N	1.10	.930	....	....
25	....	....	....	.92N	.93	.902	....	....

DECEMBER 1986 9375 CALLS

IN JUNE 1986

30	.83	.83	.79	.79	.79	.789	4	2

IN JULY

1	....	.81B	....	.79N	.77	.781	....	2
2	....	....	.74A	.74A	.75	.788	....	2
3	....	....	....	.75N	.83	.824	....	2
4	Exchange Closed: Independence Day							
7	....	....	....	.83N	.80	.812	....	2
8	....	....	.79A	.79A	.67	.756	....	2
9	....	.75B	....	.75B	.76	.798	....	2
10	.75	.77B	.75	.75	.75	.797	1	3
11	....	.77B	....	.77B	.80	.831	....	3
14	....	....	....	.80N	.86	.862	....	3
15	....	....	....	.86N	.88	.875	....	3
16	....	....	....	.88N	.88	.871	....	3
17	....	....	....	.88N	.89	.881	....	3
18	....	.90B	.88A	.90B	.95	.899	....	3
21	....	.97B	....	.97B	.95	.903	....	3
22	....	....	.93A	.93A	.88	.882	....	3
23	....	....	.81A	.81A	.75	.837	....	3
24	....	.77B	....	.75N	.71	.815	....	3
25	....	....	....	.71N	.72	.820	....	3
28	....	....	.71A	.71A	.66	.791	....	3
29	....	....	....	.66N	.69	.823	....	3
30	....	....	....	.69N	.74	.842	....	3
31	....	.79B	....	.79B	.83	.888	....	3

IN AUGUST

1	....	.89B	....	.89B	.83	.890	....	3
4	....	....	....	.83N	.86	.906	....	3
5	....	....	.83A	.83A	.78	.882	....	3
6	....	....	....	.78N	.79	.875	....	3
7	....	....	.76A	.76A	.78	.888	....	3
8	....	....	....	.78N	.83	.907	....	3
11	....	.85B	....	.85B	.84	.919	....	3
12	....	.90B	....	.90B	.92	.937	....	3
13	....	....	....	.92N	1.02	.959	....	3
14	....	....	.95A	.95A	.96	.952	....	3
15	....	.98B	....	.98B	.96	.953	....	3
18	....	....	.94A	.94A	.96	.952	....	3
19	....	....	....	.96N	1.00	.960	....	3
20	....	1.02B	....	1.02B	1.02	.966	....	3
21	....	....	....	1.02N	1.13	.979	....	3
22	....	....	....	1.13N	1.11	.980	....	3
25	....	....	....	1.11N	1.16	.986	....	3
26	....	1.19B	....	1.17B	1.21	.990	....	3
27	....	....	....	1.21N	1.14	.987	....	3
28	....	....	....	1.14N	1.18	.991	....	3
29	....	....	....	1.18N	1.31	.996	....	3

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	....	....	....	1.31N	1.24	.995	....	3
3	....	....	....	1.24N	1.14	.992	....	3
4	....	1.15B	....	1.14N	1.13	.992	....	3
5	....	....	1.07A	1.07A	1.04	.988	....	3
8	....	....	.93A	.93A	.97	.984	....	3
9	....	99B	....	.99B	1.00	.986	....	3
10	....	....	....	1.00N	1.04	.989	....	3
11	....	....	.93A	.93A	.89	.974	....	3
12	....	....	....	.89N	.91	.978	....	3
15	....	.95B	....	.95B	.99	.987	....	3
16	....	....	....	.99N	1.02	.989	....	3
17	....	....	....	1.02N	1.04	.991	....	3
19	....	1.09B	.93A	.93A	.90	.979	....	3
19	....	....	....	.90N	.90	.979	....	3
22	....	.91B	....	.91B	.95	.987	....	3
23	....	.97B	....	.97B	.94	.987	....	3
24	....	1.03B	....	1.03B	1.02	.993	....	3
25	....	....	1.01A	1.01A	1.04	.994	....	3
26	....	....	.97A	.97A	1.05	.994	....	3
29	....	....	.89A	.99A	.96	.992	....	3
30	....	.97B	....	.97B	1.08	.996	....	3

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

DECEMBER 1986 9375 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	1.12B	....	1.08N	1.08	.997	....	3
2	....	....	1.05A	1.05A	1.06	.996	....	3
3	....	....	....	1.06N	1.31	.999	....	3
6	....	....	....	1.31N	1.31	.999	....	3
7	....	....	....	1.31N	1.34	.999	....	3
8	....	....	....	1.34N	1.30	.999	....	....
9	....	....	....	1.30N	1.30	.999	....	....
10	....	....	1.27A	1.27A	1.25	.999	....	....

DECEMBER 1986 9400 CALLS

IN JUNE 1986

6	.28	.28	.28	.28	.34	.426	3	3
9	....	....	.30A	.30A	.28	.365	....	3
10	....	....	....	.28N	.29	.373	....	3
11	....	....	....	.29N	.29	.377	....	3
12	....	.30B	....	.30B	.30	.389	....	3
13	....	....	....	.30N	.44	.531	....	3
16	.47	.47	.43A	.46A	.47	.561	1	4
17	....	....	....	.47N	.48	.569	....	4
18	.49	.49	.48A	.49	.50	.586	1	5
19	.47	.47	.45A	.46A	.45	.557	1	6
20	....	....	....	.45N	.47	.575	....	6
23	.47	.47	.47	.47	.49	.593	1	7
24	.53	.54	.53	.54	.52	.615	5	12
25	.55	.55	.54A	.54A	.53	.625	1	13
26	....	....	.52A	.52A	.52	.626	....	13
27	....	.54B	....	.52N	.56	.661	....	13
30	.61	.61	.61	.61	.61	.694	3	16

IN JULY

1	....	.63B	....	.61N	.58	.684	....	16
2	....	....	.56A	.56A	.56	.690	....	16
3	....	....	....	.56N	.63	.734	....	16
4	Exchange Closed; Independence Day							
7	....	....	....	.63N	.60	.717	....	16
8	.55	.55	.55	.55	.50	.648	2	18
9	.58	.61	.58	.61	.57	.698	3	21
10	....	.58B	....	.57N	.56	.695	....	21
11	....	.65B	....	.65B	.61	.737	....	21
14	....	....	....	.61N	.67	.776	....	21
15	.65	.66B	.65	.66B	.68	.792	20	35
16	....	.69B	....	.69B	.67	.784	....	35
17	.65	.65	.65	.65	.69	.796	2	35
18	....	.73B	.68A	.73B	.74	.822	....	35
21	....	.76B	....	.76B	.74	.826	....	35
22	.73	.73	.68	.70B	.67	.794	4	35
23	....	....	.61A	.61A	.55	.729	....	35
24	....	.58B	....	.55N	.53	.700	....	35
25	....	....	....	.53N	.54	.706	....	35
28	.52	.52	.49A	.49A	.48	.666	2	35
29	.50	.50	.50	.50	.50	.708	3	35
30	.49	.49	.49	.49	.54	.733	1	35
31	....	.58B	....	.58B	.62	.797	....	35

IN AUGUST

1	....	.63B	....	.62N	.62	.799	....	35
4	....	....	....	.62N	.65	.821	....	35
5	....	....	.61A	.61A	.57	.784	....	35
6	....	....	.56A	.56A	.58	.772	....	35
7	.56	.56	.56	.56	.57	.791	1	35
8	....	....	....	.57N	.61	.818	....	35
11	....	.63B	....	.63B	.63	.836	....	35
12	.63	.68B	.63	.63	.69	.866	2	35
13	....	.73B	....	.73B	.78	.905	....	35
14	....	....	.76A	.76A	.74	.891	....	35
15	.76	.76	.76	.76	.74	.892	12	24
18	....	....	.72A	.72A	.74	.889	....	24
19	.77	.78	.77	.78	.77	.905	1	24
20	.77	.81B	.77	.77	.79	.916	5	27
21	.87	.87	.87	.87	.88	.944	2	27
22	....	....	....	.88N	.87	.945	....	27
25	....	....	....	.87N	.91	.959	....	27
26	.95	.95	.95	.95	.96	.968	2	29
27	....	....	....	.96N	.89	.960	....	29
28	....	....	....	.89N	.93	.968	....	29
29	....	1.03B	....	1.03B	1.06	.984	....	29

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

DECEMBER 1986 9400 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	....	1.02A	1.02A	.99	.981	....	29
3	.89	.89	.87A	.88	.89	.971	3	32
4	....	.90B	....	.89N	.88	.971	1	33
5	.81	.81	.81	.81	.79	.957	1	33
8	....	....	.72A	.72A	.72	.944	....	33
9	....	.75B	....	.75B	.77	.951	....	33
10	....	.80B	....	.80B	.80	.960	....	33
11	....	....	.70A	.70A	.66	.919	....	31
12	....	.73B	....	.71B	.68	.928	....	31
15	....	.71B	....	.71B	.76	.953	....	31
16	....	....	....	.76N	.78	.960	....	31
17	....	....	.77A	.78N	.80	.964	....	31
18	....	.84B	.69A	.69A	.66	.928	....	31
19	.70	.70	.66A	.66A	.66	.928	3	34
22	....	.67B	....	.67B	.71	.949	....	31
23	....	.73B	....	.73B	.70	.948	....	31
24	....	.77B	....	.77B	.78	.969	....	31
25	....	....	.77A	.77A	.79	.972	....	31
26	....	....	.73A	.73A	.81	.974	....	31
29	....	....	.65A	.75A	.72	.962	....	31
30	....	.73B	....	.73B	.83	.982	....	31

IN OCTOBER

1	....	.86B	....	.83N	.84	.982	....	31
2	....	....	.80A	.82A	.82	.980	....	31
3	....	.96B	....	.94B	1.06	.996	....	31
6	....	....	....	1.06N	1.06	.997	....	31
7	....	....	....	1.06N	1.09	.998	....	31
8	....	....	1.07A	1.07A	1.05	.998	....	23
9	....	....	....	1.05N	1.05	.998	....	23
10	....	....	1.02A	1.02A	1.00	.998	....	23
13	....	....	.98A	1.00N	1.00	.998	....	23
14	....	....	.98A	1.00N	.91	.998	....	23
15	....	....	....	.91N	.95	.999	....	23
16	....	....	....	.95N	.90	.998	....	23
17	....	....	.82A	.82A	.78	.996	....	23
20	....	....	....	.78N	.69	.993	....	23
21	.70	.71B	.70	.71B	.71	.995	2	23
22	....	.77B	....	.76B	.77	.997	....	23
23	....	.79B	....	.79B	.81	.998	....	23
24	....	....	.80A	.80A	.78	.998	....	23
27	....	....	....	.78N	.83	.999	....	23
28	....	....	....	.83N	.81	.999	....	23
29	....	.83B	.80A	.83B	.84	.999	....	23
30	....	.96B	....	.86B	.90	.999	....	23
31	.84	.84	.84	.84	.87	.999	1	23

IN NOVEMBER

3	....	.88B	....	.88B	.87	.999	....	23
4	....	....	....	.87N	.84	.999	....	23
5	....	....	....	.84N	.82	.999	....	23
6	....	....	....	.82N	.78	.999	....	23
7	....	....	.72A	.72A	.72	.999	....	23
10	.65	.65	.64A	.64A	.67	.999	2	23
11	....	.68B	....	.68B	.64	1.000	....	23
12	....	....	....	.64N	.66	1.000	....	23
13	....	.69B	....	.68B	.68	1.000	....	23
14	....	....	....	.68N	.71	1.000	....	....
17	....	....	....	....	....	1.000	....	....

DECEMBER 1986 9425 CALLS

IN MAY 1986

20	.23	.23	.23	.23	.24	.322	5	5
21	....	....	....	.24N	.24	.322	....	5
22	....	....	....	.24N	.24	.333	....	5
23	....	....	....	.24N	.25	.352	....	5
26	Exchange Closed; Memorial Day							
27	....	....	....	.25N	.27	.378	....	5
28	....	....	.26A	.26A	.24	.346	....	5
29	....	....	.22A	.22A	.20	.290	....	5
30	....	....	....	.20N	.19	.279	....	5

IN JUNE

2	....	....	.17A	.17A	.14	.209	....	5
3	....	....	....	.14N	.16	.232	....	5
4	....	....	....	.16N	.14	.198	....	5
5	.16	.17	.16	.16	.15	.216	143	148
6	.20	.22	.20	.22	.25	.327	81	229
9	.26	.27	.22	.22	.21	.271	34	263
10	.23	.24	.22	.22	.21	.278	24	286

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS
DECEMBER 1986 9425 CALLS
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	.23	.23	.20	.20	.20	.282	13	299
12	.23	.23	.22A	.22A	.21	.293	2	301
13	.28	.28	.28	.28	.33	.426	1	302
16	.32	.32	.31	.32	.35	.455	8	300
17	.32	.33B	.32	.32	.35	.463	1	299
18	.33	.37B	.33	.35	.37	.480	3	298
19	.31	.33	.30	.33	.33	.450	3	299
20	.31	.31	.31	.31	.34	.467	2	295
23	....	....	....	.34N	.35	.484	....	295
24	.37	.37	.37	.37	.37	.506	1	294
25	.43	.43	.39A	.39A	.38	.515	1	295
26	....	....	....	.38N	.38	.515	....	295
27	.44	.44	.43	.43	.41	.551	2	296
30	....	.42B	....	.42B	.45	.585	....	296

IN JULY

1	.51	.51	.45	.45	.42	.572	6	298
2	.39	.39	.39	.39	.40	.578	3	299
3	.45	.48	.45	.48	.47	.625	6	302
4	Exchange Closed: Independence Day							
7	....	....	....	.47N	.44	.604	....	302
8	....	....	.39A	.39A	.35	.526	....	302
9	....	.40B	....	.40B	.41	.581	....	302
10	....	....	....	.41N	.40	.577	....	302
11	.42	.46	.42	.46	.44	.622	15	299
14	.47	.48	.47	.48	.48	.665	5	301
15	.49	.50	.49	.49A	.49	.683	6	307
16	.47	.52	.47	.51A	.49	.671	69	246
17	....	....	....	.49N	.50	.684	....	246
18	....	.52B	....	.52B	.55	.715	....	246
21	.54	.56B	.54	.54	.56	.719	....	246
22	.47	.54	.47	.53	.49	.675	6	248
23	.41	.41	.41	.41	.40	.595	6	242
24	.38	.42B	.36	.36	.37	.560	7	242
25	....	....	....	.37N	.38	.566	....	242
28	.33	.33	.32A	.32A	.33	.519	1	232
29	.31	.31	.30	.31B	.35	.567	27	218
30	.35	.35	.35	.35	.37	.596	10	208
31	.41	.41	.41	.41	.44	.672	1	208

IN AUGUST

1	.42	.45B	.40	.40	.44	.674	70	178
4	.40	.40	.40	.40	.46	.700	5	178
5	....	....	.42A	.42A	.39	.650	....	178
6	....	....	....	.39N	.40	.633	....	178
7	....	....	.38A	.38A	.39	.658	....	178
8	....	....	....	.39N	.42	.690	....	178
11	....	.43B	....	.43B	.43	.711	....	178
12	....	.47B	....	.47B	.49	.752	....	178
13	.49	.56B	.49	.56B	.57	.810	6	177
14	.54	.54	.53	.53	.53	.787	165	162
15	....	.54B	....	.54B	.53	.789	....	117
18	....	....	.52A	.52A	.53	.782	....	117
19	.54	.57B	.54	.54	.56	.807	3	120
20	....	.59B	....	.57B	.57	.824	....	120
21	....	....	....	.57N	.66	.871	....	120
22	....	....	.64A	.64A	.64	.871	....	120
25	....	....	....	.64N	.68	.896	....	120
26	.72	.72	.70	.70	.72	.915	7	126
27	....	....	....	.72N	.66	.896	....	114
28	....	....	....	.66N	.69	.913	....	114
29	....	.77B	....	.77B	.82	.949	....	114

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	.80	.80	.77A	.77A	.75	.940	2	113
3	.61	.61	.59	.59	.65	.913	3	114
4	....	.66B	....	.65N	.63	.913	....	114
5	.56	.56	.56	.56	.56	.880	1	114
8	.46	.49B	.46	.49B	.51	.850	54	114
9	....	.53B	....	.53B	.55	.865	....	115
10	....	....	....	.55N	.57	.884	....	115
11	.48	.48	.47	.47	.44	.800	3	115
12	....	.51B	....	.49B	.47	.818	10	125
15	....	.50B	....	.49B	.53	.866	....	125
16	....	....	....	.53N	.55	.881	....	125
17	....	....	....	.55N	.57	.891	....	115
18	....	.61B	.48A	.48A	.45	.813	....	115
19	.50	.50	.47A	.47A	.45	.813	1	116
22	....	....	....	.45N	.49	.854	....	115
23	....	.50B	....	.50B	.48	.851	....	115
24	....	.55B	....	.55B	.54	.897	....	115
25	....	....	....	.54N	.56	.904	....	115

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS
DECEMBER 1986 9425 CALLS
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	.46	.46	.46	.46	.57	.910	1	115
29	.48	.49B	.45A	.48	.49	.876	1	115
30	....	....	....	.49N	.59	.928	....	115

IN OCTOBER

1	....	.62B	....	.59N	.60	.930	....	115
2	....	....	.57A	.59A	.58	.924	....	115
3	....	.71B	....	.68B	.81	.981	....	115
6	....	....	....	.81N	.81	.985	....	115
7	.80	.81	.79	.81	.84	.990	11	115
8	....	....	.82A	.84N	.80	.988	....	105
9	....	....	.79A	.79A	.80	.990	1	106
10	....	....	.77A	.77A	.75	.986	....	104
13	....	....	.73A	.75N	.75	.989	....	104
14	....	....	.71A	.71A	.66	.981	....	104
15	.65	.65	.65	.65	.70	.988	1	104
16	.65	.65	.65	.65	.65	.384	2	106
17	.59	.59	.57A	.57A	.53	.964	2	106
20	.45	.46	.45	.46	.45	.943	2	107
21	....	.46B	....	.46B	.47	.952	....	105
22	....	.51B	....	.51B	.52	.973	....	105
23	....	.53B	....	.53B	.56	.983	....	105
24	....	....	....	.56N	.53	.979	....	105
27	....	....	....	.53N	.58	.992	....	105
28	....	....	....	.58N	.56	.993	....	105
29	....	.57B	.55A	.57B	.59	.996	....	105
30	....	.71B	....	.61B	.65	.999	....	105
31	.58	.58	.58	.58	.62	.998	2	105

IN NOVEMBER

3	....	.63B	....	.63B	.62	.999	....	105
4	....	....	....	.62N	.59	.999	....	105
5	.57	.57	.55	.56	.57	.999	4	108
6	.53	.53	.53	.53	.53	.999	1	109
7	....	....	.47A	.47A	.47	.999	....	109
10	....	....	.39A	.39A	.42	.999	....	109
11	....	.43B	....	.43B	.39	.999	....	103
12	.38	.38	.38	.38	.41	.999	1	103
13	.41	.43B	.41	.43B	.43	1.000	1	103
14	....	....	....	.43N	.46	1.000	....	....
17	....	....	....	....	....	.999	....	....

DECEMBER 1986 9450 CALLS
IN JUNE 1986

9	.19	.19	.19	.19	.14	.191	5	5
10	....	....	....	.14N	.14	.198	....	5
11	....	....	....	.14N	.14	.201	....	5
12	.17	.17	.16A	.16A	.15	.209	1	6
13	....	....	....	.15N	.23	.326	....	6
16	....	....	....	.23N	.25	.352	....	6
17	.24	.24	.24	.24	.26	.360	20	26
18	....	....	....	.26N	.27	.375	....	26
19	....	....	.24A	.24A	.23	.347	....	26
20	....	....	....	.23N	.24	.361	....	26
23	....	....	....	.24N	.25	.376	....	26
24	....	....	....	.25N	.26	.396	....	26
25	.32	.32	.28A	.28A	.26	.404	1	27
26	....	....	....	.26N	.27	.403	....	27
27	.32	.32	.30	.31	.29	.438	2	29
30	.34	.34	.29	.29	.31	.469	104	127

IN JULY

1	....	....	....	.31N	.29	.454	....	127
2	....	....	.28A	.28A	.27	.458	....	127
3	....	.28B	....	.28B	.32	.506	....	127
4	Exchange Closed: Independence Day							
7	....	....	....	.32N	.30	.481	....	127
8	....	....	....	.30N	.23	.402	....	127
9	....	.27B	....	.27B	.28	.456	....	127
10	....	....	....	.28N	.28	.451	....	127
11	....	....	....	.28N	.30	.496	....	127
14	....	....	....	.30N	.33	.538	....	127
15	.35	.36	.34A	.36	.34	.555	2	129
16	.33	.37	.33	.36	.35	.539	7	135
17	.36@.38	.38	.36	.38	.36	.551	4	137
18	.36	.36	.36	.36	.38	.585	....	137
21	.42	.42	.40A	.40A	.40	.586	26	137
22	.37	.41	.36A	.38A	.34	.536	85	65
23	....	....	.31A	.31A	.27	.448	....	65
24	.27	.29	.26A	.26A	.26	.413	2	67

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS
DECEMBER 1986 9450 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	....	....	....	.26N	.26	.418	....	67
28	.21	.22	.19A	.19A	.19	.370	66	87
29	....	.21B	....	.19N	.22	.417	....	87
30	.24	.24	.22	.22	.24	.447	3	88
31	.26	.26	.25A	.26	.29	.525	1	88

IN AUGUST

1	.28	.28	.28	.28	.29	.526	1	89
4	.29	.29	.28	.28	.30	.551	3	90
5	.27	.31	.26A	.26A	.24	.494	12	91
6	....	....	....	.24N	.25	.475	....	91
7	.22	.22	.22	.22	.25	.501	1	92
8	.27	.28	.27	.28	.26	.534	3	94
11	....	.27B	....	.27B	.27	.554	....	94
12	.33	.33	.30	.31	.32	.601	4	98
13	.40	.40	.40	.40	.38	.673	1	99
14	.36	.36	.35	.35	.35	.642	2	101
15	.35	.36B	.35	.35	.35	.643	8	101
18	.32	.35	.32	.35	.35	.632	10	93
19	.37	.42	.37	.37	.38	.665	10	101
20	....	.41B	....	.39B	.38	.685	1	101
21	.42	.46	.42	.46	.44	.750	6	104
22	.40	.43B	.40	.43B	.43	.748	2	102
25	.44	.44	.44	.44	.47	.783	....	102
26	.49	.49	.48	.48	.50	.814	6	106
27	.46	.47B	.46	.46	.45	.778	1	98
28	....	....	....	.45N	.47	.805	....	96
29	.53	.55	.53	.54	.58	.872	10	86

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	....	....	.55A	.55A	.52	.848	....	86
3	.44	.45	.39	.39	.43	.797	4	89
4	.47	.47	.45A	.45A	.42	.793	1	88
5	....	....	.39A	.39A	.37	.736	....	86
8	.27	.34	.27	.34	.32	.686	6	86
9	.39	.39	.38A	.39	.35	.710	1	87
10	.36	.37B	.36	.37B	.37	.740	2	87
11	.29	.29	.28	.28	.28	.614	6	87
12	.26	.32B	.26	.26	.28	.639	1	88
15	.35	.35	.35	.35	.33	.706	....	88
16	.37	.37	.37	.37	.35	.730	3	87
17	....	.36B	....	.35N	.36	.746	....	87
18	.36	.40B	.30A	.30A	.27	.625	1	86
19	.27	.27	.27	.27	.27	.625	2	88
22	.29	.29	.29	.29	.30	.680	2	88
23	....	....	....	.30N	.28	.673	....	88
24	....	.34B	....	.34B	.34	.748	....	88
25	....	.35B	....	.34N	.35	.758	....	88
26	....	....	.31A	.35N	.36	.768	....	88
29	....	....	.25A	.32A	.29	.701	....	88
30	....	....	....	.29N	.38	.798	....	88

IN OCTOBER

1	....	.40B	....	.38N	.38	.799	....	88
2	....	....	.36A	.38N	.37	.786	....	88
3	.35	.48B	.35	.47	.57	.923	2	88
6	....	....	....	.57N	.58	.935	....	88
7	.56	.59	.54	.59	.60	.949	19	88
8	.54	.58	.54	.57	.56	.940	8	88
9	.53	.53	.53	.53	.56	.945	1	88
10	....	....	.52A	.52A	.51	.930	....	88
13	....	....	.50A	.51N	.51	.935	....	88
14	....	....	....	.51N	.42	.903	....	88
15	.44	.44	.44	.44	.46	.928	4	88
16	....	....	.42A	.42A	.41	.908	....	88
17	.37	.37	.34A	.34A	.30	.829	1	88
20	.25	.27B	.25	.25	.23	.753	2	88
21	....	....	....	.25B	.25	.777	....	88
22	....	.28B	.22A	.28B	.30	.843	....	88
23	....	....	....	.30N	.33	.879	....	88
24	....	....	.32A	.32A	.30	.860	....	88
27	....	....	....	.30N	.34	.918	....	88
28	....	....	....	.34N	.32	.914	....	88
29	....	.33B	.31A	.33B	.34	.942	....	88
30	....	.46B	....	.36B	.40	.972	....	88
31	.33	.33	.33	.33	.37	.966	1	88

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS
DECEMBER 1986 9450 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	.38B	....	.38B	.37	.979	....	88
4	....	....	....	.37N	.34	.975	....	88
5	....	....	....	.34N	.32	.973	....	88
6	....	....	.31A	.32N	.29	.963	....	88
7	.22	.22	.22	.22	.23	.931	1	88
10	.09	.11B	.09	.11B	.18	.935	1	88
11	....	....	....	.18N	.15	.925	....	88
12	....	....	....	.15N	.17	.978	....	88
13	.18	.19B	.17	.17	.18	.999	8	90
14	.19	.20B	.17A	.20B	.21	.999	2	....
17	....	....	....	....	....	.996	....	....

DECEMBER 1986 9475 CALLS

IN JUNE 1986

25	.22	.22	.21A	.21A	.19	.300	1	1
26	....	....	....	.19N	.18	.299	....	1
27	....	....	....	.18N	.19	.329	....	1
30	....	.20B	....	.20B	.22	.355	....	1

IN JULY

1	....	....	....	.22N	.19	.341	....	1
2	....	....	....	.19N	.18	.343	....	1
3	....	....	....	.18N	.21	.387	....	1
4	Exchange Closed: Independence Day							
7	....	....	....	.21N	.19	.361	....	1
8	....	....	....	.19N	.14	.288	....	1
9	....	.17B	....	.17B	.18	.336	....	1
10	....	....	....	.18N	.18	.330	....	1
11	....	....	....	.18N	.19	.370	....	1
14	....	....	....	.19N	.22	.407	....	1
15	.24	.24	.24	.24	.23	.421	1	2
16	.25	.27	.22	.24	.22	.404	14	10
17	.25	.25	.24	.24	.23	.413	3	13
18	.23	.26	.23	.26	.26	.445	1	14
21	.27	.28	.27	.28	.27	.444	4	18
22	.25	.25	.25	.25	.22	.392	9	27
23	.19	.19	.19	.19	.17	.309	1	28
24	....	....	....	.17N	.16	.277	....	28
25	....	....	....	.16N	.16	.281	....	28
28	....	....	.12A	.12A	.13	.239	....	28
29	....	....	.12A	.13N	.13	.278	....	28
30	.15	.15	.15	.15	.14	.305	10	38
31	....	.15B	....	.14N	.18	.375	....	38

IN AUGUST

1	....	....	....	.18N	.18	.374	....	38
4	.17	.17	.10A	.17	.18	.395	2	40
5	.13	.13	.13	.13	.13	.340	50	69
6	....	....	....	.13N	.15	.321	....	69
7	.10	.10	.10	.10	.14	.344	1	69
8	....	....	....	.14N	.15	.372	....	69
11	....	....	....	.15N	.15	.388	....	69
12	....	.16B	....	.16B	.18	.433	....	69
13	.19	.22B	.19	.22B	.23	.508	1	69
14	.22	.23	.20	.20	.21	.473	23	90
15	.24	.25	.23	.23	.21	.473	21	111
18	.21	.22	.20	.21A	.21	.459	19	130
19	.25@.26	.26	.25	.26	.23	.494	11	139
20	.27	.27	.23	.23	.23	.515	39	147
21	.26	.26	.22	.24	.24	.587	107	199
22	.24	.26	.21	.26	.24	.581	158	336
25	.27	.27	.27	.27	.28	.620	4	366
26	.32	.32	.31	.31	.31	.658	6	370
27	.31	.33	.28	.28	.27	.609	18	340
28	.31	.31	.28	.30	.29	.641	16	338
29	.36	.36	.33	.34	.36	.735	15	338

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	....	....	....	.36N	.32	.693	....	338
3	.25	.25	.20	.25	.26	.617	2	338
4	....	.29B	....	.28B	.25	.610	1	339
5	.23	.24	.23	.24	.21	.535	2	339
8	.20	.21	.18A	.20A	.19	.474	133	289
9	.20	.22	.20	.20	.20	.500	8	294
10	.20	.23	.20	.22	.21	.536	61	333
11	.20	.20	.13	.14B	.14	.396	139	339
12	.21	.21	.16	.16	.15	.422	9	346
15	....	.16B	....	.16B	.18	.491	....	340
16	.16	.21	.16	.21	.19	.519	27	364
17	.24	.24	.23	.23	.20	.537	2	343

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

DECEMBER 1986 9475 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	.19	.22	.15	.15	.14	.402	27	366
19	.15	.17	.14	.16	.14	.402	52	353
22	.13	.13	.13	.13	.15	.454	3	355
23	.16	.16	.16	.16	.14	.444	1	354
24	.20	.20	.17A	.18B	.18	.529	1	355
25	.20	.21	.17	.18	.18	.539	195	477
26	.18	.19	.16A	.19	.19	.549	....	475
29	....	....	.13A	.17A	.15	.461	25	474
30	.15	.19	.14	.19	.21	.580	56	500

IN OCTOBER

1	.24	.24	.21	.22	.22	.581	798	1050
2	....	....	.21A	.22N	.20	.561	72	850
3	.25	.28B	.25	.28B	.35	.781	7	911
6	.34	.35	.33	.34	.35	.799	49	879
7	.35	.36	.32	.36	.37	.826	47	908
8	.33	.35B	.33	.35B	.34	.802	33	919
9	.32	.32	.32	.32	.33	.808	7	976
10	....	....	.32A	.32A	.29	.770	....	971
13	.26	.26	.26	.26	.29	.771	1	971
14	.26	.27	.21	.21	.21	.694	981	697
15	.22	.22	.21	.21	.24	.742	106	580
16	....	....	.23A	.24N	.20	.691	....	580
17	.13	.13	.13	.13	.13	.541	75	580
20	.11	.11	.11	.11	.09	.415	146	625
21	.10	.11	.10	.11	.10	.442	101	585
22	.08	.13	.08	.13	.13	.530	232	715
23	.15	.15	.13	.14	.14	.590	281	722
24	.13	.13	.10	.11	.11	.546	465	1053
27	.09	.14	.09	.14	.13	.632	198	1003
28	....	....	....	.13N	.12	.604	....	1003
29	.10	.13	.10	.13	.13	.662	4	1007
30	.16	.23B	.16	.16	.18	.763	49	1046
31	.18	.18	.14	.14	.16	.723	8	1039

IN NOVEMBER

3	.16	.17B	.16	.16	.16	.747	50	989
4	....	....	.13A	.15A	.13	.698	....	1037
5	.09	.12	.09	.12	.11	.664	4	1036
6	.09	.09	.09	.09	.09	.576	40	1036
7	.06	.06	.06	.06	.05	.419	42	1049
10	.01	.02	.01	.02	.03	.237	9	1054
11	.04	.04	.03A	.03A	.01	.129	7	1046
12	.02	.02	.01	.01	.01	.128	152	900
13	.01	.01	.01	.01	.01	.106	39	874
14	CAB	.01	CAB	.01	....	.237	106	....

DECEMBER 1986 9500 CALLS

IN JUNE 1986

30	.14	14	.14	14	14	.254	2	2

IN JULY

1	....	....	....	14N	.13	.240	....	2
2	....	....	....	13N	.12	.241	....	2
3	....	....	....	12N	.14	.277	....	2
4	Exchange Closed; Independence Day							
7	.15	.15	.15	.15	.13	.253	1	3
8	....	....	.12A	.12A	.09	.192	....	3
9	....	.10B	....	.10B	.11	.230	....	3
10	....	....	....	.11N	.11	.225	....	3
11	....	....	....	.11N	.13	.257	....	3
14	.16	.16	.12A	.16	.14	.286	5	8
15	....	....	....	.14N	.14	.295	....	8
16	....	....	....	.14N	.13	.279	....	8
17	....	....	....	.13N	.14	.285	....	8
18	....	....	....	.14N	.16	.312	....	8
21	....	....	....	.16N	.18	.309	....	8
22	....	....	.16A	.16A	.13	.262	....	8
23	....	....	.12A	.12A	.10	.193	....	8
24	.09	.09	.09	.09	.09	.168	2	6
25	....	....	....	.09N	.09	.171	....	6
28	....	....	.07A	.07A	.07	.138	....	6
29	....	....	....	.07N	.07	.167	....	6
30	....	....	....	.07N	.08	.186	....	6
31	....	....	....	.08N	.08	.242	....	6

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

DECEMBER 1986 9500 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.08	.08	.08	.08	.08	.240	1	7
4	.08	.08	.08	.08	.10	.255	22	29
5	....	....	.08A	.08A	.07	.209	....	29
6	....	....	....	.07H	.08	.193	....	29
7	....	....	.07A	.07A	.08	.211	....	29
8	....	....	....	.08N	.07	.231	....	29
11	....	....	....	.07N	.07	.241	....	29
12	....	....	....	.07N	.09	.277	....	29
13	....	....	....	.09N	.12	.341	....	29
14	.12	.12	.12	.12	.11	.309	5	34
15	.10	.13	.10	.12	.11	.308	6	40
18	....	....	....	.11N	.11	.294	2	40
19	.11	.11	.11	.11	.12	.324	13	40
20	.14	.15	.14	.15	.12	.342	4	43
21	.12	.14	.12	.13B	.13	.407	32	52
22	.12	.14	.12	.13	.14	.396	43	93
25	.13	.16	.13	.15	.15	.433	34	101
26	.15	.16	.14	.15B	.17	.470	18	119
27	.17	.18	.16A	.16A	.14	.415	2	102
28	.15	.15	.14A	.15	.15	.445	3	102
29	....	.18B	....	.17B	.21	.549	....	102

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	.20	.22	.18	.19@.18	.17	.492	17	105
3	.15	.15	.12	.14	.13	.408	11	116
4	.17	.17	.16	.16	.12	.399	4	119
5	.08	.10B	.07	.09B	.09	.325	13	106
8	.07	.07	.07	.07	.08	.269	71	176
9	....	....	....	.08N	.09	.292	30	201
10	.10	.10	.10	.10	.10	.322	43	243
11	.07	.07	.07	.07	.06	.207	19	241
12	.10	.10	.09	.09	.07	.227	44	265
15	.08	.09	.08	.09	.08	.280	40	305
16	.09	.09	.09	.09	.09	.302	2	305
17	.11	.11	.11	.11	.10	.317	1	306
18	.11	.11	.07	.07	.06	.207	22	284
19	.07	.07	.07	.07	.06	.207	13	296
22	....	....	....	.06N	.06	.243	....	296
23	.05	.06	.05	.06	.06	.233	2	295
24	....	.07B	....	.07B	.07	.301	....	295
25	....	....	....	.07N	.08	.307	....	295
26	.08	.08	.08	.08	.08	.314	55	295
29	.08	.08	.06A	.08	.06	.235	1	296
30	....	.07B	....	.07B	.09	.335	....	296

IN OCTOBER

1	.11	.11	.08	.08	.09	.334	5	295
2	.11	.11	.09	.09	.09	.315	17	309
3	.11	.17	.11	.17	.18	.552	51	261
6	.15	.19	.15	.19	.18	.565	26	260
7	.17	.18	.17	.18	.18	.598	4	257
8	.19	.20	.17A	.20	.16	.557	90	239
9	....	....	....	.16N	.15	.558	2	231
10	.12	.12	.12	.12	.13	.500	13	240
13	.10	.10	.10	.10	.13	.488	....	240
14	.12	.12	.12	.12	.08	.388	3	240
15	.06	.08	.06	.08	.09	.436	21	238
16	.07	.07	.06	.06	.07	.370	53	202
17	.06	.06	.04A	.04A	.03	.228	....	202
20	....	....	....	.03N	.02	.133	1	202
21	....	....	....	.02N	.03	.147	....	202
22	.03	.04	.03	.03	.03	.196	50	243
23	.05	.05	.05	.05	.04	.237	37	253
24	.04	.04	.04	.04	.03	.199	12	255
27	....	....	....	.03N	.03	.237	3	256
28	.02	.02	.02	.02	.02	.201	5	253
29	....	....	....	.02N	.02	.229	....	251
30	.09	.09	.05A	.05A	.04	.317	6	250
31	.04	.04	.04	.04	.04	.261	4	251

IN NOVEMBER

3	....	....	....	.04N	.04	.236	....	251
4	....	....	.03A	.03A	.02	.178	....	251
5	....	....	....	.02N	.01	.138	....	251
6	.01	.01	.01	.01	.01	.080	....	251
7	....	....	....	.01N	....	.029	1	251
10	CAB	CAB	CAB	CAB	CAB	.001	....	251
11	CAB	CAB	CAB	CAB	CAB	.000	....	251
12	CAB	CAB	CAB	CAB	CAB	.000	....	251
13	CAB	CAB	CAB	CAB	CAB	.000	....	251
14	CAB	CAB	CAB	CAB	CAB	.000	....	251

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

DECEMBER 1986 9525 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	.08	.08	.08	.08	.08	.116	5	5
20	....	....	....	.08N	.08	.122	....	5
23	....	....	....	.08N	.08	.127	....	5
24	....	....	....	.08N	.08	.137	....	5
25	....	....	....	.08N	.08	.140	....	5
26	....	....	....	.08N	.08	.138	....	5
27	....	....	....	.08N	.09	.156	....	5
30	....	....	....	.09N	.10	.170	....	5

IN JULY

1	....	....	....	.10N	.09	.159	....	5
2	....	....	....	.09N	.09	.158	....	5
3	....	....	....	.09N	.10	.186	....	5
4	Exchange Closed: Independence Day							
7	.10	.10	.10	.10	.09	.165	3	8
8	....	....	....	.09N	.06	.119	....	8
9	....	....	....	.06N	.07	.147	....	8
10	....	....	....	.07N	.07	.142	....	8
11	....	....	....	.07N	.08	.166	....	8
14	....	....	.06A	.06A	.09	.186	....	8
15	....	....	.08A	.08A	.09	.192	....	8
16	....	....	....	.09N	.08	.177	....	8
17	....	....	....	.08N	.08	.180	....	8
18	....	....	....	.08N	.09	.200	....	8
21	....	....	....	.09N	.12	.195	....	8
22	....	....	.08A	.08A	.07	.159	....	8
23	....	....	....	.07N	.06	.108	....	8
24	....	....	....	.06N	.06	.091	....	8
25	....	....	....	.06N	.06	.093	....	8
28	....	....	.04A	.04A	.04	.071	....	8
29	....	....	.03A	.04N	.05	.090	....	8
30	....	....	....	.05N	.05	.104	....	8
31	.04	.04	.03	.03	.03	.140	300	305

IN AUGUST

1	.04	.04	.04	.04	.03	.138	10	305
4	....	....	....	.03N	.04	.146	....	305
5	....	....	....	.04N	.03	.114	....	305
6	....	....	....	.03N	.03	.103	....	305
7	....	....	....	.03N	.03	.114	....	305
8	.03	.03	.03	.03	.03	.126	3	306
11	....	....	....	.03N	.03	.131	....	306
12	....	....	....	.03N	.04	.156	....	306
13	....	....	....	.04N	.05	.202	....	306
14	....	....	....	.05N	.05	.177	....	306
15	.06	.06	.06	.06	.05	.175	5	301
18	....	....	....	.05N	.05	.163	....	301
19	.06	.06	.06	.06	.06	.185	16	317
20	....	....	....	.06N	.05	.197	....	317
21	.07	.07	.07	.07	.06	.246	3	317
22	....	....	....	.06N	.06	.236	6	322
25	.05	.06	.05	.06	.07	.260	6	323
26	.08	.08	.08	.08	.08	.289	1	324
27	....	....	....	.08N	.06	.241	....	324
28	....	....	....	.06N	.06	.263	....	322
29	....	.07B	....	.07B	.10	.351	....	322

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	.09	.09	.09	.09	.07	.294	5	326
3	.05	.05	.05	.05	.05	.223	10	326
4	....	....	....	.05N	.05	.214	....	326
5	....	....	....	.05N	.03	.159	....	326
8	.03	.03	.03	.03	.03	.122	2	326
9	....	....	....	.03N	.04	.136	....	326
10	....	....	....	.04N	.04	.155	....	326
11	....	....	....	.04N	.02	.086	....	326
12	.04	.04	.04	.04	.03	.097	6	326
15	....	....	....	.03N	.03	.126	....	326
16	....	....	....	.03N	.04	.139	....	326
17	....	....	....	.04N	.04	.149	....	318
18	.04	.04	.03	.03	.02	.083	6	318
19	....	....	....	.02N	.02	.083	....	318
22	....	....	....	.02N	.02	.100	....	318
23	....	....	....	.02N	.02	.094	....	318
24	....	....	....	.02N	.03	.132	....	318
25	....	....	....	.03N	.03	.135	....	318
26	....	....	....	.03N	.03	.137	....	318
29	....	....	....	.03N	.02	.089	....	318
30	....	....	....	.02N	.03	.145	....	318

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

DECEMBER 1986 9525 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.04	.04	.03	.03	.03	.144	5	319
2	.03	.03	.03	.03	.03	.132	47	319
3	.05	.06	.05	.06	.07	.303	60	369
6	.03	.06	.06	.06	.06	.305	10	366
7	.05	.06	.05	.06	.06	.330	43	406
8	.08	.08	.06	.06	.05	.286	2	406
9	.06	.06	.06	.06	.05	.262	25	406
10	.02	.02	.02	.02	.04	.231	3	408
13	....	....	....	.04N	.04	.212	....	408
14	....	....	....	.04N	.02	.142	....	408
15	....	....	....	.02N	.02	.166	....	406
16	.02	.02	.02	.02	.02	.123	1	406
17	....	....	....	.02N	.01	.055	....	406
20	....	....	....	.01N	....	.022	....	406
21	CAB	CAB	CAB	CAB	CAB	.025	....	406
22	CAB	CAB	CAB	CAB	CAB	.037	....	406
23	CAB	CAB	CAB	CAB	.01	.046	....	406
24	....	....	....	.01N	.01	.035	....	406
27	....	....	....	.01N	....	.038	....	406
28	CAB	CAB	CAB	CAB	CAB	.026	....	406
29	CAB	CAB	CAB	CAB	CAB	.029	....	406
30	CAB	CAB	CAB	CAB	.01	.047	....	406
31	....	....	....	.01N	....	.030	....	406

IN NOVEMBER

3	CAB	CAB	CAB	CAB	CAB	.018	....	406
4	CAB	CAB	CAB	CAB	CAB	.009	....	406
5	CAB	CAB	CAB	CAB	CAB	.004	....	406
6	CAB	CAB	CAB	CAB	CAB	.001	....	406
7	CAB	CAB	CAB	CAB	CAB	.000	....	406
10	CAB	CAB	CAB	CAB	CAB	.000	....	406
11	CAB	CAB	CAB	CAB	CAB	.000	....	406
12	CAB	CAB	CAB	CAB	CAB	.000	....	406
13	CAB	CAB	CAB	CAB	CAB	.000	....	406
14	CAB	CAB	CAB	CAB	CAB	.000	....	406

DECEMBER 1986 9550 CALLS

IN SEPTEMBER 1986

23	.02	.02	.02	.02	.01	.028	1	1
24	....	....	....	.01N	.01	.044	....	1
25	....	....	....	.01N	.01	.044	....	1
26	....	....	....	.01N	.01	.044	....	1
29	....	....	....	.01N	....	.024	....	1
30	CAB	CAB	CAB	CAB	.01	.046	....	1

IN OCTOBER

1	....	....	....	.01N	.01	.045	....	1
2	....	....	....	.01N	.01	.040	....	1
3	....	....	....	.01N	.02	.123	....	1
6	....	....	....	.02N	.02	.118	....	1
7	....	....	....	.02N	.02	.129	....	1
8	....	....	....	.02N	.01	.102	....	1
9	....	....	....	.01N	.01	.097	....	1
10	....	....	....	.01N	.01	.070	....	1
13	....	....	....	.01N	.01	.058	....	1
14	....	....	....	.01N	.01	.031	....	1
15	....	....	....	.01N	.01	.037	....	1
16	....	....	....	.01N	.01	.023	....	1
17	....	....	....	.01N	....	.007	....	1
20	CAB	CAB	CAB	CAB	CAB	.001	....	1
21	CAB	CAB	CAB	CAB	CAB	.002	....	1
22	CAB	CAB	CAB	CAB	CAB	.003	....	1
23	CAB	CAB	CAB	CAB	CAB	.004	....	1
24	CAB	CAB	CAB	CAB	CAB	.002	....	1
27	CAB	CAB	CAB	CAB	CAB	.002	....	1
28	CAB	CAB	CAB	CAB	CAB	.001	....	1
29	CAB	CAB	CAB	CAB	CAB	.001	....	1
30	CAB	CAB	CAB	CAB	CAB	.002	....	1
31	CAB	CAB	CAB	CAB	CAB	.000	....	1

IN NOVEMBER

3	CAB	CAB	CAB	CAB	CAB	.000	....	1
4	CAB	CAB	CAB	CAB	CAB	.000	....	1
5	CAB	CAB	CAB	CAB	CAB	.000	....	1
6	CAB	CAB	CAB	CAB	CAB	.000	....	1
7	CAB	CAB	CAB	CAB	CAB	.000	....	1
10	CAB	CAB	CAB	CAB	CAB	.000	....	1
11	CAB	CAB	CAB	CAB	CAB	.000	....	1
12	CAB	CAB	CAB	CAB	CAB	.000	....	1

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

DECEMBER 1986 9550 CALLS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13	CAB	CAB	CAB	CAB	CAB	.000	....	1
14	CAB	CAB	CAB	CAB	CAB	.000	....	1

MARCH 1987 9400 CALLS

IN NOVEMBER 1986

24	.94	.94	.94	.94	.91	.963	....	....
25	....	92B	....	.92B	.87	.957	1	1
26	....	....	.86A	.87N	.87	.960	....	1
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	.87N	.85	.959	....	1

IN DECEMBER

1	.81	.81	.81	.81	.79	.951	....	1
2	....	....	....	.79N	.83	.961	1	1
3	....	.85B	....	.85B	.83	.963	....	....
4	....	....	....	.83N	.90	.975	....	....
5	....	.93B	.84A	.84A	.79	.959	....	....
8	....	....	....	.79N	.80	.964	....	....
9	....	....	....	.80N	.79	.965	....	....
10	....	....	.78A	.78A	.78	.967	....	....

MARCH 1987 9450 CALLS

IN NOVEMBER 1986

13	.37	.37	.37	.37	.36	.654	4	4
14	....	....	....	.36N	.38	.688	....	4
17	....	....	....	.38N	.39	.696	....	4
18	....	....	....	.39N	.39	.706	....	4
19	....	.41B	.36A	.41B	.46	.775	....	4
20	....	....	....	.46N	.45	.767	....	4
21	....	....	....	.45N	.45	.775	....	4
24	....	.46B	....	.46B	.46	.786	....	4
25	....	.47B	....	.47B	.43	.765	....	4
26	....	....	.42A	.43N	.42	.768	....	4
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	.42N	.41	.760	....	4

IN DECEMBER

1	....	....	....	.41N	.36	.724	....	4
2	....	....	....	.36N	.39	.754	....	4
3	....	.40B	....	.40B	.39	.757	....	4
4	....	....	....	.39N	.44	.805	....	4
5	.46	.46	.38A	.38A	.36	.734	13	10
8	....	....	....	.36N	.36	.746	....	10
9	....	....	....	.36N	.35	.742	....	10
10	....	....	....	.35N	.34	.745	....	10
11	....	....	....	.34N	.30	.700	....	10
12	....	....	....	.30N	.30	.701	....	10
15	.25	.25	.25	.25	.28	.688	1	11
16	.29	.29	.29	.29	.26	.664	5	7
17	.26	.27B	.26	.26	.27	.684	1	7
18	.32	.32	.32	.32	.28	.704	5	7
19	....	.30B	....	.30B	.30	.723	....	7
22	....	....	.28A	.28A	.30	.728	....	7
23	....	....	....	.30N	.30	.731	....	7
24	....	....	....	.30N	.30	.741	....	7
25	Exchange Closed: Christmas							
26	....	....	....	.30N	.30	.745	....	7
29	....	....	.25A	.25A	.22	.643	....	7
30	.21	.21	.21	.21	.20	.601	1	7
31	.23	.23	.23	.23	.22	.646	2	9

MARCH 1987 9475 CALLS

IN NOVEMBER 1986

13	.22	.22	.22	.22	.21	.479	6	6
14	....	....	....	.21N	.23	.515	2	8
17	.22	.23	.22	.23	.23	.523	2	10
18	.25	.25	.25	.25	.23	.530	30	29
19	.24	.24	.22A	.23	.29	.612	15	44
20	....	....	....	.29N	.27	.599	....	44
21	.28	.29	.28	.29	.27	.607	53	88
24	.29	.29	.29	.29	.28	.617	11	49
25	....	.29B	....	.28N	.25	.587	....	49
26	.25	.25	.25	.25	.24	.589	2	49
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	.24N	.23	.574	....	49

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

MARCH 1987 9475 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.23N	.20	.526	....	49
2	....	....	....	.20N	.22	.560	....	49
3	....	....	....	.22N	.22	.561	....	49
4	.25	.25	.24	.24	.25	.621	2	49
5	.26	.26	.22A	.22A	.19	.527	5	52
8	.18	.18	.18	.18	.19	.537	....	52
9	....	....	....	.19N	.18	.528	1	52
10	.19	.19	.19	.19	.18	.528	1041	1028
11	.18	.18	.16	.16	.15	.472	162	1128
12	....	....	....	.15N	.15	.472	....	1128
15	....	....	....	.15N	.14	.452	....	1128
16	.12	.12	.12	.12	.12	.422	20	1128
17	....	....	....	.12N	.12	.440	....	1108
18	....	.13B	....	.12N	.13	.460	....	1108
19	....	....	....	.13N	.14	.480	....	1108
22	....	....	.13A	.14N	.14	.479	....	1108
23	.15	.15	.15	.15	.13	.479	10	1108
24	....	....	....	.13N	.14	.490	....	1108
25	Exchange Closed: Christmas							
26	....	....	....	.14N	.14	.489	....	1108
29	....	....	.12A	.12A	.09	.368	....	1108
30	.08	.08	.08	.08	.08	.325	1	1108
31	.10	.10	.10	.10	.09	.366	25	1083

MARCH 1987 9500 CALLS

IN JULY 1986

18	.18	.18	.18	.18	.18	.313	2	2
21	....	....	....	.18N	.18	.318	....	2
22	.20	.20	.20	.20	.17	.287	4	6
23	.18	.18	.18	.18	.18	.235	20	26
24	.18	.18	.18	.18	.18	.212	23	49
25	....	....	....	.18N	.18	.218	23	72
28	....	....	....	.18N	.16	.190	....	72
29	....	....	....	.16N	.17	.226	....	72
30	....	....	....	.17N	.17	.244	....	72
31	....	....	....	.17N	.19	.289	....	72

IN AUGUST

1	....	....	....	.19N	.18	.287	....	72
4	....	....	....	.18N	.19	.304	....	72
5	....	....	....	.19N	.17	.268	....	72
6	....	....	....	.17N	.16	.251	....	72
7	....	....	....	.16N	.17	.266	....	72
8	....	....	....	.17N	.18	.282	....	72
11	....	....	....	.18N	.19	.299	....	72
12	....	....	....	.19N	.21	.323	....	72
13	....	....	....	.21N	.23	.370	....	72
14	....	....	....	.23N	.21	.343	....	72
15	....	....	....	.21N	.21	.347	....	72
18	....	....	....	.21N	.21	.337	....	72
19	....	....	....	.21N	.22	.369	....	72
20	....	....	....	.22N	.22	.382	....	72
21	....	....	....	.22N	.26	.427	....	72
22	....	....	....	.26N	.26	.417	....	72
25	....	....	....	.26N	.28	.450	....	72
26	.31	.31	.25A	.31	.29	.486	1	73
27	....	....	....	.29N	.26	.444	....	73
28	....	....	....	.26N	.25	.459	....	73
29	....	....	....	.26N	.31	.522	....	73

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	....	....	....	.31N	.28	.485	....	73
3	....	....	.23A	.23A	.23	.430	....	73
4	....	....	....	.23N	.23	.429	....	73
5	....	....	....	.23N	.17	.364	....	73
8	....	....	.16A	.16A	.17	.313	....	73
9	....	....	....	.17N	.17	.334	....	73
10	....	....	....	.17N	.18	.354	....	73
11	....	....	....	.18N	.13	.276	....	73
12	....	....	....	.13N	.14	.296	....	73
15	....	.16B	....	.16B	.16	.340	....	73
16	....	....	....	.16N	.16	.339	....	73
17	....	.17B	....	.17B	.17	.345	....	73
18	....	.19B	....	.17N	.13	.268	....	73
19	....	....	....	.13N	.13	.274	....	73
22	....	....	....	.13N	.15	.315	....	73
23	....	....	....	.15N	.14	.305	....	73
24	....	....	....	.14N	.18	.360	....	73
25	....	....	....	.18N	.18	.359	....	73
26	....	....	....	.18N	.17	.353	....	73
29	....	....	.16A	.17N	.14	.306	....	73

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

MARCH 1987 9500 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	.17	.17	.17	.17	.19	.368	1	74
				IN OCTOBER				
1	....	.20B	....	.19N	.17	.374	....	74
2	....	....	....	.17N	.17	.364	....	74
3	.27	.27	.24	.24	.25	.501	1	75
6	....	.27B	....	.27B	.27	.507	1	75
7	.28	.28	.28	.28	.28	.530	11	77
8	....	....	....	.28N	.26	.507	15	92
9	....	....	....	.26N	.26	.507	....	92
10	....	....	....	.26N	.24	.477	....	92
13	....	....	....	.24N	.24	.464	....	92
14	.25	.25	.25	.25	.20	.415	....	92
15	....	....	....	.20N	.21	.432	....	92
16	....	....	....	.21N	.19	.407	1	93
17	....	....	.18A	.19N	.16	.345	....	93
20	....	....	.15A	.15A	.12	.292	....	93
21	....	....	....	.12N	.14	.316	....	93
22	....	....	....	.14N	.15	.355	....	93
23	....	....	....	.15N	.17	.380	....	93
24	....	....	....	.17N	.15	.350	....	93
27	....	....	....	.15N	.17	.390	....	93
28	.14	.14	.14	.14	.16	.368	1	92
29	....	....	....	.16N	.17	.398	....	92
30	.20	.24B	.20	.20	.20	.432	5	92
31	.20	.20	.20	.20	.19	.418	2	94
				IN NOVEMBER				
3	....	....	....	.19N	.19	.417	....	94
4	....	....	....	.19N	.18	.397	....	94
5	....	....	....	.18N	.16	.383	....	94
6	....	....	....	.16N	.15	.357	....	94
7	....	....	....	.15N	.13	.320	....	94
10	....	....	.10A	.11A	.10	.293	....	94
11	....	....	....	.10N	.10	.288	....	94
12	....	....	....	.10N	.11	.304	....	94
13	.11	.12	.11	.12	.12	.309	38	132
14	....	....	....	.12N	.12	.340	....	132
17	.10	.10	.10	.10	.12	.344	1	131
18	.13	.13	.13	.13	.12	.349	8	139
19	.12	.12	.12	.12	.15	.426	....	139
20	.13	.13	.13	.13	.14	.410	5	139
21	.13	.16B	.13	.14	.14	.416	38	139
24	.17	.17	.17	.17	.14	.422	2	140
25	.15	.15	.14	.14	.13	.391	35	140
26	....	....	....	.13N	.12	.389	....	140
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	.12N	.11	.371	....	140
				IN DECEMBER				
1	.07	.07	.07	.07	.09	.321	....	140
2	.10	.10	.10	.10	.10	.350	12	152
3	....	....	....	.10N	.10	.349	....	141
4	....	....	....	.10N	.12	.405	....	141
5	....	....	.09A	.09A	.08	.313	....	141
8	....	....	....	.08N	.08	.317	....	141
9	....	....	....	.08N	.08	.306	....	141
10	.08	.08	.08	.08	.08	.303	200	266
11	.08	.08	.08	.08	.06	.254	....	266
12	.07	.07	.07	.07	.06	.252	102	324
15	.05	.05	.05	.05	.05	.232	15	324
16	....	....	....	.05N	.04	.207	....	324
17	.04	.04	.04	.04	.04	.218	25	339
18	....	....	....	.04N	.05	.231	....	341
19	....	....	....	.05N	.05	.244	....	341
22	....	....	....	.05N	.05	.239	....	341
23	....	....	....	.05N	.05	.236	....	341
24	....	....	....	.05N	.05	.242	....	341
25	Exchange Closed: Christmas							
26	....	....	....	.05N	.05	.238	....	341
29	.04	.04	.04	.04	.03	.149	6	347
30	....	....	....	.03N	.02	.123	....	347
31	.04	.04	.04	.04	.02	.145	25	372

MARCH 1987 9525 CALLS

IN OCTOBER 1986

30	.10	.16	.10	.12A	.11	.272	12	12
31	....	....	....	.11N	.10	.260	9	13

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

MARCH 1987 9525 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.10N	.10	.259	....	13
4	....	....	....	.10N	.09	.242	....	13
5	....	....	....	.09N	.08	.231	....	13
6	....	....	....	.08N	.08	.211	....	13
7	.05	.05	.05	.05	.06	.183	16	16
10	....	....	....	.06N	.04	.162	....	16
11	....	....	....	.04N	.04	.157	....	16
12	....	....	....	.04N	.05	.169	....	16
13	....	....	....	.05N	.05	.173	....	16
14	....	....	....	.05N	.05	.194	....	16
17	....	....	....	.05N	.05	.194	....	16
18	.06	.06	.06	.06	.05	.197	30	30
19	.05	.05	.05	.05	.07	.256	50	55
20	....	....	....	.07N	.06	.241	....	55
21	....	....	....	.06N	.07	.244	....	55
24	....	....	....	.07N	.07	.245	....	55
25	....	....	....	.07N	.06	.219	....	55
26	....	....	.04A	.05A	.05	.215	....	55
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	.05N	.04	.199	....	55
				IN DECEMBER				
1	.04	.04	.04	.04	.03	.160	25	38
2	....	....	....	.03N	.04	.179	25	38
3	....	....	....	.04N	.04	.176	....	38
4	....	....	....	.04N	.05	.215	....	38
5	....	....	.04A	.04A	.03	.149	....	38
8	....	....	....	.03N	.03	.148	....	38
9	....	....	....	.03N	.02	.139	....	30
10	....	....	....	.02N	.02	.135	....	30
11	....	....	....	.02N	.02	.105	....	30
12	....	....	....	.02N	.02	.103	....	30
15	....	....	....	.02N	.01	.090	....	30
16	.02	.02	.02	.02	.01	.076	3	33
17	....	....	....	.01N	.01	.080	....	33
18	....	....	....	.01N	.01	.085	....	33
19	....	....	....	.01N	.01	.091	....	33
22	....	....	....	.01N	.01	.086	....	33
23	....	....	....	.01N	.01	.083	....	33
24	....	....	....	.01N	.01	.085	....	33
25	Exchange Closed: Christmas							
26	....	....	....	.01N	.01	.081	....	33
29	....	....	....	.01N	.01	.040	....	33
30	....	....	....	.01N	....	.031	....	33
31	CAB	CAB	CAB	CAB	CAB	.038	....	33

MARCH 1987 9550 CALLS

IN JULY 1986

18	.05	.05	.05	.05	.05	.157	2	2
21	....	....	....	.05N	.05	.159	....	2
22	....	....	....	.05N	.04	.137	....	2
23	.04	.05B	.04	.04	.04	.104	20	22
24	.04	.04	.04	.04	.04	.090	23	45
25	....	....	....	.04N	.05	.093	23	68
28	....	....	....	.05N	.04	.077	....	68
29	....	....	....	.04N	.05	.098	....	68
30	....	....	....	.05N	.05	.109	....	68
31	....	.06B	....	.06B	.07	.135	....	68
				IN AUGUST				
1	....	....	....	.07N	.08	.133	....	68
4	....	....	....	.08N	.08	.141	....	68
5	....	....	....	.08N	.06	.118	....	68
6	....	....	....	.06N	.06	.108	....	68
7	....	....	....	.06N	.07	.116	....	68
8	....	....	....	.07N	.07	.124	....	68
11	....	....	....	.07N	.08	.133	....	68
12	....	....	....	.08N	.09	.147	....	68
13	....	....	....	.09N	.10	.177	....	68
14	....	....	....	.10N	.09	.158	....	68
15	....	....	....	.09N	.09	.160	....	68
18	....	....	....	.09N	.09	.153	....	68
19	....	....	....	.09N	.09	.174	....	68
20	....	....	....	.09N	.09	.182	....	68
21	....	....	....	.09N	.12	.212	....	68
22	....	....	....	.12N	.12	.201	....	68
25	....	....	.10A	.10A	.11	.223	....	68
26	....	....	.10A	.10A	.11	.248	....	68
27	....	....	....	.11N	.09	.214	....	68
28	....	....	....	.09N	.09	.222	....	68
29	....	....	....	.09N	.12	.270	....	68

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

MARCH 1987 9550 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	....	....	12N	.10	.235	....	68
3	....	....	.08A	.08A	.07	.193	....	68
4	....	....	....	07N	.07	.192	....	68
5	....	....	....	07N	.05	.148	....	68
8	....	....	.04A	.04A	.05	.118	....	68
9	....	....	....	05N	.05	.130	....	68
10	....	....	....	05N	.06	.143	....	68
11	....	....	....	06N	.03	.099	....	68
12	....	....	....	03N	.04	.110	....	68
15	....	....	....	04N	.05	.135	....	68
16	....	....	....	05N	.05	.134	....	68
17	....	....	....	05N	.05	.138	....	68
18	....	....	....	05N	.03	.096	....	68
19	....	....	....	03N	.03	.100	....	68
22	....	....	....	03N	.04	.121	....	68
23	....	....	....	04N	.04	.115	....	68
24	.05	.05	.05	05	.05	.146	....	68
25	....	....	....	05N	.05	.145	5	68
26	....	....	....	05N	.05	.141	....	68
29	....	....	....	05N	.03	.113	....	68
30	....	....	....	03N	.05	.149	....	68

IN OCTOBER

1	....	....	....	05N	.04	.152	....	68
2	....	....	....	04N	.04	.147	....	68
3	....	06B	....	06B	.07	.241	....	68
6	.08	.08	.08	.08	.09	.242	1	68
7	....	....	....	09N	.09	.257	....	68
8	....	....	....	09N	.08	.235	....	68
9	....	....	....	08N	.08	.232	....	68
10	....	....	....	08N	.07	.208	....	68
13	....	....	....	07N	.07	.197	....	68
14	....	....	....	07N	.05	.162	....	68
15	....	....	....	05N	.06	.170	....	68
16	....	....	....	06N	.05	.153	....	68
17	....	....	....	05N	.04	.116	....	68
20	....	....	....	04N	.03	.088	....	68
21	....	....	....	03N	.03	.100	....	68
22	....	....	....	03N	.03	.119	....	68
23	....	....	....	03N	.04	.133	....	68
24	....	....	....	04N	.03	.117	....	68
27	.06	.06	.06	.06	.04	.134	20	68
28	.04	.04	.04	.04	.04	.119	1	67
29	....	....	....	04N	.04	.131	....	67
30	....	05B	....	04N	.05	.149	....	67
31	....	....	....	05N	.04	.141	....	67

IN NOVEMBER

3	....	....	....	04N	.04	.139	....	67
4	....	....	....	04N	.04	.128	....	67
5	....	....	....	04N	.04	.121	....	67
6	....	....	....	04N	.03	.108	....	67
7	....	....	....	03N	.02	.090	....	67
10	....	....	....	02N	.02	.077	....	67
11	....	....	....	02N	.02	.074	....	67
12	....	....	....	02N	.02	.080	....	67
13	....	....	....	02N	.02	.082	....	67
14	....	....	....	02N	.02	.095	....	67
17	....	....	....	02N	.02	.093	....	67
18	.03	.03	.03	.03	.02	.094	10	74
19	....	....	....	02N	.02	.130	....	74
20	....	....	....	02N	.02	.119	....	74
21	....	....	....	02N	.02	.120	....	74
24	....	....	....	02N	.02	.119	....	74
25	.02	.02	.02	.02	.02	.101	1	75
26	.01	.01	.01	.01	.01	.098	1	74
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	.01N	.01	.087	....	74

IN DECEMBER

1	....	....	....	.01N	.01	.064	....	74
2	....	....	....	.01N	.01	.073	....	74
3	....	....	....	.01N	.01	.071	....	74
4	....	....	....	.01N	.01	.091	....	74
5	....	....	....	.01N	.01	.055	....	74
8	....	....	....	.01N	.01	.053	....	74
9	....	....	....	.01N	.01	.048	....	74
10	....	....	....	.01N	.01	.046	....	74
11	....	....	....	.01N	....	.032	....	74
12	CAB	CAB	CAB	CAB	CAB	.031	....	74
15	CAB	CAB	CAB	CAB	CAB	.025	....	74
16	CAB	CAB	CAB	CAB	CAB	.020	....	74

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

MARCH 1987 9550 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	CAB	CAB	CAB	CAB	CAB	.021	....	73
18	CAB	CAB	CAB	CAB	CAB	.022	....	73
19	CAB	CAB	CAB	CAB	CAB	.024	....	73
22	CAB	CAB	CAB	CAB	CAB	.021	....	73
23	CAB	CAB	CAB	CAB	CAB	.020	....	73
24	CAB	CAB	CAB	CAB	CAB	.020	....	73
25	Exchange Closed: Christmas							
26	CAB	CAB	CAB	CAB	CAB	.019	....	73
29	CAB	CAB	.01A	CAB	CAB	.007	....	73
30	CAB	CAB	CAB	CAB	CAB	.005	....	73
31	CAB	CAB	CAB	CAB	CAB	.006	....	73

JUNE 1987 9450 CALLS

IN DECEMBER 1986

15	.41	.41	.41	.41	.40	.659	3	3
16	....	....	....	.40N	.38	.636	....	3
17	....	....	....	.38N	.40	.656	....	3
18	....	....	....	.40N	.42	.669	....	3
19	....	....	....	.42N	.42	.682	....	3
22	....	....	....	.42N	.42	.678	....	3
23	....	....	....	.42N	.42	.679	....	3
24	....	....	....	.42N	.42	.686	....	3
25	Exchange Closed: Christmas							
26	....	....	....	.42N	.42	.687	....	3
29	....	....	....	.42N	.35	.611	....	3
30	....	....	....	.35N	.33	.591	....	3
31	....	....	....	.33N	.34	.612	....	3

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

JUNE 1986 9375 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	....	.06	.06	.06	.06	.235	50	50
28	....	....	.04A	.04A	.03	.096	....	50
29	....	....	....	.03N	.03	.098	....	50
30	....	....	....	.03N	.03	.106	....	50

IN MAY

1	....	....	....	.03N	.03	.137	....	50
2	....	....	....	.03N	.03	.126	....	50
5	....	....	....	.03N	.02	.047	....	50
6	....	....	....	.02N	.02	.048	....	50
7	....	....	....	.02N	.02	.036	....	50
8	....	....	....	.02N	.01	.019	....	50
9	....	....	....	.01N	.01	.052	....	50
12	....	....	....	.01N	.01	.072	....	50
13	....	....	....	.01N	.01	.038	....	50
14	.01	.01	.01	.01	.01	.024	1	50
15	.01	.01	.01	.01	.01	.164	10	60
16	.03@.04	.05	.03	.04	....	.499	25	36
19	....	....	....	....	....	.460	....	....

JUNE 1986 9400 PUTS

IN APRIL 1986

10	.02	.02	.02	.02	.02	.126	2	2
11	....	....	....	.02N	.02	.127	....	2
14	....	....	....	.02N	.02	.082	....	2
15	....	....	....	.02N	.02	.080	....	2
16	....	....	....	.02N	.01	.025	....	2
17	....	.02B	....	.01N	.02	.035	....	2
18	.01	.01	.01	.01	.01	.050	....	2
21	....	....	....	.01N	.01	.064	25	27
22	.02	.02	.02	.02	.04	.152	4	31
23	.07	.07	.07	.07	.06	.249	2	31
24	.05	.13	.05	.13	.12	.437	12	41
25	.07	.15B	.07	.15B	.15	.524	9	47
28	.08	.08	.07A	.08	.07	.319	12	57
29	....	....	....	.07N	.07	.329	....	55
30	.06	.07	.06	.07	.06	.351	158	200

IN MAY

1	.07	.07	.07	.07	.08	.415	50	245
2	.08	.09B	.07	.07	.06	.412	100	345
5	.06	.06	.04A	.04A	.04	.266	1	346
6	.04	.05	.04	.05	.05	.284	31	352
7	.04	.06B	.03	.03	.04	.259	52	348
8	.03	.03	.03	.03	.03	.202	198	237
9	.05	.06B	.05	.05	.06	.376	82	180
12	.09	.10	.08	.09	.09	.608	106	157
13	.14	.14	.08A	.09A	.08	.594	41	130
14	.05	.08	.05	.08	.09	.687	23	112
15	.10	.19B	.10	.17	.18	.993	12	111
16	.20	.27B	.20	.25	.25	.999	27	103
19	....	....	....	....	....	.990	....	....

JUNE 1986 9425 PUTS

IN APRIL 1986

10	.06	.07	.05	.06	.06	.316	408	382
11	.06	.07B	.05	.06	.06	.322	159	450
14	.05	.05	.05	.05	.05	.248	60	564
15	.06	.06	.04	.05	.05	.246	179	570
16	....	....	.04A	.05N	.04	.106	....	550
17	.06	.06	.03	.03	.04	.136	92	638
18	.03	.04	.03	.04	.05	.174	172	634
21	.05	.05	.04	.04	.05	.218	34	656
22	.09	.10	.09	.10	.10	.392	199	664
23	.14	.15	.13	.14	.14	.535	231	721
24	.19	.24	.18	.23B	.26	.731	135	544
25	.22	.32B	.20	.32B	.32	.800	143	494
28	.22	.23B	.21	.21	.19	.642	28	519
29	.17	.21B	.17	.19B	.20	.657	25	461
30	.20	.20	.20	.20	.21	.684	1	389

IN MAY

1	.22	.23B	.22	.22	.24	.747	5	386
2	.27	.27	.27	.27	.23	.756	1	385
5	....	....	.20A	.23N	.16	.660	....	385
6	....	.17B	....	.16N	.18	.698	....	385
7	....	.20B	....	.18N	.16	.692	....	385

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

JUNE 1986 9425 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	.13	.13	.13	.13	.14	.651	20	385
9	.18	.22B	.18	.19B	.22	.839	1	365
12	....	.27B	....	.26B	.30	.977	....	365
13	.30	.34B	.29A	.29A	.28	.987	10	360
14	.28	.28	.24A	.28	.30	.998	5	355
15	....	.44B	....	.42B	.43	.999	....	355
16	.46	.50B	.46	.50B	.50	1.000	2	355
19	....	....	....	....	....	.999	....	....

JUNE 1986 9450 PUTS

IN APRIL 1986

10	.16	.16	.16	.16	.16	.572	50	50
11	.14	.18B	.14	.17	.18	.584	77	113
14	.15	.15	.14	.14	.14	.510	21	132
15	.13	.14	.12	.13	.15	.510	504	633
16	.10	.11	.08	.08	.09	.295	273	443
17	.09	.15	.09	.14A	.11	.346	124	336
18	.10	.12	.09	.12	.12	.409	76	345
21	.12	.16	.11	.12	.13	.487	76	328
22	.12	.20	.11	.20	.23	.634	229	390
23	.31	.35	.29	.30B	.32	.803	162	381
24	.30	.45	.29	.44A	.47	.917	108	409
25	.44	.52B	.41A	.52B	.52	.947	32	379
28	....	....	.40A	.50A	.39	.884	5	379
29	....	.41B	.37A	.41B	.40	.894	....	379
30	.42	.42	.42	.42	.42	.909	2	379

IN MAY

1	.46	.46	.46	.46	.46	.938	45	359
2	....	.49B	....	.48B	.44	.946	....	359
5	.41	.41	.40A	.40A	.38	.926	5	354
6	....	....	....	.38N	.39	.946	....	354
7	.41	.42B	.38A	.38A	.38	.950	21	345
8	.35	.35	.35	.35	.34	.946	20	325
9	.40	.43B	.40	.42B	.44	.989	22	303
12	....	.51B	....	.51B	.54	.999	....	303
13	....	.58B	....	.54N	.53	.999	....	303
14	.49	.53B	.48	.53B	.55	.999	10	313
15	....	.69B	....	.69B	.68	1.000	....	313
16	.70	.77	.70	.77	.75	1.000	55	336
19	....	....	....	....	....	1.000	....	....

JUNE 1986 9475 PUTS

IN APRIL 1986

17	.24	.24	.24	.24	.23	.620	1	1
18	....	....	.22A	.23N	.25	.683	....	1
21	....	.28B	....	.28B	.29	.761	....	1
22	.29	.38B	.29	.38B	.43	.890	1	1
23	....	.52B	....	.51B	.54	.947	....	1
24	....	.66B	.53A	.66B	.70	.984	....	1
25	....	.75B	.65A	.75B	.77	.991	....	1
28	....	....	.71A	.71A	.62	.978	....	1
29	....	.64B	.61A	.64B	.63	.981	....	1
30	....	.65B	....	.63N	.65	.985	....	....

SEPTEMBER 1986 9275 PUTS

IN MAY 1986

21	.03	.03	.02	.02	.03	.047	6	6
22	....	....	....	.03N	.03	.048	....	6
23	....	....	....	.03N	.03	.041	....	6
26	Exchange Closed; Memorial Day							
27	....	....	....	.03N	.02	.030	....	6
28	....	....	....	.02N	.02	.038	....	6
29	....	....	....	.02N	.04	.059	....	6
30	....	....	....	.04N	.04	.062	....	6

IN JUNE

2	....	....	....	.04N	.06	.105	....	6
3	.07	.07	.07	.07	.05	.087	6	3
4	....	....	....	.05N	.06	.116	....	3
5	....	....	....	.06N	.05	.096	....	3
6	....	....	....	.05N	.03	.037	....	3
9	....	....	....	.03N	.03	.057	....	3
10	....	....	....	.03N	.03	.050	....	3
11	....	....	....	.03N	.03	.050	....	3
12	....	....	....	.03N	.02	.044	....	3
13	....	....	....	.02N	.01	.013	....	3

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9275 PUTS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	....	....	....	.01N	.01	.009	....	3
17	....	....	....	.01N	.01	.008	....	3
18	....	....	....	.01N	....	.007	....	3
19	CAB	CAB	CAB	CAB	CAB	.009	....	3
20	CAB	CAB	CAB	CAB	CAB	.007	....	3
23	CAB	CAB	CAB	CAB	CAB	.005	....	3
24	CAB	CAB	CAB	CAB	CAB	.004	....	3
25	CAB	CAB	CAB	CAB	CAB	.003	....	3
26	CAB	CAB	CAB	CAB	CAB	.003	....	3
27	CAB	CAB	CAB	CAB	CAB	.001	....	3
30	CAB	CAB	CAB	CAB	CAB	.000	....	3

IN JULY

1	CAB	CAB	CAB	CAB	CAB	.000	....	3
2	CAB	CAB	CAB	CAB	CAB	.000	....	3
3	CAB	CAB	CAB	CAB	CAB	.000	....	3
4	Exchange Closed: Independence Day							
7	CAB	CAB	CAB	CAB	CAB	.000	....	3
8	CAB	CAB	CAB	CAB	CAB	.000	....	3
9	CAB	CAB	CAB	CAB	CAB	.000	....	3
10	CAB	CAB	CAB	CAB	CAB	.000	....	3
11	CAB	CAB	CAB	CAB	CAB	.000	....	3
14	CAB	CAB	CAB	CAB	CAB	.000	....	3
15	CAB	CAB	CAB	CAB	CAB	.000	....	3
16	CAB	CAB	CAB	CAB	CAB	.000	....	3
17	CAB	CAB	CAB	CAB	CAB	.000	....	3
18	CAB	CAB	CAB	CAB	CAB	.000	....	3
21	CAB	CAB	CAB	CAB	CAB	.000	....	3
22	CAB	CAB	CAB	CAB	CAB	.000	....	3
23	CAB	CAB	CAB	CAB	CAB	.000	....	3
24	CAB	CAB	CAB	CAB	CAB	.000	....	3
25	CAB	CAB	CAB	CAB	CAB	.000	....	3
28	CAB	CAB	CAB	CAB	CAB	.000	....	3
29	CAB	CAB	CAB	CAB	CAB	.000	....	3
30	CAB	CAB	CAB	CAB	CAB	.000	....	3
31	CAB	CAB	CAB	CAB	CAB	.000	....	3

IN AUGUST

1	CAB	CAB	CAB	CAB	CAB	.000	....	3
4	CAB	CAB	CAB	CAB	CAB	.000	....	3
5	CAB	CAB	CAB	CAB	CAB	.000	....	3
6	CAB	CAB	CAB	CAB	CAB	.000	....	3
7	CAB	CAB	CAB	CAB	CAB	.000	....	3
8	CAB	CAB	CAB	CAB	CAB	.000	....	3
11	....	....	....	....	....	.000	....	3
12	CAB	CAB	CAB	CAB	CAB	.000	....	3
13	CAB	CAB	CAB	CAB	CAB	.000	....	3
14	CAB	CAB	CAB	CAB	CAB	.000	....	3
15	CAB	CAB	CAB	CAB	CAB	.000	....	3
18	CAB	CAB	CAB	CAB	CAB	.000	....	3
19	CAB	CAB	CAB	CAB	CAB	.000	....	3
20	CAB	CAB	CAB	CAB	CAB	.000	....	3
21	CAB	CAB	CAB	CAB	CAB	.000	....	3

SEPTEMBER 1986 9300 PUTS

IN JUNE 1986

3	.08@.09	.09	.08	.09	.08	.164	160	160
4	....	.10B	....	.10B	.11	.209	40	200
5	....	....	.09A	.09A	.08	.179	....	200
6	....	....	.07A	.07A	.05	.080	....	200
9	....	....	....	.05N	.06	.117	....	200
10	....	....	....	.06N	.05	.105	....	200
11	....	....	....	.05N	.05	.105	....	200
12	....	....	....	.05N	.04	.095	....	200
13	.03	.03	.03	.03	.02	.035	100	100
16	....	....	....	.02N	.01	.027	....	100
17	....	....	....	.01N	.01	.024	....	100
18	....	....	....	.01N	.01	.021	....	100
19	....	....	....	.01N	.01	.027	....	100
20	....	....	....	.01N	.01	.021	....	100
23	....	....	....	.01N	.01	.018	....	100
24	....	....	....	.01N	.01	.014	....	100
25	....	....	....	.01N	.01	.012	....	100
26	....	....	....	.01N	.01	.010	....	100
27	....	....	....	.01N	....	.006	....	100
30	CAB	CAB	CAB	CAB	CAB	.003	....	100

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9300 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.004	....	100
2	CAB	CAB	CAB	CAB	CAB	.003	....	100
3	CAB	CAB	CAB	CAB	CAB	.001	....	100
4	Exchange Closed: Independence Day							
7	CAB	CAB	CAB	CAB	CAB	.001	....	100
8	CAB	CAB	CAB	CAB	CAB	.002	....	100
9	CAB	CAB	CAB	CAB	CAB	.001	....	100
10	CAB	CAB	CAB	CAB	CAB	.001	....	100
11	CAB	CAB	CAB	CAB	CAB	.000	....	100
14	CAB	CAB	CAB	CAB	CAB	.000	....	100
15	CAB	CAB	CAB	CAB	CAB	.000	....	100
16	CAB	CAB	CAB	CAB	CAB	.000	....	100
17	CAB	CAB	CAB	CAB	CAB	.000	....	100
18	CAB	CAB	CAB	CAB	CAB	.000	....	100
21	CAB	CAB	CAB	CAB	CAB	.000	....	100
22	CAB	CAB	CAB	CAB	CAB	.000	....	100
23	CAB	CAB	CAB	CAB	CAB	.000	....	100
24	CAB	CAB	CAB	CAB	CAB	.000	....	100
25	CAB	CAB	CAB	CAB	CAB	.000	....	100
28	CAB	CAB	CAB	CAB	CAB	.000	....	100
29	CAB	CAB	CAB	CAB	CAB	.000	....	100
30	CAB	CAB	CAB	CAB	CAB	.000	....	100
31	CAB	CAB	CAB	CAB	CAB	.000	....	100

IN AUGUST

1	CAB	CAB	CAB	CAB	CAB	.000	....	100
4	CAB	CAB	CAB	CAB	CAB	.000	....	100
5	CAB	CAB	CAB	CAB	CAB	.000	....	100
6	CAB	CAB	CAB	CAB	CAB	.000	....	100
7	CAB	CAB	CAB	CAB	CAB	.000	....	100
8	CAB	CAB	CAB	CAB	CAB	.000	....	100
11	....	....	....	....	....	.000	....	100
12	CAB	CAB	CAB	CAB	CAB	.000	....	100
13	CAB	CAB	CAB	CAB	CAB	.000	....	100
14	CAB	CAB	CAB	CAB	CAB	.000	....	100
15	CAB	CAB	CAB	CAB	CAB	.000	....	100
18	CAB	CAB	CAB	CAB	CAB	.000	....	100
19	CAB	CAB	CAB	CAB	CAB	.000	....	100
20	CAB	CAB	CAB	CAB	CAB	.000	....	100
21	CAB	CAB	CAB	CAB	CAB	.000	....	100

SEPTEMBER 1986 9325 PUTS

IN JUNE 1986

13	.06	.06	.06	.06	.03	.079	200	200
16	....	....	....	.03N	.03	.064	....	200
17	....	....	....	.03N	.03	.059	....	200
18	....	....	....	.03N	.02	.052	....	200
19	....	....	....	.02N	.02	.066	....	200
20	....	....	....	.02N	.02	.054	....	200
23	....	....	....	.02N	.02	.048	....	200
24	....	....	....	.02N	.02	.040	....	200
25	....	....	....	.02N	.02	.035	....	200
26	....	....	....	.02N	.02	.032	....	200
27	....	....	....	.02N	.01	.022	....	200
30	....	....	....	.01N	.01	.013	....	200

IN JULY

1	....	....	....	.01N	.01	.015	....	200
2	....	....	....	.01N	.01	.012	....	200
3	....	....	....	.01N	....	.006	....	200
4	Exchange Closed: Independence Day							
7	CAB	CAB	CAB	CAB	CAB	.005	....	200
8	CAB	CAB	CAB	CAB	.01	.011	....	200
9	....	....	....	.01N	....	.006	....	200
10	CAB	CAB	CAB	CAB	CAB	.005	....	200
11	CAB	CAB	CAB	CAB	CAB	.002	....	200
14	CAB	CAB	CAB	CAB	CAB	.001	....	200
15	CAB	CAB	CAB	CAB	CAB	.000	....	200
16	CAB	CAB	CAB	CAB	CAB	.000	....	200
17	CAB	CAB	CAB	CAB	CAB	.000	....	200
18	CAB	CAB	CAB	CAB	CAB	.000	....	200
21	CAB	CAB	CAB	CAB	CAB	.000	....	200
22	CAB	CAB	CAB	CAB	CAB	.000	....	200
23	CAB	CAB	CAB	CAB	CAB	.000	....	200
24	CAB	CAB	CAB	CAB	CAB	.000	....	200
25	CAB	CAB	CAB	CAB	CAB	.000	....	200
28	CAB	CAB	CAB	CAB	CAB	.000	....	200
29	CAB	CAB	CAB	CAB	CAB	.000	....	200
30	CAB	CAB	CAB	CAB	CAB	.000	....	200
31	CAB	CAB	CAB	CAB	CAB	.000	....	200

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9325 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000	....	200
4	CAB	CAB	CAB	CAB	CAB	.000	....	200
5	CAB	CAB	CAB	CAB	CAB	.000	....	200
6	CAB	CAB	CAB	CAB	CAB	.000	....	200
7	CAB	CAB	CAB	CAB	CAB	.000	....	200
8	CAB	CAB	CAB	CAB	CAB	.000	....	200
11	CAB	CAB	CAB	CAB	CAB	.000	....	200
12	CAB	CAB	CAB	CAB	CAB	.000	....	200
13	CAB	CAB	CAB	CAB	CAB	.000	....	200
14	CAB	CAB	CAB	CAB	CAB	.000	....	200
15	CAB	CAB	CAB	CAB	CAB	.000	....	200
18	CAB	CAB	CAB	CAB	CAB	.000	....	200
19	CAB	CAB	CAB	CAB	CAB	.000	....	200
20	CAB	CAB	CAB	CAB	CAB	.000	....	200
21	CAB	CAB	CAB	CAB	CAB	.000	....	200
22	CAB	CAB	CAB	CAB	CAB	.000	....	200
25	....	....	....	....	....	.000	....	....

SEPTEMBER 1986 9350 PUTS

IN MAY 1986

16	.13	.15B	.13	.14B	.15	.310	200	200
19	....	.16B	.11A	.16B	.17	.333	....	200
20	....	....	....	.17N	.14	.282	....	200
21	.15	.15	.14A	.14A	.14	.277	1	201
22	....	....	.13A	.14N	.14	.281	5	200
23	....	....	.13A	.13A	.13	.257	....	200
26	Exchange Closed: Memorial Day							
27	....	....	.10A	.10A	.09	.221	....	200
28	....	.10B	....	.10B	.11	.256	....	200
29	....	.15B	....	.15B	.16	.331	....	200
30	.18	.18	.17A	.17A	.17	.341	5	202

IN JUNE

2	.20	.22B	.20	.22B	.24	.456	4	203
3	.27	.27	.24A	.24A	.23	.414	190	207
4	....	.27B	.21A	.24B	.26	.480	40	169
5	....	....	.23A	.24A	.23	.438	....	169
6	.17	.17	.14	.14	.12	.264	6	168
9	....	.16B	....	.16B	.17	.342	....	168
10	.16	.16	.16	.16	.16	.319	1	169
11	....	.18B	....	.16N	.16	.319	....	169
12	.14	.14	.14	.14	.13	.301	1	170
13	.09	.10	.09	.09A	.06	.156	105	192
16	....	....	....	.06N	.05	.132	1	193
17	....	....	....	.05N	.05	.124	....	193
18	....	....	....	.05N	.04	.113	....	193
19	....	....	....	.04N	.05	.138	....	193
20	....	....	....	.05N	.04	.117	....	193
23	....	....	....	.04N	.04	.110	....	193
24	....	....	....	.04N	.03	.095	....	193
25	....	....	....	.03N	.03	.086	....	193
26	.04	.04	.03A	.03A	.03	.081	1	193
27	....	....	....	.03N	.02	.060	3	193
30	....	....	....	.02N	.02	.042	....	193

IN JULY

1	....	....	....	.02N	.02	.046	....	193
2	....	....	....	.02N	.02	.039	....	193
3	....	....	....	.02N	.01	.022	....	193
4	Exchange Closed: Independence Day							
7	....	....	....	.01N	.01	.021	....	193
8	....	....	....	.01N	.02	.042	....	193
9	....	....	....	.02N	.01	.025	....	193
10	....	....	....	.01N	.01	.024	....	193
11	....	....	....	.01N	....	.014	....	193
14	CAB	CAB	CAB	CAB	CAB	.007	....	193
15	CAB	CAB	CAB	CAB	CAB	.005	....	193
16	CAB	CAB	CAB	CAB	CAB	.006	....	193
17	CAB	CAB	CAB	CAB	CAB	.004	....	193
18	CAB	CAB	CAB	CAB	CAB	.002	....	193
21	CAB	CAB	CAB	CAB	CAB	.002	....	193
22	CAB	CAB	CAB	CAB	CAB	.002	....	193
23	CAB	CAB	CAB	CAB	CAB	.006	....	193
24	CAB	CAB	CAB	CAB	CAB	.007	....	193
25	CAB	CAB	CAB	CAB	CAB	.006	....	193
28	CAB	CAB	CAB	CAB	CAB	.009	....	193
29	CAB	CAB	CAB	CAB	CAB	.005	....	193
30	CAB	CAB	CAB	CAB	CAB	.003	....	193
31	CAB	CAB	CAB	CAB	CAB	.000	....	193

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9350 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000	....	193
4	CAB	CAB	CAB	CAB	CAB	.000	....	193
5	CAB	CAB	CAB	CAB	CAB	.000	....	193
6	CAB	CAB	CAB	CAB	CAB	.000	....	193
7	CAB	CAB	CAB	CAB	CAB	.000	....	193
8	CAB	CAB	CAB	CAB	CAB	.000	....	193
11	CAB	CAB	CAB	CAB	CAB	.000	....	193
12	CAB	CAB	CAB	CAB	CAB	.000	....	193
13	CAB	CAB	CAB	CAB	CAB	.000	....	193
14	CAB	CAB	CAB	CAB	CAB	.000	....	193
15	CAB	CAB	CAB	CAB	CAB	.000	....	193
18	CAB	CAB	CAB	CAB	CAB	.000	....	193
19	CAB	CAB	CAB	CAB	CAB	.000	....	193
20	CAB	CAB	CAB	CAB	CAB	.000	....	193
21	CAB	CAB	CAB	CAB	CAB	.000	....	193

SEPTEMBER 1986 9375 PUTS

IN APRIL 1986

24	.18	.18	.18	.18	.18	.300	25	25
25	....	.19B	.17A	.18N	.21	.335	....	25
28	....	....	.17A	.21N	.16	.262	....	25
29	....	....	.14A	.16N	.15	.255	....	25
30	....	....	.14A	.14A	.14	.241	....	25

IN MAY

1	....	....	....	.14N	.15	.263	....	25
2	....	....	.14A	.15N	.15	.273	....	25
5	....	....	.13A	.13A	.11	.212	....	25
6	.10	.10	.10	.10	.10	.215	26	26
7	.11	.11	.11	.11	.10	.206	1	26
8	.07	.08	.07	.08	.08	.190	60	86
9	.10	.10	.10	.10	.11	.240	80	146
12	....	.14B	....	.13B	.15	.299	....	146
13	.16	.16	.14	.14	.14	.279	2	148
14	.11	.14B	.11	.14B	.15	.297	1	148
15	.17	.19B	.17	.17	.19	.377	15	149
16	.22	.25	.21	.25	.25	.442	80	188
19	.26	.26	.22A	.26	.27	.470	15	198
20	.30	.30	.23A	.23A	.22	.413	17	214
21	.24	.24	.19	.21B	.22	.408	51	233
22	.21	.22B	.21	.21	.22	.413	26	224
23	....	....	.21A	.21A	.20	.385	....	224
26	Exchange Closed: Memorial Day							
27	.15	.16	.15	.16	.16	.344	30	222
28	.20	.20	.20	.20	.19	.388	1	223
29	....	.24B	....	.24B	.25	.474	....	223
30	....	....	....	.25N	.26	.486	....	223

IN JUNE

2	.30	.38	.30	.38	.37	.605	27	231
3	.33	.40	.33	.35A	.34	.564	37	232
4	.33	.42	.32A	.41A	.40	.629	16	240
5	.35	.35	.32A	.35	.35	.588	55	213
6	.32	.32	.25	.25	.19	.402	50	212
9	.26	.26	.26	.26	.27	.492	14	213
10	....	....	....	.27N	.25	.467	....	213
11	....	.28B	....	.25N	.25	.467	....	213
12	....	....	.23A	.24A	.22	.448	....	213
13	....	....	.12A	.12A	.12	.268	....	213
16	.11	.11	.11	.11	.09	.238	30	213
17	.10	.11	.10	.10A	.09	.227	1	212
18	....	....	....	.09N	.08	.211	1	212
19	....	.09B	....	.08N	.09	.249	....	212
20	....	....	....	.09N	.07	.221	....	212
23	.08	.08	.08	.08	.07	.214	....	212
24	....	....	.06A	.06A	.06	.191	3	212
25	....	....	....	.06N	.06	.178	....	212
26	....	....	....	.06N	.06	.171	....	212
27	....	....	....	.06N	.05	.137	....	212
30	....	....	....	.05N	.04	.105	....	212

IN JULY

1	....	....	....	.04N	.04	.116	....	212
2	....	....	....	.04N	.03	.103	....	212
3	....	....	....	.03N	.03	.066	....	212
4	Exchange Closed: Independence Day							
7	....	....	....	.03N	.03	.068	....	212
8	....	....	....	.03N	.04	.116	....	212
9	....	....	....	.04N	.03	.080	....	212
10	....	....	....	.03N	.03	.077	....	212
11	.02	.02	.02	.02	.01	.051	1	212

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9375 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	....	....	....	.01N	.01	.032	....	212
15	....	....	....	.01N	.01	.027	....	212
16	....	....	....	.01N	.01	.030	....	212
17	....	....	....	.01N	.01	.024	....	212
18	....	....	....	.01N	.01	.017	....	212
21	....	....	....	.01N	.01	.014	....	212
22	....	....	....	.01N	.01	.019	....	212
23	....	....	....	.01N	.01	.038	....	212
24	....	....	....	.01N	.01	.046	....	212
25	....	....	....	.01N	.01	.040	....	212
28	....	....	....	.01N	.01	.062	....	212
29	....	....	....	.01N	.01	.040	....	212
30	....	....	....	.01N	....	.031	....	212
31	CAB	CAB	CAB	CAB	CAB	.008	....	212

IN AUGUST

1	CAB	CAB	CAB	CAB	CAB	.008	....	212
4	CAB	CAB	CAB	CAB	CAB	.002	....	212
5	CAB	CAB	CAB	CAB	CAB	.003	....	212
6	CAB	CAB	CAB	CAB	CAB	.004	....	212
7	CAB	CAB	CAB	CAB	CAB	.002	....	212
8	CAB	CAB	CAB	CAB	CAB	.001	....	212
11	CAB	CAB	CAB	CAB	CAB	.000	....	212
12	CAB	CAB	CAB	CAB	CAB	.000	....	212
13	CAB	CAB	CAB	CAB	CAB	.000	....	212
14	CAB	CAB	CAB	CAB	CAB	.000	....	212
15	CAB	CAB	CAB	CAB	CAB	.000	....	212
18	CAB	CAB	CAB	CAB	CAB	.000	....	212
19	CAB	CAB	CAB	CAB	CAB	.000	....	212
20	CAB	CAB	CAB	CAB	CAB	.000	....	212
21	CAB	CAB	CAB	CAB	CAB	.000	....	212

SEPTEMBER 1986 9400 PUTS

IN APRIL 1986

25	....	.28	.28	.28	.32	.461	1	1
28	....	....	.23A	.32N	.23	.379	....	1
29	....	....	.21A	.23N	.22	.370	....	1
30	....	....	....	.22N	.20	.352	....	1

IN MAY

1	....	.21B	....	.21B	.22	.377	....	1
2	.23	.23	.23	.23	.23	.391	2	3
5	.16	.16	.16	.16	.16	.320	100	103
6	....	....	....	.16N	.17	.324	....	103
7	.19	.19	.19	.19	.16	.314	1	103
8	....	....	.15A	.15A	.15	.294	....	103
9	.18	.19	.17A	.19	.19	.356	101	204
12	.22	.22	.21	.21	.23	.427	100	289
13	.24	.25B	.22	.22	.22	.405	10	297
14	....	.23B	.20A	.23B	.23	.427	....	293
15	.27	.31	.27	.31	.30	.515	18	199
16	.34	.35B	.33	.35B	.36	.581	101	140
19	.32	.40B	.32	.40B	.40	.610	58	140
20	.46	.46	.34A	.34A	.33	.555	85	225
21	.33	.34B	.30	.33B	.33	.549	36	215
22	.32	.34	.32	.34	.33	.555	50	248
23	.31	.33	.31	.33	.31	.527	267	433
26	Exchange Closed: Memorial Day							
27	.25	.26	.25	.26	.27	.486	50	423
28	.28	.29B	.28	.29B	.30	.533	277	256
29	.35	.37B	.35	.37B	.38	.620	10	266
30	.37	.38	.36	.38	.39	.632	40	248

IN JUNE

2	.48	.52B	.48	.52B	.54	.740	31	243
3	.50	.55B	.50	.50	.49	.705	36	258
4	.44	.60	.44	.57A	.57	.760	132	247
5	.51	.51	.47A	.51A	.51	.726	50	259
6	.42	.43	.38A	.38A	.31	.553	50	234
9	....	.40B	....	.40B	.40	.643	....	234
10	....	....	....	.40N	.38	.620	....	234
11	....	.43B	....	.38N	.38	.620	....	234
12	....	....	.35A	.36A	.35	.603	....	234
13	....	....	.24A	.24A	.20	.411	....	234
16	.17	.20	.17	.20	.17	.379	1	234
17	....	....	.16A	.17N	.16	.366	1	234
18	....	....	....	.16N	.15	.347	....	234
19	.16	.19	.16	.19	.18	.395	2	236
20	....	....	.15A	.15A	.14	.362	....	236
23	....	....	....	.14N	.13	.358	....	236

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9400 PUTS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	.13	.13	.11A	.13	.12	.330	2	238
25	.11	.11	.11	.11	.12	.316	1	238
26	....	....	.11A	.11A	.11	.307	....	238
27	....	....	....	.11N	.09	.261	....	238
30	....	....	.08A	.08A	.07	.218	....	238

IN JULY

1	....	....	....	.07N	.07	.237	....	238
2	....	....	....	.07N	.06	.221	....	239
3	....	....	....	.06N	.05	.158	....	238
4	Exchange Closed: Independence Day							
7	....	....	....	.05N	.05	.167	....	238
8	....	....	....	.05N	.07	.254	....	238
9	.07	.07	.07	.07	.06	.194	1	238
10	....	....	....	.06N	.06	.190	....	238
11	.06	.06	.04A	.04A	.03	.141	....	238
14	....	....	....	.03N	.03	.105	1	238
15	....	....	....	.03N	.02	.094	....	238
16	....	....	....	.02N	.03	.106	....	238
17	....	....	....	.03N	.03	.091	....	238
18	....	....	.02A	.02A	.03	.074	....	238
21	....	....	.02A	.02A	.02	.068	....	239
22	.03	.03	.02A	.02A	.01	.087	1	239
23	....	.02B	....	.02B	.02	.148	....	239
24	....	....	....	.02N	.03	.172	....	239
25	....	....	.02A	.02A	.02	.161	....	239
28	....	....	....	.02N	.03	.231	....	239
29	....	....	.02A	.02A	.02	.174	....	239
30	....	....	....	.02N	.02	.147	....	239
31	....	....	....	.02N	.01	.060	....	239

IN AUGUST

1	....	....	....	.01N	.01	.063	....	239
4	....	....	....	.01N	.01	.032	....	239
5	....	....	....	.01N	.01	.046	....	239
6	....	....	....	.01N	.01	.053	....	239
7	....	....	....	.01N	.01	.040	....	239
8	....	....	....	.01N	....	.024	....	239
11	CAB	CAB	CAB	CAB	CAB	.007	....	239
12	CAB	CAB	CAB	CAB	CAB	.001	....	239
13	CAB	CAB	CAB	CAB	CAB	.000	....	239
14	CAB	CAB	CAB	CAB	CAB	.000	....	239
15	CAB	CAB	CAB	CAB	CAB	.000	....	239
18	CAB	CAB	CAB	CAB	CAB	.000	....	239
19	CAB	CAB	CAB	CAB	CAB	.000	....	239
20	CAB	CAB	CAB	CAB	CAB	.000	....	239
21	CAB	CAB	CAB	CAB	CAB	.000	....	239

SEPTEMBER 1986 9425 PUTS

IN APRIL 1986

11	.11	.11	.11	.11	.14	.347	30	30
14	.12	.12	.12	.12	.11	.272	25	55
15	.11	.11	.11	.11	.14	.282	50	105
16	.10	.10	.10	.10	.14	.208	45	150
17	....	.18B	....	.16B	.19	.254	60	210
18	....	....	.17A	.19N	.19	.268	....	210
21	.20	.20	.18A	.20	.19	.313	165	200
22	....	.22B	....	.19N	.25	.403	45	185
23	.31	.31	.31	.31	.31	.471	1	186
24	.36	.36	.30A	.36	.39	.556	2	188
25	.34	.39	.34	.39	.43	.591	14	188
28	.36	.36	.34A	.36	.34	.508	6	190
29	....	....	.32A	.34N	.32	.498	....	190
30	....	....	.31A	.31A	.30	.477	....	190

IN MAY

1	.32	.34	.32	.34	.32	.503	3	192
2	.35	.35	.34A	.34A	.33	.519	1	192
5	.26	.26	.26	.26	.24	.446	10	192
6	....	.25B	....	.24N	.25	.450	....	192
7	....	....	....	.25N	.25	.440	....	192
8	....	....	.24A	.24A	.23	.418	....	192
9	.28	.28	.28	.28	.29	.487	....	192
12	....	.34B	....	.32B	.35	.563	1	193
13	....	.37B	.32A	.34A	.33	.542	....	193
14	....	....	.31A	.33N	.35	.564	....	193
15	.41	.45	.41	.45B	.44	.650	7	193
16	....	.50B	....	.50B	.53	.710	1	194
19	....	....	.48A	.53N	.57	.736	....	194
20	....	....	....	.52A	.49	.689	....	194

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9425 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	.48	.49B	.46A	.46A	.49	.684	1	193
22	....	....	.46A	.49N	.49	.690	....	193
23	....	....	.46A	.47A	.45	.665	....	193
26	Exchange Closed; Memorial Day							
27	....	....	.40A	.40A	.40	.630	....	193
28	....	.44B	....	.44B	.44	.674	....	193
29	....	.54B	....	.54B	.57	.751	....	193
30	....	....	....	.57N	.58	.761	....	193

IN JUNE

2	....	.69B	....	.69B	.74	.846	....	193
3	.74	.74	.74	.74	.67	.820	2	194
4	....	.79B	.65A	.75B	.77	.860	....	194
5	....	....	.72A	.72A	.71	.836	....	194
6	....	....	.54A	.54A	.46	.696	....	194
9	....	.58B	....	.58B	.58	.774	....	194
10	....	....	.56A	.56A	.55	.755	....	194
11	....	.61B	....	.55N	.55	.756	....	194
12	.51	.51	.51	.51	.51	.742	2	194
13	....	....	.37A	.37A	.31	.567	....	194
16	....	....	.30A	.31N	.28	.536	....	193
17	.26	.28B	.26	.27B	.27	.524	1	194
18	....	....	.26A	.27N	.25	.505	....	194
19	....	.28B	....	.27B	.29	.557	....	194
20	.27	.27	.26A	.26A	.25	.525	14	194
23	....	....	....	.25N	.24	.526	....	194
24	.24	.24	.22A	.22A	.22	.498	1	194
25	....	....	.21A	.22N	.21	.484	....	194
26	.18	.18	.18	.18	.20	.477	2	192
27	....	....	....	.20N	.17	.426	....	192
30	....	....	.15A	.15A	.13	.380	....	192

IN JULY

1	....	....	....	.13N	.14	.407	....	192
2	....	....	....	.14N	.13	.390	....	192
3	....	....	....	.13N	.09	.308	....	192
4	Exchange Closed; Independence Day							
7	....	....	....	.09N	.10	.329	....	192
8	.14	.16	.14	.15A	.16	.448	16	192
9	....	....	.14A	.14A	.11	.372	....	192
10	.11	.11	.11	.11	.11	.370	1	193
11	.09	.09	.06	.08A	.08	.303	17	193
14	....	....	.06A	.06A	.05	.254	....	193
15	....	....	....	.05N	.05	.240	....	193
16	.03	.03	.03	.03	.05	.266	1	193
17	.05	.05	.05	.05	.05	.244	1	193
18	....	....	.04A	.04A	.05	.216	....	193
21	....	....	.04A	.04A	.04	.212	....	193
22	....	....	....	.04N	.05	.258	....	193
23	....	.07B	....	.07B	.08	.374	....	193
24	....	....	....	.08N	.10	.417	....	193
25	....	....	.09A	.10N	.10	.404	....	193
28	....	.11B	....	.10N	.13	.524	....	193
29	.12	.12	.11A	.11A	.10	.448	50	242
30	....	....	....	.10N	.08	.409	....	242
31	....	....	.06A	.06A	.04	.239	....	242

IN AUGUST

1	....	....	....	.04N	.04	.254	....	242
4	....	....	....	.04N	.03	.182	....	242
5	....	....	....	.03N	.03	.241	....	242
6	....	....	....	.03N	.04	.272	....	242
7	....	....	.03A	.03A	.04	.239	....	242
8	.01	.01	.01	.01	.02	.191	7	242
11	....	....	.01A	.01A	.01	.117	7	242
12	....	....	....	.01N	.01	.053	....	242
13	....	....	....	.01N	....	.011	....	242
14	CAB	CAB	CAB	CAB	CAB	.019	....	242
15	CAB	CAB	CAB	CAB	CAB	.013	....	242
18	CAB	CAB	CAB	CAB	CAB	.004	....	238
19	CAB	CAB	CAB	CAB	CAB	.000	....	238
20	CAB	CAB	CAB	CAB	CAB	.000	....	238
21	CAB	CAB	CAB	CAB	CAB	.000	....	238

SEPTEMBER 1986 9450 PUTS

IN APRIL 1986

10	.22@.21	.24	.21	.22	.22	.471	50	50
11	.26	.27	.21A	.27	.24	.481	14	57
14	.20	.21	.19	.20	.18	.399	27	88
15	.18	.21	.18	.21	.21	.410	17	93
16	.19	.20B	.17	.20B	.19	.319	85	174

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9450 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	.27	.27	.27	.27	.26	.372	1	161
18	.24	.25	.24	.24	.25	.388	12	173
21	.28	.28	.25	.25	.27	.439	21	188
22	.27	.34	.27	.34	.35	.535	57	240
23	.42	.45	.40	.43	.45	.603	22	247
24	.44	.51	.43A	.50	.54	.681	5	248
25	.52@.53	.54	.50A	.54	.59	.712	74	211
28	.50	.50	.48A	.50	.48	.636	1	204
29	....	....	.44A	.48N	.47	.625	....	204
30	....	....	....	.47N	.43	.604	....	204

IN MAY

1	....	.44B	....	.44B	.46	.628	....	204
2	....	.48B	....	.47B	.47	.644	....	204
5	....	....	.42A	.42A	.38	.576	....	204
6	....	....	....	.38N	.39	.582	....	204
7	....	....	....	.39N	.37	.572	....	204
8	....	....	.36A	.36A	.34	.551	....	204
9	.42	.42	.39A	.39A	.43	.619	2	203
12	.47	.48B	.47	.47	.50	.692	2	203
13	.48	.54B	.47	.47	.48	.673	2	203
14	....	....	.46A	.48N	.50	.694	....	203
15	.62	.63B	.60	.63B	.62	.768	12	214
16	.66	.71B	.63	.68	.72	.817	4	218
19	.67	.73	.67	.73	.76	.838	12	212
20	.77	.80B	.69	.69	.67	.801	9	212
21	.66	.67B	.66	.66	.66	.798	2	212
22	....	....	....	.66N	.66	.803	....	211
23	....	....	.63A	.63A	.63	.783	....	211
26	Exchange Closed; Memorial Day							
27	....	....	.59A	.59A	.58	.757	....	197
28	....	.62B	....	.62B	.63	.794	....	197
29	....	.73B	....	.73B	.76	.852	....	197
30	.74	.77	.74	.77	.78	.860	4	198

IN JUNE

2	....	.90B	....	.90B	.96	.918	....	198
3	.94	.96B	.92	.92	.88	.901	3	201
4	.87	1.01B	.86A	1.00	.98	.927	5	202
5	....	....	.92A	.92A	.93	.912	....	202
6	....	....	.75A	.75A	.65	.814	....	202
9	....	.78B	.64A	.78B	.78	.872	....	202
10	....	....	.77A	.77A	.75	.859	....	200
11	....	.82B	....	.75N	.75	.859	....	200
12	....	....	.69A	.74A	.71	.850	....	200
13	....	....	.58A	.58A	.47	.712	....	200
16	....	....	.45A	.47N	.43	.688	....	200
17	....	....	.41A	.43N	.42	.678	....	200
18	....	....	.40A	.42N	.40	.662	....	200
19	....	.48	....	.43B	.45	.709	....	200
20	....	....	....	.45N	.41	.683	....	200
23	....	....	....	.41N	.40	.688	....	200
24	....	....	.37A	.37A	.36	.666	....	200
25	....	....	.34A	.36N	.35	.655	....	200
26	....	....	....	.35N	.35	.650	....	200
27	....	....	.34A	.34A	.29	.605	....	200
30	.25	.25	.25	.25	.24	.566	17	213

IN JULY

1	....	....	.22A	.24N	.26	.597	....	200
2	....	....	....	.26N	.24	.584	....	200
3	....	....	....	.24N	.18	.498	....	200
4	Exchange Closed; Independence Day							
7	.20	.20	.20	.20	.20	.532	1	200
8	....	.29B	....	.29B	.29	.655	....	200
9	....	....	.22A	.22A	.23	.583	....	200
10	.20	.24	.20	.24	.23	.585	22	200
11	.16	.16	.16	.16	.17	.516	5	200
14	....	....	.15A	.16A	.13	.471	....	200
15	....	....	.12A	.13N	.12	.460	....	200
16	....	....	....	.12N	.14	.499	....	200
17	.14	.16	.14	.14A	.13	.478	1	200
18	.12	.12	.12	.12	.12	.447	75	212
21	....	....	.10A	.11A	.10	.455	....	212
22	....	.12B	....	.11B	.14	.521	....	212
23	....	.20B	....	.19B	.21	.656	....	212
24	....	.22B	.20A	.22B	.24	.700	....	212
25	....	....	....	.24N	.24	.693	....	212
28	....	.26B	....	.26B	.31	.803	....	212
29	....	....	.29A	.29A	.26	.749	....	212
30	....	....	....	.26N	.24	.720	....	212
31	.18	.18	.18	.18	.13	.552	1	213

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9450 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.11A	.13N	.14	.581	....	213
4	....	....	....	.14N	.10	.514	....	213
5	.11	.11	.11	.11	.14	.606	15	228
6	....	....	.13A	.13A	.15	.655	....	227
7	....	....	....	.15N	.14	.629	....	227
8	....	....	.11A	.11A	.10	.585	....	227
11	....	....	.08A	.08A	.08	.519	....	227
12	.04	.04	.04	.04	.04	.377	6	230
13	.04	.04	.02A	.02A	.02	.188	10	220
14	....	....	....	.02N	.02	.278	....	220
15	....	....	....	.02N	.02	.265	....	220
18	.03	.04	.03	.03A	.03	.281	18	235
19	.02	.02	.01A	.01A	.01	.147	7	242
20	....	....	....	.01N	.01	.064	109	344
21	....	....	....	.01N	....	.000	....	344

SEPTEMBER 1986 9475 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	.36	.39	.36	.39	.38	.617	6	6
14	....	....	.32A	.38N	.30	.537	1	7
15	.30	.32	.29A	.32	.32	.548	11	18
16	.32	.32	.29A	.32	.30	.449	1	19
17	.33	.38	.33	.37	.37	.503	97	113
18	.39	.39	.34A	.36	.35	.519	59	169
21	.41	.41	.41	.41	.39	.572	3	170
22	....	.44B	....	.39N	.50	.663	....	169
23	.55	.56B	.55	.55	.59	.724	1	169
24	....	.67B	....	.59N	.71	.788	....	169
25	.72	.77	.68A	.77	.77	.812	4	172
28	.70	.70	.67A	.67A	.65	.750	1	173
29	....	....	.62A	.65N	.64	.740	....	173
30	....	....	....	.64N	.60	.721	....	173

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	.62B	....	.62B	.63	.740	....	173
2	....	.66B	....	.66B	.64	.756	....	173
5	....	....	.58A	.58A	.53	.698	....	173
6	....	.54B	....	.54B	.55	.704	....	173
7	....	.59B	....	.59B	.53	.696	....	173
8	....	....	.52A	.52A	.50	.678	....	173
9	....	.55B	....	.53B	.61	.739	....	173
12	....	.68B	....	.68B	.70	.800	....	173
13	.69	.74B	.69	.69	.67	.785	86	173
14	....	....	.65A	.67N	.70	.802	....	173
15	.79	.84B	.78	.82	.82	.859	8	177
16	.86	.89	.86	.87	.94	.894	12	187
19	.87	.95	.87	.95	.97	.909	4	185
20	....	1.02B	.92	.92	.88	.885	3	185
21	.87	.88B	.86	.86	.87	.882	3	184
22	....	....	....	.87N	.87	.886	....	184
23	....	....	.86A	.86A	.84	.872	....	184
26	Exchange Closed; Memorial Day							
27	....	....	.79A	.79A	.78	.856	....	165
28	....	.82B	....	.82B	.85	.882	....	165
29	....	.96B	....	.96B	.98	.921	....	165
30	.97	.99B	.97	.97	1.00	.926	1	164

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	1.17B	....	1.17B	1.19	.961	....	164
3	1.20	1.20	1.17	1.17	1.12	.952	3	167
4	....	1.23B	1.08A	1.23B	1.22	.966	1	168
5	....	....	1.17A	1.17A	1.16	.958	....	168
6	....	....	.97A	.97A	.87	.898	....	168
9	....	1.00B	....	1.00B	1.00	.936	....	168
10	....	....	....	1.00N	.97	.928	....	168
11	.95	1.04B	.95	.95	.97	.928	1	168
12	....	....	.91A	.91A	.93	.923	....	168
13	....	....	.81A	.81A	.66	.829	....	168
16	....	....	.64A	.66N	.62	.813	....	168
17	....	....	.60A	.62N	.60	.806	....	168
18	....	.62B	.58A	.60N	.58	.794	....	168
19	....	.62B	....	.62B	.65	.831	....	168
20	....	....	....	.65N	.59	.813	....	168
23	....	....	....	.59N	.58	.820	....	168
24	....	....	.55A	.55A	.55	.805	....	168
25	....	....	.54A	.55N	.53	.799	....	168
26	....	....	....	.53N	.52	.796	....	168
27	....	....	.51A	.51A	.45	.764	....	168
30	....	....	.43A	.43A	.40	.737	....	168

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9475 PUTS

IN JULY 1986

Date	Open Range	High	Luw	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.38A	.38A	.43	.765	....	168
2	....	....	....	.43N	.42	.758	....	168
3	....	....	.41A	.41A	.34	.689	....	168
4	Exchange Closed; Independence Day							
7	.36	.36	.36	.36	.36	.726	1	168
8	....	.41B	....	.41B	.48	.823	....	168
9	....	....	.40A	.40A	.41	.772	....	167
10	....	....	....	.41N	.41	.775	....	167
11	....	....	.34A	.35A	.33	.725	....	167
14	....	....	.31A	.31A	.27	.696	....	167
15	....	....	....	.27N	.26	.693	....	167
16	....	....	....	.26N	.30	.731	....	167
17	....	....	....	.30N	.28	.720	....	167
18	....	....	....	.28N	.26	.698	....	167
21	.26	.26	.25A	.26	.27	.716	62	212
22	.29	.31B	.29	.29	.31	.774	38	230
23	....	.39B	....	.37B	.40	.868	....	230
24	....	.42B	....	.41B	.45	.895	....	230
25	....	....	....	.45N	.44	.894	....	230
28	....	.49B	....	.49B	.53	.950	....	230
29	.51	.51	.51	.51	.48	.929	2	228
30	....	....	....	.48N	.45	.918	....	228
31	....	....	.36A	.36A	.31	.834	....	228

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	.32B	.27A	.32B	.33	.857	....	228
4	....	....	....	.33N	.28	.835	....	228
5	....	.30B	....	.30B	.33	.892	....	224
6	.35	.35	.35	.35	.36	.920	1	225
7	....	....	....	.36N	.34	.914	....	225
8	.30	.30	.30	.30	.31	.903	20	225
11	....	....	.27A	.28A	.27	.900	....	225
12	....	....	.22A	.22A	.20	.837	....	225
13	....	....	.19A	.19A	.12	.689	....	225
14	....	.14B	....	.14B	.16	.809	....	225
15	....	....	....	.16N	.16	.826	....	225
18	....	.19B	....	.19B	.19	.931	....	225
19	....	....	.16A	.17A	.16	.908	....	225
20	....	....	.14A	.15A	.13	.919	....	225
21	.09	.09	.04	.05	.05	.631	153	264
22	.04	.07B	.04	.04	....	.432	81	193
25	....	....	....	....	....	.233	....	....

SEPTEMBER 1986 9500 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	.55	.55	.55	.55	.55	.729	2	2
11	.58	.58	.52A	.58	.56	.740	2	4
14	....	....	.49A	.56N	.44	.671	....	4
15	....	....	....	.44N	.49	.680	....	4
16	....	....	.43A	.46A	.43	.584	....	4
17	.46	.53	.46	.53	.49	.634	2	6
18	....	....	.48A	.49N	.50	.648	....	6
21	....	.55B	....	.53B	.55	.697	....	6
22	....	.61B	....	.55N	.67	.774	....	6
23	....	.73B	....	.73B	.79	.823	....	6
24	.86	.86	.78A	.86	.91	.870	2	8
25	....	....	.87A	.91N	.97	.887	....	8
28	....	....	.89A	.97N	.84	.841	....	8
29	....	....	.83A	.84N	.82	.833	....	8
30	....	....	....	.82N	.78	.817	....	8

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	.82B	....	.82B	.83	.832	....	8
2	....	.86B	....	.84B	.84	.845	....	8
5	....	....	.80A	.80A	.73	.801	....	8
6	....	....	....	.73N	.73	.806	....	8
7	....	.74B	....	.74B	.72	.800	....	8
8	....	....	.71A	.71A	.68	.787	....	8
9	....	.75B	....	.72B	.80	.835	....	8
12	....	.89B	....	.89B	.91	.881	....	8
13	....	.95B	.90A	.90A	.87	.871	....	8
14	....	....	.85A	.87N	.90	.883	....	8
15	....	1.05B	....	1.05B	1.04	.923	....	8
16	1.07	1.08	1.06	1.08	1.15	.945	6	11
19	....	1.17B	1.09A	1.17B	1.20	.954	....	11
20	....	....	....	1.19A	1.10	.939	....	11
21	1.09	1.11B	1.09	1.09	1.10	.938	2	11
22	....	....	....	1.10N	1.10	.940	....	11
23	....	....	1.08A	1.08A	1.06	.932	....	11
26	Exchange Closed; Memorial Day							
27	....	....	1.01A	1.01A	1.01	.923	....	11
28	....	1.05B	....	1.05B	1.07	.939	....	11

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9500 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	....	1.18B	....	1.18B	1.21	.962	....	11
30	....	1.22B	....	1.22B	1.23	.965	....	11

IN JUNE

2	....	1.39B	....	1.39B	1.44	.984	....	11
3	....	....	....	1.44N	1.36	.979	....	11
4	....	1.48B	1.33A	1.48B	1.47	.986	....	11
5	....	....	1.41A	1.41A	1.40	.982	....	11
6	....	....	1.22A	1.22A	1.10	.950	....	11
9	....	1.24B	....	1.24B	1.24	.971	....	11
10	....	....	1.23A	1.23A	1.21	.967	....	11
11	....	1.28B	....	1.21N	1.21	.967	....	11
12	....	....	1.14A	1.14A	1.16	.965	....	11
13	....	....	1.03A	1.03A	.88	.909	....	11
16	....	....	.86A	.88N	.83	.901	....	11
17	....	....	.81A	.83N	.82	.897	....	11
18	....	.83B	.80A	.82N	.79	.889	....	11
19	....	.84B	....	.84B	.86	.914	....	11
20	....	....	....	.86N	.81	.903	....	11
23	....	....	....	.81N	.80	.910	....	11
24	....	....	.77A	.77A	.77	.901	....	11
25	....	....	.75A	.77N	.75	.898	....	11
26	....	....	....	.75N	.74	.898	....	11
27	....	....	.72A	.72A	.66	.879	....	11
30	....	....	.64A	.65A	.61	.865	....	11

IN JULY

1	....	....	.57A	.61N	.65	.885	....	11
2	....	....	....	.65N	.62	.882	....	11
3	....	....	....	.62N	.53	.838	....	11
4	Exchange Closed; Independence Day							
7	....	....	....	.53N	.57	.868	....	11
8	....	.62B	....	.62B	.70	.927	....	11
9	....	....	....	.70N	.62	.900	....	11
10	....	....	.61A	.61A	.62	.903	....	11
11	....	....	.54A	.59A	.53	.875	....	11
14	....	.54B	....	.53N	.49	.864	....	11
15	....	....	....	.49N	.48	.866	....	11
16	....	....	....	.48N	.51	.891	....	11
17	....	....	....	.51N	.49	.888	....	11
18	....	....	....	.49N	.47	.878	....	11
21	....	....	.44A	.44A	.48	.895	....	11
22	....	.53B	....	.53B	.53	.927	....	11
23	....	.62B	....	.62B	.64	.966	....	11
24	....	.66B	....	.66B	.66	.976	....	11
25	....	....	....	.68N	.67	.976	....	11
28	....	.72B	....	.72B	.76	.992	....	11
29	....	....	....	.76N	.71	.988	....	11
30	....	....	....	.71N	.68	.986	....	11
31	....	....	.60A	.60A	.54	.964	....	11

IN AUGUST

1	....	.56B	.50A	.56B	.56	.973	....	11
4	....	....	....	.56N	.51	.971	....	11
5	....	.54B	....	.54B	.57	.986	....	11
6	....	....	....	.57N	.60	.991	....	11
7	....	....	....	.60N	.58	.991	....	11
8	....	....	....	.58N	.55	.991	....	11
11	....	....	....	.55N	.51	.994	....	11
12	....	....	.46A	.46A	.44	.988	....	11
13	....	....	.43A	.43A	.34	.969	....	11
14	....	....	....	.34N	.40	.990	....	11
15	....	....	....	.40N	.40	.993	....	11
18	....	.41B	....	.41B	.43	.999	....	7
19	....	....	.40A	.40A	.39	.999	....	7
20	....	....	.37A	.38A	.37	.999	....	7
21	....	....	.27A	.27A	.27	.999	....	7
22	....	.28B	....	.28B	.24	.999	....	7
25	....	....	....	....	....	.989	....	....

DECEMBER 1986 9300 PUTS

IN JUNE 1986

12	.18	.18	.17A	.17A	.16	.217	1	1
13	....	....	.15A	.15A	.09	.126	....	1
16	....	....	....	.09N	.08	.109	....	1
17	....	....	....	.08N	.07	.104	....	1
18	....	....	....	.07N	.07	.096	....	1
19	....	....	....	.07N	.07	.109	....	1
20	....	....	....	.07N	.07	.099	....	1
23	....	....	....	.07N	.07	.088	....	1

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

DECEMBER 1986 9300 PUTS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	....	....	.06A	.06A	.05	.078	....	1
25	....	....	....	.05N	.05	.073	....	1
26	....	....	....	.05N	.05	.071	....	1
27	....	....	....	.05N	.04	.057	....	1
30	....	....	....	.04N	.04	.045	....	1

IN JULY

1	....	....	....	.04N	.04	.046	....	1
2	....	....	....	.04N	.03	.043	....	1
3	....	....	....	.03N	.03	.031	....	1
4	Exchange Closed; Independence Day							
7	....	....	....	.03N	.03	.033	....	1
8	....	....	....	.03N	.04	.050	....	1
9	....	....	....	.04N	.03	.036	....	1
10	....	....	....	.03N	.03	.036	....	1
11	....	....	....	.03N	.02	.026	....	1
14	....	....	....	.02N	.02	.017	....	1
15	....	....	....	.02N	.01	.014	....	1
16	....	....	....	.01N	.01	.014	....	1
17	....	....	....	.01N	.01	.012	....	1
18	....	....	....	.01N	.01	.009	....	1
21	....	....	....	.01N	.01	.008	....	1
22	....	....	....	.01N	.01	.010	....	1
23	....	....	....	.01N	.02	.017	....	1
24	....	....	....	.02N	.03	.021	....	1
25	....	....	....	.03N	.03	.020	....	1
28	....	....	....	.03N	.03	.024	....	1
29	....	....	....	.03N	.03	.018	....	1
30	....	....	....	.03N	.03	.015	....	1
31	....	....	....	.03N	.01	.008	....	1

IN AUGUST

1	....	....	....	.01N	.01	.008	....	1
4	....	....	....	.01N	.01	.005	....	1
5	....	....	....	.01N	.01	.008	....	1
6	....	....	....	.01N	.01	.008	....	1
7	....	....	....	.01N	.01	.007	....	1
8	....	....	....	.01N	.01	.005	....	1
11	....	....	....	.01N	....	.003	....	1
12	CAB	CAB	CAB	CAB	CAB	.002	....	1
13	CAB	CAB	CAB	CAB	CAB	.001	....	1
14	CAB	CAB	CAB	CAB	CAB	.001	....	1
15	.01	.01	.01	.01	....	.001	....	1
18	CAB	CAB	CAB	CAB	CAB	.001	1	1
19	CAB	CAB	CAB	CAB	CAB	.000	....	1
20	CAB	CAB	CAB	CAB	CAB	.000	....	1
21	CAB	CAB	CAB	CAB	CAB	.000	....	1
22	CAB	CAB	CAB	CAB	CAB	.000	....	1
25	CAB	CAB	CAB	CAB	CAB	.000	....	1
26	CAB	CAB	CAB	CAB	CAB	.000	....	1
27	....	....	....	....	....	.000	....	1
28	CAB	CAB	CAB	CAB	CAB	.000	....	1
29	CAB	CAB	CAB	CAB	CAB	.000	....	1

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	1
3	CAB	CAB	CAB	CAB	CAB	.000	....	1
4	CAB	CAB	CAB	CAB	CAB	.000	....	1
5	CAB	CAB	CAB	CAB	CAB	.000	....	1
8	CAB	CAB	CAB	CAB	CAB	.000	....	1
9	CAB	CAB	CAB	CAB	CAB	.000	....	1
10	CAB	CAB	CAB	CAB	CAB	.000	....	1
11	CAB	CAB	CAB	CAB	CAB	.000	....	1
12	CAB	CAB	CAB	CAB	CAB	.000	....	1
15	CAB	CAB	CAB	CAB	CAB	.000	....	1
16	CAB	CAB	CAB	CAB	CAB	.000	....	1
17	CAB	CAB	CAB	CAB	CAB	.000	....	1
18	CAB	CAB	CAB	CAB	CAB	.000	....	1
19	CAB	CAB	CAB	CAB	CAB	.000	....	1
22	CAB	CAB	CAB	CAB	CAB	.000	....	1
23	CAB	CAB	CAB	CAB	CAB	.000	....	1
24	CAB	CAB	CAB	CAB	CAB	.000	....	1
25	CAB	CAB	CAB	CAB	CAB	.000	....	1
26	CAB	CAB	CAB	CAB	CAB	.000	....	1
29	CAB	CAB	CAB	CAB	CAB	.000	....	1
30	CAB	CAB	CAB	CAB	CAB	.000	....	1

IN OCTOBER

1	CAB	CAB	CAB	CAB	CAB	.000	....	1
2	CAB	CAB	CAB	CAB	CAB	.000	....	1
3	CAB	CAB	CAB	CAB	CAB	.000	....	1

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

DECEMBER 1986 9300 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	CAB	CAB	CAB	CAB	CAB	.000	....	1
7	CAB	CAB	CAB	CAB	CAB	.000	....	1
8	CAB	CAB	CAB	CAB	CAB	.000	....	1
9	CAB	CAB	CAB	CAB	CAB	.000	....	1
10	CAB	CAB	CAB	CAB	CAB	.000	....	1
13	CAB	CAB	CAB	CAB	CAB	.000	....	1
14	CAB	CAB	CAB	CAB	CAB	.000	....	1
15	CAB	CAB	CAB	CAB	CAB	.000	....	1
16	CAB	CAB	CAB	CAB	CAB	.000	....	1
17	CAB	CAB	CAB	CAB	CAB	.000	....	1
20	CAB	CAB	CAB	CAB	CAB	.000	....	1
21	CAB	CAB	CAB	CAB	CAB	.000	....	1
22	CAB	CAB	CAB	CAB	CAB	.000	....	1
23	CAB	CAB	CAB	CAB	CAB	.000	....	1
24	CAB	CAB	CAB	CAB	CAB	.000	....	1
27	CAB	CAB	CAB	CAB	CAB	.000	....	1
28	CAB	CAB	CAB	CAB	CAB	.000	....	1
29	CAB	CAB	CAB	CAB	CAB	.000	....	1
30	CAB	CAB	CAB	CAB	CAB	.000	....	1
31	CAB	CAB	CAB	CAB	CAB	.000	....	1

IN NOVEMBER

3	CAB	CAB	CAB	CAB	CAB	.000	....	1
4	CAB	CAB	CAB	CAB	CAB	.000	....	1
5	CAB	CAB	CAB	CAB	CAB	.000	....	1
6	CAB	CAB	CAB	CAB	CAB	.000	....	1
7	CAB	CAB	CAB	CAB	CAB	.000	....	1
10	CAB	CAB	CAB	CAB	CAB	.000	....	1
11	CAB	CAB	CAB	CAB	CAB	.000	....	1
12	CAB	CAB	CAB	CAB	CAB	.000	....	1
13	CAB	CAB	CAB	CAB	CAB	.000	....	1
14	CAB	CAB	CAB	CAB	CAB	000	....	1

DECEMBER 1986 9325 PUTS

IN JUNE 1986

12	.23	.23	.23	.23	.22	.303	1	1
13	....	....	.20A	.20A	.13	.190	....	1
16	....	....	....	.13N	.12	.168	....	1
17	....	....	....	.12N	.11	.162	....	1
18	....	....	....	.11N	.10	.151	....	1
19	....	....	....	.10N	.11	.169	....	1
20	....	....	....	.11N	.10	.156	....	1
23	....	....	....	.10N	.10	.142	....	1
24	....	....	.09A	.09A	.08	.127	....	1
25	....	....	.07A	.08N	.07	.121	....	1
26	....	....	....	.07N	.07	.119	....	1
27	....	....	....	.07N	.06	.099	....	1
30	....	....	....	.06N	.06	.081	....	1

IN JULY

1	....	....	....	.06N	.06	.084	....	1
2	....	....	....	.06N	.05	.079	....	1
3	....	....	....	.05N	.04	.061	....	1
4	Exchange Closed; Independence Day							
7	....	....	....	.04N	.05	.064	....	1
8	....	....	....	.05N	.06	.092	....	1
9	....	....	....	.06N	.05	.070	....	1
10	....	....	....	.05N	.05	.070	....	1
11	....	....	....	.05N	.04	.053	....	1
14	....	....	....	.04N	.03	.039	....	1
15	....	....	....	.03N	.02	.032	....	1
16	....	....	....	.02N	.03	.033	....	1
17	....	....	....	.03N	.02	.029	....	1
18	....	....	....	.02N	.02	.022	....	1
21	....	....	....	.02N	.02	.021	....	1
22	....	....	....	.02N	.02	.027	....	1
23	....	....	....	.02N	.04	.041	....	1
24	....	....	....	.04N	.05	.049	....	1
25	....	....	....	.05N	.05	.047	....	1
28	....	....	....	.05N	.06	.057	....	1
29	....	....	.05A	.05A	.05	.045	....	1
30	....	....	....	.05N	.05	.038	....	1
31	....	....	.04A	.04A	.02	.023	....	1

IN AUGUST

1	....	....	....	.02N	.02	.022	....	1
4	....	....	....	.02N	.01	.017	....	1
5	....	....	....	.01N	.02	.023	....	1
6	....	....	....	.02N	.02	.024	....	1
7	....	....	....	.02N	.01	.020	....	1

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

DECEMBER 1986 9325 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	....	....	....	.01N	.01	.015	....	1
11	....	....	....	.01N	.01	.012	....	1
12	....	....	....	.01N	.01	.008	....	1
13	....	....	....	.01N	....	.004	....	1
14	CAB	CAB	CAB	CAB	CAB	.005	....	1
15	.01	.01	.01	.01	....	.005	....	1
18	CAB	CAB	CAB	CAB	CAB	.005	1	1
19	CAB	CAB	CAB	CAB	CAB	.003	....	1
20	CAB	CAB	CAB	CAB	CAB	.003	....	1
21	CAB	CAB	CAB	CAB	CAB	.001	....	1
22	CAB	CAB	CAB	CAB	CAB	.001	....	1
25	CAB	CAB	CAB	CAB	CAB	.000	....	1
26	CAB	CAB	CAB	CAB	CAB	.000	....	1
27	CAB	CAB	CAB	CAB	CAB	.000	....	1
28	CAB	CAB	CAB	CAB	CAB	.000	....	1
29	CAB	CAB	CAB	CAB	CAB	.000	....	1

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	1
3	CAB	CAB	CAB	CAB	CAB	.000	....	1
4	CAB	CAB	CAB	CAB	CAB	.000	....	1
5	CAB	CAB	CAB	CAB	CAB	.000	....	1
8	CAB	CAB	CAB	CAB	CAB	.000	....	1
9	CAB	CAB	CAB	CAB	CAB	.000	....	1
10	CAB	CAB	CAB	CAB	CAB	.000	....	1
11	CAB	CAB	CAB	CAB	CAB	.001	....	1
12	CAB	CAB	CAB	CAB	CAB	.000	....	1
15	CAB	CAB	CAB	CAB	CAB	.000	....	1
16	CAB	CAB	CAB	CAB	CAB	.000	....	1
17	CAB	CAB	CAB	CAB	CAB	.000	....	1
18	CAB	CAB	CAB	CAB	CAB	.000	....	1
19	CAB	CAB	CAB	CAB	CAB	.000	....	1
22	CAB	CAB	CAB	CAB	CAB	.000	....	1
23	CAB	CAB	CAB	CAB	CAB	.000	....	1
24	CAB	CAB	CAB	CAB	CAB	.000	....	1
25	CAB	CAB	CAB	CAB	CAB	.000	....	1
26	CAB	CAB	CAB	CAB	CAB	.000	....	1
29	CAB	CAB	CAB	CAB	CAB	.000	....	1
30	CAB	CAB	CAB	CAB	CAB	.000	....	1

IN OCTOBER

1	CAB	CAB	CAB	CAB	CAB	.000	....	1
2	CAB	CAB	CAB	CAB	CAB	.000	....	1
3	CAB	CAB	CAB	CAB	CAB	.000	....	1
6	CAB	CAB	CAB	CAB	CAB	.000	....	1
7	CAB	CAB	CAB	CAB	CAB	.000	....	1
8	CAB	CAB	CAB	CAB	CAB	.000	....	1
9	CAB	CAB	CAB	CAB	CAB	.000	....	1
10	CAB	CAB	CAB	CAB	CAB	.000	....	1
13	CAB	CAB	CAB	CAB	CAB	.000	....	1
14	CAB	CAB	CAB	CAB	CAB	.000	....	1
15	CAB	CAB	CAB	CAB	CAB	.000	....	1
16	CAB	CAB	CAB	CAB	CAB	.000	....	1
17	CAB	CAB	CAB	CAB	CAB	.000	....	1
20	CAB	CAB	CAB	CAB	CAB	.000	....	1
21	CAB	CAB	CAB	CAB	CAB	.000	....	1
22	CAB	CAB	CAB	CAB	CAB	.000	....	1
23	CAB	CAB	CAB	CAB	CAB	.000	....	1
24	CAB	CAB	CAB	CAB	CAB	.000	....	1
27	CAB	CAB	CAB	CAB	CAB	.000	....	1
28	CAB	CAB	CAB	CAB	CAB	.000	....	1
29	CAB	CAB	CAB	CAB	CAB	.000	....	1
30	CAB	CAB	CAB	CAB	CAB	.000	....	1
31	CAB	CAB	CAB	CAB	CAB	.000	....	1

IN NOVEMBER

3	CAB	CAB	CAB	CAB	CAB	.000	....	1
4	CAB	CAB	CAB	CAB	CAB	.000	....	1
5	CAB	CAB	CAB	CAB	CAB	.000	....	1
6	CAB	CAB	CAB	CAB	CAB	.000	....	1
7	CAB	CAB	CAB	CAB	CAB	.000	....	1
10	CAB	CAB	CAB	CAB	CAB	.000	....	1
11	CAB	CAB	CAB	CAB	CAB	.000	....	1
12	CAB	CAB	CAB	CAB	CAB	.000	....	1
13	CAB	CAB	CAB	CAB	CAB	.000	....	1
14	CAB	CAB	CAB	CAB	CAB	.000	....	1

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

DECEMBER 1986 9350 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	.31	.32	.31	.32	.31	.418	7	7

IN JUNE

2	....	.35B	....	.35B	.41	.506	5	12
3	....	....	....	.41N	.38	.476	....	12
4	....	....	.37A	.37A	.44	.523	....	12
5	....	....	....	.44N	.41	.497	....	12
6	....	....	.35A	.35A	.28	.365	....	12
9	....	.32B	....	.32B	.34	.426	....	12
10	....	....	....	.34N	.33	.418	....	12
11	....	....	....	.33N	.32	.414	....	12
12	.30	.30	.30	.30	.31	.401	1	13
13	....	....	.28A	.28A	.18	.270	....	13
16	....	....	....	.18N	.17	.244	....	13
17	....	....	....	.17N	.16	.237	....	13
18	....	....	....	.16N	.15	.224	....	13
19	....	....	....	.15N	.16	.246	....	13
20	....	....	....	.16N	.14	.230	....	13
23	....	....	....	.14N	.13	.214	....	13
24	....	....	....	.13N	.12	.196	....	13
25	....	....	.11A	.12N	.11	.188	....	13
26	....	....	....	.11N	.11	.186	....	13
27	....	....	....	.11N	.09	.160	....	13
30	....	....	....	.09N	.08	.136	....	13

IN JULY

1	....	....	....	.08N	.09	.140	....	13
2	....	....	....	.09N	.08	.134	....	13
3	....	....	....	.08N	.06	.107	....	13
4	Exchange Closed; Independence Day							
7	....	....	....	.06N	.07	.114	....	13
8	....	....	....	.07N	.09	.156	....	13
9	....	....	....	.09N	.08	.124	....	13
10	....	....	....	.08N	.08	.124	....	13
11	....	....	....	.08N	.06	.099	....	13
14	....	....	....	.06N	.05	.076	....	13
15	....	....	.04A	.04A	.03	.067	....	13
16	....	....	....	.03N	.04	.069	....	13
17	....	....	....	.04N	.04	.062	....	13
18	....	....	....	.04N	.04	.050	....	13
21	....	....	....	.04N	.04	.047	....	13
22	....	....	....	.04N	.05	.059	....	13
23	....	.06B	....	.06B	.06	.087	....	13
24	....	....	....	.08N	.08	.101	....	13
25	....	....	....	.08N	.08	.097	....	13
28	....	....	....	.08N	.10	.116	....	13
29	....	....	.08A	.08A	.07	.094	....	13
30	....	....	....	.07N	.07	.083	....	13
31	....	....	.06A	.06A	.04	.054	....	13

IN AUGUST

1	....	....	.03A	.04N	.04	.052	....	13
4	....	....	....	.04N	.03	.043	....	13
5	....	....	....	.03N	.03	.055	....	13
6	....	....	....	.03N	.03	.059	....	13
7	....	....	....	.03N	.02	.051	....	13
8	....	....	....	.02N	.02	.040	....	13
11	....	....	....	.02N	.02	.033	....	13
12	....	....	....	.02N	.02	.024	....	13
13	....	....	....	.02N	.01	.014	....	13
14	....	....	....	.01N	.01	.017	....	13
15	.01	.01	.01	.01	.01	.017	....	13
18	....	....	....	.01N	.01	.017	5	13
19	....	....	....	.01N	.01	.013	....	13
20	....	....	....	.01N	.01	.011	....	13
21	....	....	....	.01N	....	.005	....	13
22	CAB	CAB	CAB	CAB	CAB	.005	....	13
25	CAB	CAB	CAB	CAB	CAB	.003	....	13
26	CAB	CAB	CAB	CAB	CAB	.002	....	13
27	CAB	CAB	CAB	CAB	CAB	.003	....	13
28	CAB	CAB	CAB	CAB	CAB	.002	....	13
29	CAB	CAB	CAB	CAB	CAB	.000	....	13

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	13
3	....	....	....	....	....	.001	....	13
4	CAB	CAB	CAB	CAB	CAB	.001	....	13
5	CAB	CAB	CAB	CAB	CAB	.002	....	13
8	CAB	CAB	CAB	CAB	CAB	.003	....	13
9	CAB	CAB	CAB	CAB	CAB	.002	....	13
10	CAB	CAB	CAB	CAB	CAB	.002	....	13

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

DECEMBER 1986 9350 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	CAB	CAB	CAB	CAB	CAB	.005	....	13
12	CAB	CAB	CAB	CAB	CAB	.004	....	13
15	CAB	CAB	CAB	CAB	CAB	.002	....	13
16	CAB	CAB	CAB	CAB	CAB	.001	....	13
17	CAB	CAB	CAB	CAB	CAB	.001	....	13
18	CAB	CAB	CAB	CAB	CAB	.004	....	13
19	CAB	CAB	CAB	CAB	CAB	.004	....	13
22	CAB	CAB	CAB	CAB	CAB	.002	....	13
23	CAB	CAB	CAB	CAB	CAB	.002	....	13
24	CAB	CAB	CAB	CAB	CAB	.001	....	13
25	CAB	CAB	CAB	CAB	CAB	.000	....	13
26	CAB	CAB	CAB	CAB	CAB	.000	....	13
29	CAB	CAB	CAB	CAB	CAB	.001	....	13
30	CAB	CAB	CAB	CAB	CAB	.000	....	13

IN OCTOBER

1	CAB	CAB	CAB	CAB	CAB	.000	....	13
2	CAB	CAB	CAB	CAB	CAB	.000	....	13
3	CAB	CAB	CAB	CAB	CAB	.000	....	13
6	CAB	CAB	CAB	CAB	CAB	.000	....	13
7	CAB	CAB	CAB	CAB	CAB	.000	....	13
8	CAB	CAB	CAB	CAB	CAB	.000	....	13
9	CAB	CAB	CAB	CAB	CAB	.000	....	13
10	CAB	CAB	CAB	CAB	CAB	.000	....	13
13	CAB	CAB	CAB	CAB	CAB	.000	....	13
14	CAB	CAB	CAB	CAB	CAB	.000	....	13
15	CAB	CAB	CAB	CAB	CAB	.000	....	13
16	CAB	CAB	CAB	CAB	CAB	.000	....	13
17	CAB	CAB	CAB	CAB	CAB	.000	....	13
20	CAB	CAB	CAB	CAB	CAB	.000	....	13
21	CAB	CAB	CAB	CAB	CAB	.000	....	13
22	CAB	CAB	CAB	CAB	CAB	.000	....	13
23	CAB	CAB	CAB	CAB	CAB	.000	....	13
24	CAB	CAB	CAB	CAB	CAB	.000	....	13
27	CAB	CAB	CAB	CAB	CAB	.000	....	13
28	CAB	CAB	CAB	CAB	CAB	.000	....	13
29	CAB	CAB	CAB	CAB	CAB	.000	....	13
30	CAB	CAB	CAB	CAB	CAB	.000	....	13
31	CAB	CAB	CAB	CAB	CAB	.000	....	13

IN NOVEMBER

3	CAB	CAB	CAB	CAB	CAB	.000	....	13
4	CAB	CAB	CAB	CAB	CAB	.000	....	13
5	CAB	CAB	CAB	CAB	CAB	.000	....	13
6	CAB	CAB	CAB	CAB	CAB	.000	....	13
7	CAB	CAB	CAB	CAB	CAB	.000	....	13
10	CAB	CAB	CAB	CAB	CAB	.000	....	13
11	CAB	CAB	CAB	CAB	CAB	.000	....	13
12	CAB	CAB	CAB	CAB	CAB	.000	....	13
13	CAB	CAB	CAB	CAB	CAB	.000	....	13
14	CAB	CAB	CAB	CAB	CAB	.000	....	13

DECEMBER 1986 9400 PUTS

IN JULY 1986

31	.09	.09	.09	.09	.10	.202	34	34

IN AUGUST

1	.13	.13	.13	.13	.10	.200	5	34
4	.10	.10	.10	.10	.08	.178	2	36
5	....	....	....	.08N	.09	.215	....	36
6	....	....	....	.09N	.08	.227	....	36
7	....	....	....	.08N	.08	.208	....	36
8	....	....	....	.08N	.07	.181	....	36
11	....	....	....	.07N	.06	.163	....	36
12	....	....	.05A	.05A	.05	.133	....	36
13	.04	.04	.04	.04	.03	.094	1	36
14	....	....	....	.03N	.04	.108	....	36
15	....	....	....	.04N	.04	.107	....	36
18	....	.05B	....	.05B	.05	.110	....	36
19	.05	.05	.05	.05	.04	.094	2	37
20	.04	.04	.04	.04	.03	.083	1	38
21	....	....	....	.03N	.02	.055	....	38
22	....	....	....	.02N	.02	.054	....	38
25	....	....	....	.02N	.01	.040	....	38
26	....	....	....	.01N	.01	.031	....	38
27	....	....	....	.01N	.01	.039	....	38
28	....	....	....	.01N	.01	.031	....	38
29	....	....	....	.01N	....	.015	....	38

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

DECEMBER 1986 9400 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.018	....	38
3	CAB	CAB	CAB	CAB	.01	.028	....	37
4	....	....	....	.01N	.01	.028	....	37
5	....	....	....	.01N	.01	.042	....	37
8	....	....	....	.01N	.02	.055	....	37
9	....	....	....	.02N	.02	.048	....	37
10	....	....	....	.02N	.01	.039	....	37
11	....	.02B	....	.02B	.03	.080	....	37
12	....	....	....	.03N	.02	.071	....	37
15	....	....	....	.02N	.02	.046	....	37
16	....	....	....	.02N	.02	.039	....	37
17	.02	.02	.02	.02	.01	.035	1	38
18	....	....	....	.01N	.02	.071	....	38
19	....	....	....	.02N	.02	.071	....	38
22	....	....	....	.02N	.01	.050	....	38
23	....	....	....	.01N	.01	.051	....	38
24	....	....	....	.01N	.01	.030	....	38
25	....	....	....	.01N	.01	.027	....	38
26	....	....	....	.01N	.01	.025	....	38
29	....	....	....	.01N	.01	.037	....	38
30	....	....	....	.01N	.01	.017	....	38

IN OCTOBER

1	.01	.01	.01	.01	.01	.017	34	38
2	....	....	....	.01N	.01	.019	....	38
3	....	....	....	.01N	....	.003	....	38
6	CAB	CAB	CAB	CAB	CAB	.002	....	38
7	CAB	CAB	CAb	CAB	CAB	.001	....	38
8	CAB	CAB	CAB	CAB	CAB	.001	....	38
9	CAB	CAB	CAB	CAB	CAB	.001	....	38
10	CAB	CAB	CAB	CAB	CAB	.001	....	38
13	CAB	CAB	CAB	CAB	CAB	.001	....	38
14	CAB	CAB	CAB	CAB	CAB	.001	....	38
15	CAB	CAB	CAB	CAB	CAB	.000	....	38
16	CAB	CAB	CAB	CAB	CAB	.001	....	38
17	CAB	CAB	CAB	CAB	CAB	.003	....	38
20	CAB	CAB	CAB	CAB	CAB	.006	....	38
21	CAB	CAB	CAB	CAB	CAB	.004	....	38
22	CAB	CAB	CAB	CAB	CAB	.002	....	38
23	CAB	CAB	CAB	CAB	CAB	.001	....	38
24	CAB	CAB	CAB	CAB	CAB	.001	....	38
27	CAB	CAB	CAB	CAB	CAB	.000	....	38
28	CAB	CAB	CAB	CAB	CAB	.000	....	38
29	CAB	CAB	CAB	CAB	CAB	.000	....	38
30	CAB	CAB	CAB	CAB	CAB	.000	....	38
31	CAB	CAB	CAB	CAB	CAB	.000	....	38

IN NOVEMBER

3	CAB	CAB	CAB	CAB	CAB	.000	....	38
4	CAB	CAB	CAB	CAB	CAB	.000	....	38
5	CAB	CAB	CAB	CAB	CAB	.000	....	38
6	CAB	CAB	CAB	CAB	CAB	.000	....	38
7	CAB	CAB	CAB	CAB	CAB	.000	....	38
10	CAB	CAB	CAB	CAB	CAB	.000	....	38
11	CAB	CAB	CAB	CAB	CAB	.000	....	38
12	CAB	CAB	CAB	CAB	CAB	.000	....	38
13	CAB	CAB	CAB	CAB	CAB	.000	....	38
14	CAB	CAB	CAB	CAB	CAB	.000	....	38

DECEMBER 1986 9425 PUTS

IN JULY 1986

25	.27	.27	.26	.27B	.26	.433	....	....
28	....	.29B	....	.26N	.29	.480	50	50
29	....	....	.26A	.26A	.24	.432	....	50
30	....	....	....	.24N	.21	.403	....	50
31	....	....	.16A	.16A	.16	.327	....	50

IN AUGUST

1	....	....	....	.16N	.16	.325	....	50
4	....	....	....	.16N	.14	.299	....	50
5	....	....	....	.14N	.15	.349	....	50
6	.15	.15	.15	.15	.15	.366	50	100
7	....	.16B	....	.15N	.15	.341	....	100
8	....	....	....	.15N	.13	.309	....	100
11	....	....	....	.13N	.11	.288	....	100
12	....	....	....	.11N	.10	.247	....	100
13	....	....	....	.10N	.06	.189	....	100
14	....	.08B	....	.08B	.08	.212	....	100
15	....	....	....	.08N	.08	.210	....	100

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

DECEMBER 1986 9425 PUTS

IN AUGUST 1986 (Continuod)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	....	....	....	.08N	.09	.217	....	100
19	....	....	....	.09N	.08	.192	....	100
20	....	....	....	.08N	.07	.175	....	100
21	....	....	....	.07N	.04	.128	....	100
22	.05	.05	.05	.05	.04	.128	100	200
25	....	....	.03A	.03A	.03	.103	....	100
26	....	....	....	.03N	.02	.084	....	100
27	....	....	....	.02N	.03	.103	....	40
28	....	....	.02A	.02A	.02	.086	....	40
29	....	....	....	.02N	.01	.050	....	40

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	....	....	....	.01N	.01	.059	....	40
3	....	....	....	.01N	.02	.086	....	40
4	....	....	....	.02N	.02	.086	....	40
5	....	....	....	.02N	.03	.119	....	40
8	....	....	....	.03N	.05	.149	....	40
9	.06	.06	.06	.06	.05	.134	1	41
10	....	....	....	.05N	.03	.115	....	41
11	....	.04B	....	.04B	.06	.199	....	41
12	....	....	.05A	.06N	.06	.181	....	41
15	....	....	....	.06N	.04	.133	....	41
16	....	....	....	.04N	.04	.118	....	41
17	....	....	....	.04N	.03	.108	....	41
18	....	.04B	....	.04B	.06	.186	....	41
19	.07	.07	.07	.07	.06	.186	1	41
22	....	....	.05A	.05A	.04	.145	....	41
23	....	....	....	.04N	.04	.148	....	41
24	....	....	....	.04N	.03	.102	....	41
25	....	....	....	.03N	.03	.095	....	41
26	....	....	....	.03N	.02	.089	....	41
29	....	.03B	....	.02N	.03	.123	....	41
30	....	....	....	.03N	.02	.071	....	41

IN OCTOBER

1	....	....	....	.02N	.02	.069	....	41
2	.03	.03	.02	.02	.02	.075	2	42
3	.05	.05	.01A	.01A	....	.018	....	42
6	CAB	CAB	CAB	CAB	CAB	.014	....	42
7	CAB	CAB	CAB	CAB	CAB	.009	....	42
8	CAB	CAB	CAB	CAB	CAB	.011	....	42
9	CAB	CAB	CAB	CAB	CAB	.009	....	42
10	CAB	CAB	CAB	CAB	CAB	.013	....	42
13	CAB	CAB	CAB	CAB	CAB	.010	....	42
14	CAB	CAB	CAB	CAB	CAB	.018	....	42
15	CAB	CAB	CAB	CAB	CAB	.011	1	42
16	CAB	CAB	CAB	CAB	CAB	.015	....	41
17	CAB	CAB	CAB	CAB	CAB	.035	....	41
20	CAB	CAB	CAB	CAB	.01	.056	....	41
21	....	....	....	01N	.01	.047	....	41
22	.01	.01	.01	.01	....	.026	1	42
23	CAB	CAB	CAB	CAB	CAB	.016	11	53
24	CAB	CAB	CAB	CAB	CAB	.020	....	53
27	CAB	CAB	CAB	CAB	CAB	.007	....	53
28	CAB	CAB	CAB	CAB	CAB	.006	....	53
29	CAB	CAB	CAB	CAB	CAB	.003	....	53
30	CAB	CAB	CAB	CAB	CAB	.000	....	53
31	CAB	CAB	CAB	CAB	CAB	.001	....	53

IN NOVEMBER

3	CAB	CAB	CAB	CAB	CAB	.000	....	53
4	CAB	CAB	CAB	CAB	CAB	.000	....	53
5	CAB	CAB	CAB	CAB	CAB	.000	....	53
6	CAB	CAB	CAB	CAB	CAB	.000	....	53
7	CAB	CAB	CAB	CAB	CAB	.000	....	53
10	CAB	CAB	CAB	CAB	CAB	.000	....	53
11	CAB	CAB	CAB	CAB	CAB	.000	....	53
12	CAB	CAB	CAB	CAB	CAB	.000	....	53
13	CAB	CAB	CAB	CAB	CAB	.000	....	53
14	CAB	CAB	CAB	CAB	CAB	.000	....	53

DECEMBER 1986 9450 PUTS

IN JUNE 1986

30	.40	.40	.40	.40	.38	.530	1	1

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

DECEMBER 1986 9450 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.38A	.37A	.39	.545	....	1
2	....	....	.28A	.28A	.36	.541	....	1
3	....	....	....	.36N	.31	.493	....	1
4	Exchange Closed: Independence Day							
7	....	....	....	.31N	.34	.518	....	1
8	....	.38B	....	.38B	.43	.597	....	1
9	....	....	....	.43N	.37	.543	....	1
10	....	....	....	.37N	.37	.548	....	1
11	....	....	.34A	.34A	.31	.503	....	1
14	....	....	....	.31N	.26	.461	....	1
15	....	....	....	.26N	.25	.444	....	1
16	.28	.28	.28	.28	.28	.460	1	2
17	....	....	....	.28N	.27	.448	....	2
18	....	....	....	.27N	.24	.414	....	2
21	....	....	....	.24N	.26	.413	....	2
22	....	....	....	.26N	.23	.463	....	2
23	....	.34B	..	.34B	.36	.551	....	2
24	.43	.43	.43	.43	.40	.586	1	3
25	.40	.40	.40	.40	.39	.581	....	3
28	....	.41B	..	.40B	.39	.629	1	4
29	....	....	.36A	.36A	.36	.582	....	4
30	....	....	.35A	.35A	.31	.552	....	4
31	....	....	.26A	.26A	.25	.474	....	4

IN AUGUST

1	....	.26B	..	.26B	.25	.473	....	4
4	.27	.27	.27	.27	.22	.448	6	10
5	.24	.24	.24	.24	.25	.505	2	10
6	.26	.26	.26	.26	.25	.524	1	11
7	....	.26B	....	.25N	.25	.498	....	11
8	.24	.24	.24	.24	.22	.465	1	12
11	....	....	.21A	.21A	.19	.445	....	12
12	....	....	.18A	.18A	.17	.398	....	12
13	.17	.17	.17	.17	.12	.326	1	13
14	.17	.17	.17	.17	.14	.357	1	14
15	.15	.15	.15	.15	.14	.356	....	14
18	....	.15B	....	.15B	.16	.367	1	15
19	....	....	....	.16N	.14	.334	....	15
20	....	....	....	.14N	.13	.314	....	15
21	.12	.12	.08	.08	.07	.249	70	85
22	.10	.11	.09A	.09A	.08	.251	9	94
25	....	....	....	.08N	.07	.216	....	94
26	.07	.07	.06A	.07	.05	.185	7	101
27	.05	.05	.05	.05	.06	.221	20	111
28	.05	.05	.03	.04	.05	.194	161	166
29	....	....	....	.05N	.03	.127	50	216

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	....	....	....	.03N	.04	.151	....	216
3	.06	.06	.06	.06	.05	.202	3	216
4	.04	.04	.04	.04	.05	.206	1	216
5	.07@.08	.08	.07	.08	.06	.263	2	217
8	.13	.13	.09	.09	.10	.313	2	217
9	....	....	....	.10N	.10	.289	....	217
10	....	....	....	.10N	.08	.259	....	217
11	....	.11B	....	.11B	.15	.385	....	217
12	....	....	.12A	.13A	.12	.360	....	217
15	....	....	....	.12N	.09	.293	....	217
16	....	....	....	.09N	.08	.269	....	217
17	....	....	....	.08N	.07	.253	....	217
18	.07	.10B	.07	.10B	.13	.374	1	217
19	....	....	....	.13N	.13	.374	....	217
22	....	....	.11A	.11A	.10	.319	....	217
23	.08	.10B	.08	.10B	.09	.326	26	219
24	.10	.10	.05	.05	.07	.251	21	217
25	....	....	.06A	.07N	.06	.241	....	217
26	.06	.06	.06	.06	.06	.231	5	220
29	.08	.10B	.08	.08	.08	.298	5	225
30	....	....	....	.08N	.05	.201	2	225

IN OCTOBER

1	....	....	....	.05N	.05	.200	....	275
2	....	....	....	.05N	.06	.213	....	225
3	.04	.04	.03A	.03A	.02	.076	....	149
6	.02	.02	.02	.02	.02	.064	92	222
7	.02	.02	.02	.02	.01	.050	3	135
8	.01	.01	.01	.01	.01	.059	1	135
9	.01	.01	.01	.01	.01	.054	....	135
10	....	....	....	.01N	.01	.069	7	142
13	....	....	....	.01N	.01	.064	....	135
14	....	....	....	.01N	.01	.096	....	135
15	.02	.02	.02	.02	.01	.071	10	145

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

DECEMBER 1986 9450 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	....	....	....	.01N	.01	.091	....	145
17	.02	.02	.02	.02	.02	.170	4	149
20	....	.03B	....	.03B	.04	.246	....	149
21	....	....	....	.04N	.04	.222	....	149
22	.04	.05	.04	.04	.03	.156	7	152
23	....	....	....	.03N	.02	.120	....	152
24	....	....	....	.02N	.02	.139	....	152
27	....	....	....	.02N	.01	.081	....	152
28	....	....	....	.01N	.01	.085	....	152
29	.01	.01	.01	.01	.01	.057	21	153
30	.01	.01	.01	.01	....	.027	1	153
31	CAB	CAB	CAB	CAB	CAB	.033	....	153

IN NOVEMBER

3	CAB	CAB	CAB	CAB	CAB	.020	....	153
4	CAB	CAB	CAB	CAB	CAB	.024	....	153
5	CAB	CAB	CAB	CAB	CAB	.026	....	153
6	CAB	CAB	CAB	CAB	.01	.036	....	153
7	.01	.01	.01	.01	.01	.068	1	154
10	.02	.02	.01	.01	.01	.064	2	153
11	....	....	....	.01N	.01	.074	93	203
12	....	....	....	.01N	.01	.021	....	203
13	CAB	CAB	CAB	CAB	CAB	.000	....	203
14	CAB	CAB	CAB	CAB	CAB	.000	4	203

DECEMBER 1986 9475 PUTS

IN JULY 1986

14	.45	.45	.45	.45	.41	.592	....	....
15	....	....	.40A	.40A	.37	.578	1	1
16	....	....	....	.37N	.39	.595	....	1
17	....	....	....	.39N	.38	.586	....	1
18	....	....	....	.38N	.35	.554	....	1
21	....	....	.34A	.34A	.37	.555	....	1
22	....	....	....	.37N	.35	.607	....	1
23	....	.49B	....	.49B	.50	.690	....	1
24	....	.52B	....	.52B	.56	.722	....	1
25	....	....	....	.56N	.55	.718	....	1
28	....	.57B	....	.57B	.55	.760	....	1
29	....	....	.53A	.53A	.51	.721	....	1
30	....	....	....	.51N	.47	.694	....	1
31	....	....	.39A	.39A	.38	.624	....	1

IN AUGUST

1	....	....	.37A	.38N	.38	.625	....	1
4	....	....	....	.38N	.35	.604	....	1
5	....	.37B	....	.35N	.39	.659	....	1
6	....	....	....	.39N	.39	.678	....	1
7	....	.41B	....	.41B	.39	.655	....	1
8	....	....	.38A	.38A	.35	.627	....	1
11	....	....	.33A	.33A	.32	.611	....	1
12	.29	.29	.29	.29	.28	.566	2	3
13	.28	.28	.27A	.28	.22	.491	2	5
14	.26	.28	.25	.27	.25	.526	23	24
15	.25	.28	.24A	.28	.25	.526	31	47
18	.31	.31	.28	.28	.26	.540	29	72
19	.24	.26	.24	.26	.23	.505	15	85
20	.24	.24	.21	.21	.22	.484	44	98
21	.13	.13	.13	.13	.12	.412	30	116
22	.18	.18	.15	.15	.14	.418	17	133
25	....	....	....	.14N	.13	.379	....	133
26	.10	.12	.10	.12	.10	.341	3	136
27	....	....	....	.10N	.13	.390	....	136
28	.10	.10	.10	.10	.11	.358	10	136
29	....	....	.10A	.10A	.07	.264	....	136

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	....	....	....	.07N	.09	.306	....	136
3	.13	.17	.13	.17	.12	.382	1	137
4	.12	.13	.12	.13	.12	.389	4	141
5	....	.14B	....	.14B	.17	.464	....	141
8	.22	.22	.21A	.21A	.22	.525	1	142
9	....	....	.20A	.20A	.20	.499	....	142
10	....	....	.18A	.18A	.17	.463	....	142
11	....	.23B	....	.23B	.26	.603	....	142
12	....	....	.21A	.23A	.24	.577	....	142
15	....	....	.23A	.23A	.19	.508	....	142
16	.20	.20	.19	.19	.17	.480	.30	172
17	....	....	....	.17N	.16	.462	....	172
18	....	.22B	....	.22B	.25	.597	....	172

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

DECEMBER 1986 9475 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	.24	.25	.24	.25	.25	.597	25	147
22	.23	.23	.23	.23	.20	.545	16	148
23	.20	.20	18A	.20	.20	.555	2	150
24	....	....	18A	18A	.16	.470	....	149
25	....	....	15A	16N	.14	.460	....	149
26	.19	.19	.17	.17	.14	.450	19	134
29	....	.22B	....	16B	.19	.538	1	135
30	....	....	....	19N	.13	.419	....	135
				IN OCTOBER				
1	.11	.13B	.11	.11	.14	.418	50	136
2	....	....	....	14N	.14	.438	....	135
3	.09	.09	.07A	.08	.05	.218	9	144
6	.05	.05	.05	.05	.04	.200	10	154
7	.05	.05	.04A	.04A	.03	.173	4	158
8	.04	.05	.04	.04	.04	.197	4	162
9	....	....	....	04N	.03	.191	4	166
10	....	....	....	03N	.04	.229	....	166
13	....	....	....	04N	.04	.228	....	166
14	.05	.05	.04	.04	.05	.305	1	167
15	....	....	....	05N	.04	.257	28	195
16	.04	.04	.04	.04	.05	.308	1	196
17	.08	.09B	.07	.09B	.10	.458	43	200
20	.14	14	.14	14	.15	.584	4	204
21	.12	14	12	.14	.14	.557	3	214
22	....	....	.10A	.10A	.10	.469	....	214
23	.08	08	.08	08	.08	.409	147	344
24	.07	10	.07	07	.08	.453	149	426
27	.09	.09	.05	.05	.05	.367	112	430
28	....	....	....	.05N	.06	.395	....	430
29	.05	.05	.05	.05	.04	.337	21	427
30	.03	.03	.02A	.03	.03	.236	3	426
31	.03	.03	.03	.03	.04	.276	2	428
				IN NOVEMBER				
3	....	....	.03A	.03A	.04	.252	....	428
4	....	....	....	04N	.04	.301	7	428
5	....	....	....	04N	.04	.335	....	428
6	.05	.05	.05	.05	.06	.423	40	447
7	.08	.08	.07	.08	.08	.580	31	457
10	.09	.12	.09	.12	.11	.762	21	455
11	.10	.10	.10	.10	.12	.870	18	445
12	.10	.10	.07	.07	.10	.871	4	444
13	.06	.07	.05	.07	.08	.893	70	412
14	.06	.07	.03	.03	.04	.762	89	....
17	....	....	....	....	....	.693	....	....

DECEMBER 1986 9500 PUTS

IN AUGUST 1986

15	.43	.43	.43	.43	.40	.691	1	1
18	....	.43B	....	.43B	.41	.705	....	1
19	....	....	....	.41N	.37	.675	....	1
20	....	....	....	.37N	.36	.657	....	1
21	.27@.26	.27	.26	.27	.26	.592	8	9
22	.30	.30	.30	.30	.26	.601	2	9
25	.26	.26	.26	.26	.24	.566	1	10
26	.23	.23	.22A	.23	.21	.529	9	19
27	.20	.25	.20	.25	.25	.584	7	25
28	.22	.24	.22	.24	.22	.554	3	28
29	.20	.20	.18	.18	.16	.450	14	42
				IN SEPTEMBER				
1	Exchange Closed. Labor Day							
2	....	....	....	.16N	.18	.507	....	42
3	.25	.30	.25	.30	.24	.591	13	55
4	.24	.24	.24	.24	.25	.600	1	55
5	.30	.33	.30	.33	.30	.674	2	58
8	....	37B	....	.32B	.36	.730	1	58
9	....	....	.35A	.35A	.34	.707	....	58
10	....	....	.33A	.33A	.31	.677	....	58
11	....	.40B	....	.40B	.43	.792	....	58
12	....	....	.35A	.39A	.41	.772	....	58
15	.35	.35	.35	.35	.34	.719	1	57
16	.35	.35	.35	.35	.31	.697	2	59
17	....	.32B	....	.31N	.31	.682	....	59
18	....	.38B	.28A	.38B	.42	.792	....	59
19	....	....	....	.42N	.42	.792	....	59
22	....	....	.40A	.40A	.36	.756	....	59
23	....	....	.35A	.35A	.36	.766	....	59
24	....	....	.32A	.32A	.30	.698	....	59

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

DECEMBER 1986 9500 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	....	....	.29A	.30N	.29	.692	....	59
26	.34	.34	.34	.34	.28	.665	10	49
29	....	.40B	....	.32B	.35	.764	....	49
30	....	....	.34A	.34A	.26	.664	....	49
				IN OCTOBER				
1	....	....	.25A	.26N	.26	.665	....	49
2	....	.27B	....	.27B	.28	.684	....	49
3	.18	.18	.18	.18	.12	.447	....	49
6	.12	.12	.12	.12	.12	.434	4	53
7	.13	.13	.09	.09	.09	.401	29	82
8	.09	.12	.09	10	.11	.442	17	96
9	....	....	....	.11N	.11	.441	....	96
10	.15	.15	.15	.15	.13	.499	2	98
13	....	.14B	....	.13N	.13	.511	....	98
14	....	....	....	.13N	.17	.611	....	98
15	.17	.17	.16	.16	.14	.563	26	99
16	....	....	....	.14N	.17	.629	....	99
17	.21	.23	.18A	.23	.26	.771	14	61
20	.27	.27	.27	.27	.32	.866	1	59
21	....	....	....	.32N	.32	.852	....	59
22	.26	.26	.25	.25	.27	.803	4	59
23	....	....	.26A	.27N	.23	.762	....	59
24	....	....	....	.23N	.25	.800	....	59
27	....	....	.23A	.23A	.20	.762	....	59
28	.20	.20	.20	.20	.21	.798	2	57
29	....	....	....	.21N	.18	.770	....	57
30	.13	.13	.11A	.13	.14	.662	1	56
31	....	.16B	.13A	.14N	.17	.738	....	56
				IN NOVEMBER				
3	....	....	.15A	.15A	.17	.763	....	56
4	....	....	....	.17N	.18	.821	....	54
5	....	....	....	.18N	.19	.861	....	54
6	....	....	....	.19N	.23	.919	....	54
7	.26	.28B	.26	.26	.28	.970	....	54
10	.37	.37	.37	.37	.33	.998	5	47
11	....	....	.32A	.32A	.36	.999	....	47
12	.34	.34	.33	.34	.34	.999	10	42
13	.31.	.32	.30	.32	.32	.999	30	21
14	.29	.32B	.29	.31	.29	.999	4	....
17	....	....	....	....	....	.999	....	....

MARCH 1987 9400 PUTS

IN OCTOBER 1986

1	.05	.05	.05	.05	.06	.136	500	500
2	....	....	....	.06N	.06	.143	....	500
3	....	....	....	.06N	.03	.076	....	500
6	....	....	....	.03N	.03	.071	....	500
7	....	....	....	.03N	.03	.061	....	500
8	....	....	....	.03N	.03	.065	....	500
9	....	....	....	.03N	.03	.063	....	500
10	....	....	....	.03N	.03	.071	....	500
13	....	....	....	.03N	.03	.073	....	500
14	....	....	....	.03N	.04	.089	....	500
15	....	....	....	.04N	.04	.079	....	500
16	.05	.05	.05	.05	.04	.087	....	500
17	....	....	....	.04N	.06	.113	1	500
20	....	....	....	.06N	.07	.140	....	500
21	....	....	....	.07N	.06	.128	....	500
22	.05	.06	.05	.06	.05	.104	4	503
23	....	....	....	.05N	.05	.093	2	505
24	....	....	....	.05N	.05	.107	....	505
27	....	....	....	.05N	.04	.082	....	505
28	....	....	....	.04N	.04	.086	....	505
29	....	....	....	.04N	.04	.068	....	505
30	....	....	....	.04N	.03	.057	....	505
31	....	....	....	.03N	.03	.061	....	505
				IN NOVEMBER				
3	....	....	....	.03N	.03	.059	....	505
4	....	....	....	.03N	.04	.066	....	505
5	....	....	....	.04N	.04	.071	....	505
6	....	....	....	.04N	.04	.081	....	505
7	.04	.04	.03	.03	.03	.099	1	506
10	.04	.04	.04	.04	.04	.109	194	696
11	....	....	....	.04N	.04	.112	10	706
12	....	....	....	.04N	.04	.101	....	706
13	....	....	....	.04N	.04	.097	....	706

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

MARCH 1987 9400 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	....	....	....	.04N	.03	.081	....	706
17	....	....	....	.03N	.03	.074	....	706
18	....	....	....	.03N	.02	.069	....	706
19	.02	.02	.02	.02	.02	.044	1	706
20	....	....	....	.02N	.02	.045	....	706
21	....	....	....	.02N	.01	.041	....	706
24	....	....	....	.01N	.01	.036	....	706
25	....	....	....	.01N	.01	.042	....	706
26	.02	.02	.01A	.01A	.01	.039	3	706
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	.01N	.01	.040	....	706

IN DECEMBER

1	....	....	....	.01N	.01	.048	....	706
2	....	....	....	.01N	.01	.038	....	706
3	....	....	....	.01N	.01	.036	....	706
4	....	....	....	.01N	.01	.024	....	706
5	....	....	....	.01N	.01	.040	....	706
8	....	....	....	.01N	.01	.035	....	706
9	....	....	....	.01N	.01	.034	....	706
10	....	....	....	.01N	.01	.032	....	706
11	....	....	....	.01N	.01	.043	....	706
12	....	....	....	.01N	.01	.041	....	706
15	....	....	....	.01N	.01	.042	....	706
16	....	....	....	.01N	.01	.047	....	706
17	....	....	....	.01N	.01	.040	....	706
18	....	....	....	.01N	.01	.034	....	706
19	....	....	....	.01N	.01	.029	....	706
22	....	....	....	.01N	.01	.026	....	706
23	....	....	....	.01N	.01	.025	....	706
24	....	....	....	.01N	.01	.022	....	706
25	Exchange Closed: Christmas							
26	....	....	....	.01N	.01	.020	....	706
29	....	....	....	.01N	.01	.037	....	706
30	....	....	....	.01N	.01	.046	....	706
31	....	....	....	.01N	....	.034	....	706

MARCH 1987 9425 PUTS

IN SEPTEMBER 1986

8	.17	.17	.17	.17	.18	.285	5	5
9	....	....	.16A	.16A	.16	.267	....	5
10	....	....	....	.16N	.14	.249	....	5
11	....	....	....	.14N	.19	.326	....	5
12	....	....	....	.19N	.17	.307	....	5
15	....	....	....	.17N	.13	.264	....	5
16	....	.14B	....	.14B	.13	.264	....	5
17	....	.14B	....	.14B	.13	.260	....	5
18	.22	.22	.22	.22	.18	.337	....	5
19	....	....	....	.18N	.18	.333	1	6
22	....	....	....	.18N	.15	.286	....	6
23	....	....	....	.15N	.17	.297	....	6
24	....	....	....	.17N	.13	.245	....	6
25	....	....	....	.13N	.13	.244	....	6
26	....	....	....	.13N	.14	.248	....	6
29	....	.16B	....	.14N	.15	.286	....	6
30	.16	.16	.16	.16	.12	.233	1	7

IN OCTOBER

1	....	....	....	.12N	.11	.229	....	7
2	....	....	....	.11N	.11	.239	....	7
3	....	....	.10A	.11N	.05	.142	....	7
6	....	....	....	.05N	.06	.135	....	7
7	....	....	....	.06N	.05	.119	....	7
8	....	....	....	.05N	.05	.128	....	7
9	....	....	....	.05N	.05	.125	....	7
10	....	....	....	.05N	.06	.139	....	7
13	....	....	....	.06N	.06	.143	....	7
14	....	....	....	.06N	.07	.170	....	7
15	....	....	....	.07N	.07	.155	....	7
16	....	....	....	.07N	.08	.169	....	7
17	....	....	....	.08N	.10	.210	....	7
20	....	....	....	.10N	.12	.251	....	7
21	....	....	....	.12N	.11	.232	....	7
22	....	....	....	.11N	.09	.198	....	7
23	....	....	....	.09N	.09	.180	....	7
24	....	....	....	.09N	.09	.203	....	7
27	....	....	....	.09N	.07	.166	....	7
28	....	....	....	.07N	.08	.174	....	7
29	....	....	....	.08N	.07	.147	....	7
30	....	....	....	.07N	.06	.127	....	7
31	.07	.07	.07	.07	.06	.134	3	10

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

MARCH 1987 9425 PUTS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.06N	.06	.132	....	10
4	....	....	....	.06N	.07	.144	....	10
5	....	....	....	.07N	.07	.152	....	10
6	....	....	....	.07N	.08	.170	....	10
7	....	....	....	.08N	.09	.199	....	10
10	....	....	....	.09N	.09	.217	....	10
11	....	....	....	.09N	.09	.221	....	10
12	....	....	....	.09N	.08	.204	....	10
13	....	....	....	.08N	.08	.196	....	10
14	....	....	....	.08N	.06	.172	....	10
17	....	....	....	.06N	.06	.163	....	10
18	....	....	....	.06N	.05	.156	....	10
19	.04	.04	.03	.03	.03	.109	30	40
20	....	....	....	.03N	.03	.113	25	65
21	....	....	....	.03N	.03	.106	....	65
24	....	....	....	.03N	.03	.096	....	65
25	....	....	....	.03N	.03	.110	....	65
26	....	....	....	.03N	.02	.107	....	65
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	.02N	.03	.109	....	65

IN DECEMBER

1	.03	.03	.03	.03	.03	.129	50	15
2	....	....	....	.03N	.03	.109	....	15
3	....	....	....	.03N	.03	.107	....	15
4	....	....	....	.03N	.02	.079	....	15
5	....	....	....	.02N	.04	.118	....	15
8	....	....	....	.04N	.03	.108	....	15
9	....	....	....	.03N	.02	.108	....	15
10	....	....	....	.02N	.02	.105	....	15
11	....	....	....	.02N	.03	.131	....	15
12	....	....	....	.03N	.03	.129	....	15
15	.03	.03	.03	.03	.03	.134	100	103
16	....	....	....	.03N	.03	.148	....	103
17	....	....	....	.03N	.03	.133	....	103
18	....	....	....	.03N	.03	.120	....	103
19	....	....	....	.03N	.02	.107	....	103
22	....	....	....	.02N	.02	.102	....	103
23	....	....	....	.02N	.02	.099	....	103
24	....	....	....	.02N	.02	.092	....	103
25	Exchange Closed: Christmas							
26	....	....	....	.02N	.02	.088	....	103
29	....	....	....	.02N	.03	.141	....	103
30	.03	.03	.03	.03	.04	.166	50	153
31	....	....	.03A	.04N	.03	.137	....	153

MARCH 1987 9450 PUTS

IN SEPTEMBER 1986

8	.28	.28	.28	.28	.26	.415	4	4
9	....	....	.24A	.24A	.24	.393	....	4
10	....	....	....	.24N	.21	.372	....	4
11	....	.22B	....	.22B	.27	.459	....	4
12	....	....	....	.27N	.26	.437	....	4
15	....	....	....	.26N	.21	.388	....	4
16	....	.22B	....	.22B	.21	.388	....	4
17	....	.22B	....	.22B	.20	.383	....	4
18	....	.28B	....	.28B	.28	.470	....	4
19	.30	.30	.29	.30	.28	.465	12	16
22	....	....	....	.28N	.24	.416	....	16
23	....	....	....	.24N	.25	.426	....	16
24	....	....	....	.25N	.20	.367	....	16
25	....	....	....	.20N	.20	.366	....	16
26	....	....	....	.20N	.20	.371	....	16
29	....	.25B	....	.23B	.23	.419	....	16
30	....	....	....	.23N	.19	.354	....	16

IN OCTOBER

1	....	....	....	.19N	.18	.349	....	16
2	....	....	....	.18N	.18	.360	....	16
3	....	....	.16A	.16A	.09	.237	....	16
6	....	....	....	.09N	.10	.229	....	16
7	....	....	....	.10N	.09	.209	....	16
8	....	....	....	.09N	.10	.223	....	16
9	....	....	....	.10N	.10	.220	....	16
10	....	....	....	.10N	.11	.241	....	16
13	....	.12B	....	.12B	.12	.248	....	16
14	.13	.13	.13	.13	.13	.287	5	21
15	....	....	....	.13N	.12	.268	....	21
16	....	....	....	.12N	.14	.288	....	21
17	....	....	....	.14N	.16	.343	....	21
20	....	.18B	....	.18B	.20	.396	....	21
21	.19	.19	.19	.19	.18	.372	1	22

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

MARCH 1987 9450 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	.20	.20	.20	.20	.16	.329	....	22
23	....	....	....	.16N	.15	.306	1	23
24	....	....	....	.15N	.16	.335	....	23
27	....	....	....	.16N	.13	.290	....	23
28	....	....	....	.13N	.14	.304	....	23
29	....	....	....	.14N	.12	.270	....	23
30	.10	.10	.10	.10	.11	.242	1	24
31	.10	.10	.10	.10	.11	.252	....	24

IN NOVEMBER

3	....	....	....	.11N	.11	.250	1	24
4	....	....	....	.11N	.11	.268	....	23
5	....	....	....	.11N	.12	.279	....	23
6	....	....	....	.12N	.14	.304	....	23
7	.16	.16	.16	.16	.15	.342	18	41
10	.21	.21	.14	.14	.16	.367	2	42
11	.18	.18	.18	.18	.16	.373	3	44
12	....	....	....	.16N	.14	.352	....	43
13	.15	.15	.13	.13	.13	.345	38	49
14	....	....	....	.13N	.12	.311	....	49
17	.12	.12	.12	.12	.12	.301	2	50
18	.11	.11	.10A	.10A	.10	.293	10	60
19	....	.12B	.09A	.09A	.07	.224	10	70
20	....	....	....	.07N	.07	.232	....	70
21	....	....	....	.07N	.06	.224	....	70
24	.06	.06	.06	.06	.06	.213	2	70
25	....	....	....	.06N	.07	.234	....	70
26	.05	.05	.05	.05	.06	.231	28	98
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	.06N	.07	.239	22	120

IN DECEMBER

1	....	....	....	.07N	.08	.275	....	120
2	.08	.08	.08	.08	.07	.245	1	120
3	....	....	....	.07N	.07	.242	....	120
4	....	....	....	.07N	.05	.194	....	120
5	....	....	....	.05N	.08	.265	....	120
8	.09	.09	.09	.09	.07	.253	10	110
9	.08	.08	.08	.08	.07	.257	10	115
10	....	....	....	.07N	.07	.254	....	115
11	....	....	....	.07N	.08	.299	....	115
12	....	....	....	.08N	.08	.298	....	115
15	.08	.08	.08	.08	.08	.311	2	113
16	....	....	....	.08N	.09	.335	....	113
17	....	....	....	.09N	.08	.315	....	113
18	....	....	....	.08N	.07	.295	....	113
19	.07	.07	.07	.07	.07	.276	....	113
22	....	....	....	.07N	.07	.271	1	113
23	....	....	....	.07N	.07	.268	....	113
24	.07	.07	.07	.07	.06	.256	4	113
25	Exchange Closed: Christmas							
26	....	....	....	.06N	.06	.254	....	113
29	.08	.08	.08	.08	.09	.356	24	113
30	.10	.10	.10	.10	.11	.398	2	113
31	....	....	.10A	.11N	.09	.353	....	113

MARCH 1987 9475 PUTS

IN SEPTEMBER 1986

8	.37	.37	.37	.37	.37	.554	1	1
9	....	....	.35A	.35A	.35	.531	....	1
10	....	....	.34A	.34A	.31	.509	....	1
11	....	.33B	....	.33B	.39	.597	....	1
12	....	....	....	.39N	.37	.575	....	1
15	....	....	....	.37N	.32	.526	....	1
16	....	.33B	....	.33B	.32	.526	....	1
17	....	.33B	....	.33B	.31	.520	....	1
18	....	.40B	....	.40B	.40	.607	....	1
19	....	....	....	.40N	.40	.601	....	1
22	....	....	....	.40N	.35	.553	....	1
23	....	....	....	.35N	.37	.564	....	1
24	....	....	....	.37N	.30	.504	....	1
25	....	....	....	.30N	.30	.504	....	1
26	.38	.38	.37A	.37A	.30	.509	2	3
29	....	.38B	....	.33B	.34	.560	....	3
30	....	....	....	.34N	.29	.492	....	3

IN OCTOBER

1	....	....	....	.29N	.26	.487	....	3
2	....	....	....	.26N	.28	.498	....	3
3	.20	.20	.20	.20	.16	.360	1	4
6	....	....	....	.16N	.17	.352	....	4

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

MARCH 1987 9475 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	....	....	....	.17N	.15	.329	....	4
8	....	....	....	.15N	.16	.348	....	4
9	....	....	....	.16N	.16	.346	....	4
10	....	....	....	.16N	.18	.373	....	4
13	....	....	....	.18N	.18	.384	....	4
14	....	....	....	.18N	.21	.430	....	4
15	....	....	....	.21N	.20	.411	....	4
16	....	....	....	.20N	.22	.435	....	4
17	....	.23B	....	.23B	.26	.498	....	4
20	....	.28B	....	.26N	.31	.556	....	4
21	.30	.30	.30	.30	.29	.530	4	8
22	....	....	.28A	.28A	.25	.485	2	10
23	....	....	.23A	.23A	.24	.460	....	10
24	....	....	....	.24N	.25	.492	....	10
27	....	....	.24A	.24A	.21	.445	....	10
28	....	....	....	.21N	.23	.464	....	10
29	....	....	....	.23N	.21	.429	....	10
30	.13	.17B	.13	.16B	.18	.395	1	9
31	....	....	....	.18N	.19	.409	....	9

IN NOVEMBER

3	....	....	....	.19N	.19	.408	....	9
4	....	....	....	.19N	.20	.429	....	9
5	....	....	....	.20N	.21	.442	....	9
6	....	....	....	.21N	.24	.470	....	9
7	....	....	....	.24N	.26	.512	....	9
10	.29	.29	.29	.29	.27	.541	....	9
11	....	....	....	.27N	.27	.548	1	10
12	....	....	....	.27N	.24	.527	....	10
13	.23	.23	.23	.23	.24	.520	6	11
14	....	....	....	.24N	.21	.484	2	11
17	.20	.22B	.20	.20	.21	.476	10	18
18	.19	.19	.19	.19	.19	.469	1	18
19	.17	.22B	.16A	.16A	.14	.387	10	28
20	.12	.12	.12	.12	.14	.400	1	28
21	.13	.13	.13	.13	.14	.392	50	78
24	.13	.15	.13	.15	.13	.382	57	122
25	....	....	....	.13N	.14	.412	1	122
26	.13	.13	.13	.13	.13	.410	2	120
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	.13N	.14	.425	....	120

IN DECEMBER

1	.18	.19	.18	.18A	.17	.473	2	122
2	....	....	....	.17N	.15	.439	1	122
3	....	....	....	.15N	.15	.438	....	122
4	....	....	.14A	.14A	.12	.378	....	122
5	.16	.16	.16	.16	.16	.472	....	122
8	....	....	....	.16N	.15	.462	2	122
9	.13	.14B	.13	.14B	.15	.471	1	121
10	.18	.18	.17	.17	.15	.471	17	125
11	.15	.18	.15	.18	.18	.527	67	182
12	....	....	....	.18N	.18	.527	....	182
15	....	.20B	....	.20B	.19	.547	....	182
16	....	....	....	.19N	.20	.577	....	182
17	....	....	.18A	.19A	.18	.559	....	182
18	....	....	.16A	.18N	.17	.539	....	182
19	.17	.17	.15	.15	.16	.519	3	182
22	....	....	....	.16N	.16	.520	....	182
23	.15	.15	.15	.15	.15	.520	11	173
24	....	....	....	.15N	.15	.509	....	173
25	Exchange Closed: Christmas							
26	....	....	....	.15N	.15	.510	....	173
29	.20	.20	.20	.20	.21	.631	1	173
30	....	....	....	.21N	.24	.674	....	173
31	....	....	.21A	.23A	.21	.633	....	173

MARCH 1987 9500 PUTS

IN SEPTEMBER 1986

5	.37	.42	.37	.42	.43	.635	3	3
8	....	.49B	....	.49B	.51	.686	....	3
9	....	....	.49A	.49A	.48	.665	....	3
10	....	....	....	.48N	.44	.645	....	3
11	....	.47B	....	.47B	.55	.723	....	3
12	....	....	....	.55N	.53	.703	....	3
15	....	....	.51A	.51A	.45	.659	....	3
16	....	.47B	....	.47B	.45	.660	....	3
17	....	.47B	....	.47B	.45	.654	....	3
18	....	.55B	.44A	.55B	.56	.731	....	3
19	....	....	....	.56N	.56	.725	....	3
22	....	....	....	.56N	.49	.684	....	3
23	....	....	....	.49N	.52	.694	....	3

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

MARCH 1987 9500 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	....	....	....	.52N	.44	.639	....	3
25	....	....	....	.44N	.44	.640	....	3
26	....	.45B	....	.45B	.44	.646	....	3
29	....	.53B	....	.49B	.49	.693	....	3
30	....	....	....	.49N	.42	.631	....	3

IN OCTOBER

1	....	....	....	.42N	.39	.625	....	3
2	....	....	....	.39N	.41	.635	....	3
3	....	....	.34A	.35A	.25	.498	....	3
6	....	....	....	.25N	.26	.492	....	3
7	....	....	....	.26N	.23	.469	....	3
8	....	.25B	....	.25B	.25	.492	....	3
9	....	....	....	.25N	.25	.492	....	3
10	.27	.29	.27	.29	.27	.522	4	7
13	....	....	....	.27N	.27	.535	....	7
14	....	....	....	.27N	.33	.584	....	7
15	....	....	....	.33N	.31	.567	....	7
16	....	.34B	....	.34B	.34	.592	....	7
17	.38	.38	.36A	.36B	.39	.654	1	8
20	....	.43B	....	.43B	.46	.707	....	8
21	....	....	.44A	.44A	.43	.683	....	8
22	....	....	....	.43N	.38	.644	....	8
23	....	....	....	.38N	.36	.619	....	8
24	.40	.40	.40	.40	.39	.649	1	9
27	....	....	....	.39N	.34	.609	....	9
28	....	....	....	.34N	.36	.631	....	9
29	....	.37B	....	.37B	.32	.601	....	9
30	....	....	.28A	.32N	.30	.567	....	9
31	....	....	....	.30N	.30	.581	....	9

IN NOVEMBER

3	....	....	....	.30N	.30	.582	....	9
4	....	....	....	.30N	.32	.602	....	9
5	.34	.34	.34	.34	.33	.616	1	10
6	....	....	....	.33N	.36	.642	....	10
7	....	....	....	.36N	.40	.679	....	10
10	....	.44B	....	.40N	.41	.706	....	10
11	....	....	....	.41N	.41	.713	....	10
12	....	....	....	.41N	.40	.695	....	10
13	....	....	....	.40N	.38	.690	....	10
14	.38	.38	.38	.38	.35	.659	1	11
17	....	....	....	.35N	.34	.655	....	11
18	....	....	....	.34N	.33	.650	....	11
19	....	.37B	.28A	.28A	.25	.573	....	11
20	....	....	.24A	.25N	.26	.589	....	11
21	.27	.27	.27	.27	.25	.583	1	12
24	....	....	....	.25N	.24	.577	....	12
25	.23	.25	.23	.25	.27	.608	3	12
26	....	....	.26A	.27N	.26	.610	1	12
27	Exchange Closed: Thanksgiving Day							
28	.26	.26	.26	.26	.27	.628	1	13

IN DECEMBER

1	....	....	....	.27N	.31	.678	....	13
2	....	....	....	.31N	.28	.649	....	13
3	....	....	.27A	.27A	.28	.650	....	13
4	.28	.28	.28	.28	.23	.594	1	14
5	....	.26B	.22A	.26B	.30	.686	....	14
8	....	.32B	....	.32B	.30	.682	....	14
9	....	....	....	.30N	.28	.693	....	14
10	....	.29B	....	.29B	.29	.696	....	14
11	....	....	....	.29N	.34	.745	....	14
12	....	....	....	.34N	.34	.747	....	14
15	....	.37B	....	.37B	.35	.767	....	14
16	....	.36B	....	.36B	.37	.792	....	14
17	....	....	....	.37N	.35	.781	....	14
18	....	....	.34A	.34A	.34	.768	....	14
19	....	....	.33A	.33A	.32	.755	....	14
22	....	.33B	....	.33B	.32	.760	....	14
23	....	....	....	.32N	.32	.763	....	14
24	....	....	....	.32N	.31	.757	....	14
25	Exchange Closed: Christmas							
26	....	....	....	.31N	.31	.761	....	14
29	....	.35B	....	.35B	.39	.850	....	14
30	.40	.40	.40	.40	.43	.876	2	13
31	....	....	.39A	.42A	.39	.854	....	13

MARCH 1987 9525 PUTS

IN OCTOBER 1986

16	.52	.52	.52	.52	.50	.735	....	....

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

MARCH 1987 9525 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	....	.54B	....	.54B	.56	.786	1	1
20	....	.60B	....	.60B	.63	.828	....	1
21	....	....	.62A	.62A	.63	.810	....	1
22	....	....	....	.63N	.54	.760	....	1
23	....	....	....	.54N	.52	.760	....	1
24	....	....	....	.52N	.56	.784	....	1
27	....	.58B	.55A	.55A	.50	.755	....	1
28	....	....	....	.50N	.53	.775	....	1
29	....	.54B	....	.54B	.48	.754	....	1
30	....	....	.41A	.48N	.45	.727	....	1
31	....	....	.44A	.44A	.46	.739	....	1

IN NOVEMBER

3	....	....	....	.46N	.46	.740	....	1
4	....	....	....	.46N	.48	.757	....	1
5	....	.49B	....	.49B	.50	.768	....	1
6	....	....	....	.50N	.54	.788	....	1
7	....	....	....	.54N	.58	.816	....	1
10	....	.63B	....	.63B	.60	.837	....	1
11	....	....	....	.60N	.60	.842	....	1
12	....	....	....	.60N	.58	.830	....	1
13	....	....	....	.58N	.57	.826	....	1
14	....	....	....	.57N	.52	.805	....	1
17	....	....	....	.52N	.51	.805	....	1
18	....	....	....	.51N	.50	.802	....	1
19	....	.56B	....	.50N	.42	.743	....	1
20	....	....	....	.42N	.42	.758	....	1
21	....	....	....	.42N	.42	.755	....	1
24	....	....	....	.42N	.42	.754	....	1
25	....	....	.40A	.40A	.45	.780	....	1
26	....	.46B	.44A	.44A	.44	.784	....	1
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	.44N	.45	.800	....	1

IN DECEMBER

1	....	....	....	.45N	.50	.839	....	1
2	....	....	....	.50N	.47	.820	....	1
3	....	....	.46A	.46A	.47	.823	....	1
4	....	....	....	.47N	.40	.784	....	1
5	....	.45B	.37A	.45B	.50	.850	....	1
8	....	....	....	.50N	.49	.851	....	1
9	....	....	....	.49N	.49	.860	....	1
10	....	....	....	.49N	.49	.864	....	1
11	....	....	....	.49N	.55	.894	....	1
12	....	....	....	.55N	.55	.896	....	1
15	....	.58B	....	.58B	.56	.909	....	1
16	....	....	....	.56N	.59	.923	....	1
17	....	....	.58A	.59N	.57	.919	....	1
18	....	....	.56A	.56A	.55	.914	....	1
19	....	....	....	.55N	.53	.908	....	1
22	....	.54B	....	.54B	.53	.913	....	1
23	....	....	....	.53N	.53	.916	....	1
24	....	....	....	.53N	.51	.914	....	1
25	Exchange Closed: Christmas							
26	....	....	....	.51N	.51	.918	....	1
29	....	....	....	.51N	.63	.959	....	1
30	....	....	....	.63N	.66	.988	....	1
31	....	....	....	.66N	.62	.961	....	1

JUNE 1987 9450 PUTS

IN DECEMBER 1986

9	.13	.14B	.13	.14B	.14	.316	50	50
10	....	....	....	.14N	.14	.303	....	50
11	....	....	....	.14N	.15	.336	....	50
12	....	....	....	.15N	.15	.336	....	50
15	....	.16B	....	.16B	.16	.340	....	50
16	....	....	....	.16N	.17	.363	....	50
17	....	....	....	.17N	.16	.343	....	50
18	....	....	....	.16N	.15	.330	....	50
19	....	....	....	.15N	.15	.317	....	50
22	....	....	....	.15N	.15	.321	....	50
23	....	....	....	.15N	.15	.320	....	50
24	....	....	....	.15N	.15	.313	....	50
25	Exchange Closed: Christmas							
26	....	....	....	.15N	.15	.312	....	50
29	....	.16B	....	.16B	.19	.388	....	50
30	....	....	....	.19N	.20	.408	....	50
31	....	....	....	.20N	.18	.387	....	50

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

JUNE 1987 9475 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4	.26	.26	.26	.26	.26	.414	....	....
5	....	....	....	.26N	.28	.467	1	1
8	....	....	....	.28N	.27	.461	....	1
9	....	....	.23A	.23A	.23	.467	....	1
10	....	....	....	.23N	.23	.454	....	1
11	....	....	....	.23N	.25	.492	....	1
12	....	....	....	.25N	.25	.492	....	1
15	....	.27B	....	.27B	.25	.498	....	1
16	....	....	....	.25N	.27	.524	....	1
17	....	....	....	.27N	.25	.505	....	1
18	....	....	....	.25N	.24	.492	....	1
19	....	....	....	.24N	.24	.478	....	1
22	....	....	....	.24N	.24	.485	....	1
23	....	....	....	.24N	.24	.485	....	1
24	....	....	....	.24N	.24	.478	....	1
25	Exchange Closed: Christmas							
26	....	....	....	.24N	.24	.478	....	1
29	....	....	....	.24N	.30	.561	....	1
30	....	....	....	.30N	.32	.582	....	1
31	....	....	....	.32N	.30	.561	....	1

90-DAY U.S. TREASURY BILL OPTIONS ON FUTURES DAILY VOLUME TOTALS DURING 1986 (Calls and Puts Combined)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	826	....	565	111	Closed	1,392	....	77
2	....	....	....	....	340	296	34	....	24	138	....	40
3	....	....	....	....	....	500	115	....	50	131	51	....
4	....	....	....	....	....	376	Closed	42	13	....	7	3
5	....	....	....	....	504	271	....	98	24	....	9	19
6	....	....	....	....	641	230	....	59	....	193	81	....
7	....	....	....	....	395	....	89	18	....	171	111	....
8	....	....	....	....	860	....	142	88	280	170	....	12
9	....	....	....	....	553	114	7	....	40	40	....	62
10	....	....	....	1,814	....	39	77	....	106	29	236	1,258
11	....	....	....	3,154	....	133	300	20	167	....	132	229
12	....	....	....	....	514	564	....	30	72	....	167	102
13	....	....	....	....	489	1,554	....	207	....	1	240	....
14	....	....	....	2,695	79	....	733	266	....	990	210	....
15	....	....	....	2,468	172	....	148	129	41	197	....	121
16	....	....	....	4,284	656	63	111	....	64	58	....	28
17	....	Closed	....	4,189	....	96	173	....	4	142	15	26
18	....	....	....	2,843	....	249	176	143	57	....	89	5
19	....	....	....	....	234	265	....	136	110	....	116	3
20	....	....	....	....	128	518	....	525	....	156	31	....
21	....	....	....	1,367	123	....	169	773	....	111	142	....
22	....	....	....	1,377	93	....	355	1,418	21	300	....	1
23	....	....	....	1,048	349	12	96	....	32	479	....	21
24	....	....	....	1,746	....	28	111	....	22	627	72	4
25	....	....	....	1,082	....	38	47	45	200	....	41	Closed
26	....	....	....	....	Closed	37	....	60	92	....	37	....
27	....	....	....	....	89	246	....	48	....	333	Closed	....
28	....	....	Closed	414	608	....	172	193	....	9	23	....
29	....	....	....	272	330	....	145	89	33	46	....	31
30	....	....	....	747	90	347	58	....	60	79	....	56
31	....	....	....	....	....	....	602	....	....	32	....	52
Total	....	....	....	29,500	8,073	5,976	4,425	4,498	1,512	5,824	1,810	2,150
Average	....	....	....	1,967	384	285	201	214	72	253	95	108

90-DAY U.S. TREASURY BILL OPTIONS ON FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (Calls and Puts Combined)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	15,451	....	10,855	11,831	Closed	3,127	....	1,283
2	....	....	....	....	15,653	8,141	10,859	....	1,628	2,891	....	1,295
3	....	....	....	....	....	8,376	10,342	....	1,659	2,889	3,338	1,283
4	....	....	....	....	....	8,454	Closed	11,866	1,668	....	3,383	1,284
5	....	....	....	....	15,713	8,589	....	11,922	1,659	....	3,386	1,294
6	....	....	....	....	16,004	8,665	....	11,969	....	2,940	3,406	....
7	....	....	....	....	16,218	....	10,813	11,972	....	2,954	3,452	....
8	....	....	....	....	16,232	....	10,832	11,931	1,690	2,959	....	1,284
9	....	....	....	....	16,337	8,729	10,808	....	1,723	3,013	....	1,330
10	....	....	....	1,591	....	8,751	10,804	....	1,804	3,030	3,638	2,435
11	....	....	....	4,283	....	8,869	10,812	11,924	1,806	....	3,677	2,592
12	....	....	....	....	16,942	9,310	....	11,924	1,848	....	3,524	2,650
13	....	....	....	....	16,985	10,166	....	11,949	....	3,023	3,502	....
14	....	....	....	6,793	16,861	....	11,006	11,922	....	2,755	1,982	....
15	....	....	....	8,507	16,043	....	11,011	11,910	1,881	2,673	....	2,740
16	....	....	....	10,631	8,163	10,162	10,956	....	1,936	2,640	....	2,739
17	....	Closed	....	12,649	....	10,190	11,095	....	1,899	2,612	1,024	2,733
18	....	....	....	13,226	....	10,212	11,170	11,972	1,899	....	1,062	2,735
19	....	....	....	....	7,353	10,012	....	11,994	1,892	....	1,172	2,735
20	....	....	....	....	7,464	10,439	....	11,958	....	2,660	1,197	....
21	....	....	....	13,540	7,487	....	11,219	11,729	....	2,633	1,292	....
22	....	....	....	13,789	7,525	....	11,225	3,553	1,891	2,813	....	2,735
23	....	....	....	14,016	7,792	10,447	11,262	....	1,894	2,974	....	2,726
24	....	....	....	14,410	....	10,465	11,303	....	1,892	3,390	1,298	2,726
25	....	....	....	14,814	....	10,855	11,349	1,572	2,014	....	1,300	Closed
26	....	....	....	....	Closed	10,489	....	1,627	1,992	....	1,325	2,726
27	....	....	....	....	7,746	10,533	....	1,516	....	3,345	Closed	....
28	....	....	Closed	14,874	7,778	....	11,345	1,568	....	3,338	1,348	....
29	....	....	....	14,901	8,093	....	11,391	1,622	1,998	3,338	....	2,732
30	....	....	....	15,144	8,112	10,745	11,422	....	2,026	3,386	....	2,781
31	....	....	....	....	....	....	11,863	....	....	3,388	....	2,783
Average	....	....	....	11,545	12,188	9,648	11,102	9,059	1,843	2,990	2,333	2,256

90 DAY U.S. TREASURY BILL OPTIONS ON FUTURES — CALLS DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	723	....	565	106	Closed	808	....	25
2	....	....	....	....	236	229	34	....	24	136	....	38
3	....	....	....	....	....	63	115	....	33	121	50	....
4	....	....	....	....	....	142	Closed	34	7	....	....	2
5	....	....	....	....	388	166	....	81	17	....	8	18
6	....	....	....	....	584	124	....	7	....	87	41	....
7	....	....	....	....	320	....	87	18	....	135	60	....
8	....	....	....	....	562	....	126	60	266	148	....	....
9	....	....	....	....	265	100	6	....	39	36	....	1
10	....	....	....	1,302	....	38	54	....	106	16	12	1,241
11	....	....	....	2,866	....	132	277	13	167	....	7	162
12	....	....	....	....	305	558	....	22	72	....	153	102
13	....	....	....	....	338	1,149	....	193	....	1	96	....
14	....	....	....	2,561	39	....	732	242	....	984	110	....
15	....	....	....	1,707	90	....	147	97	40	132	....	19
16	....	....	....	3,880	143	31	109	....	32	57	....	28
17	....	Closed	....	3,812	....	93	171	....	3	78	3	26
18	....	....	....	2,524	....	248	101	88	56	....	78	5
19	....	....	....	....	145	263	....	112	71	....	65	....
20	....	....	....	....	14	504	....	371	....	151	5	....
21	....	....	....	1,043	21	....	107	512	....	103	91	....
22	....	....	....	842	17	....	316	1,209	5	282	....	....
23	....	....	....	629	82	12	96	....	4	318	....	10
24	....	....	....	1,457	....	22	110	....	1	477	13	....
25	....	....	....	755	....	37	47	44	200	....	37	Closed
26	....	....	....	....	Closed	34	....	41	56	....	3	....
27	....	....	....	....	9	243	....	21	....	221	Closed	....
28	....	....	Closed	361	330	....	121	19	....	7	....	....
29	....	....	....	247	320	....	93	25	27	4	....	6
30	....	....	....	586	33	329	58	....	57	72	....	2
31	....	....	....	....	....	....	567	....	....	27	....	52
Total	....	....	....	24,572	4,964	4,517	4,039	3,315	1,283	4,401	832	1,737
Average	....	....	....	1,638	236	215	184	158	61	191	49	109

90 DAY U.S. TREASURY BILL OPTIONS ON FUTURES — CALLS DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	13,808	....	9,322	10,086	Closed	2,044	....	306
2	....	....	....	....	13,909	6,880	9,326	....	1,141	1,858	....	318
3	....	....	....	....	....	6,931	9,309	....	1,159	1,922	2,037	306
4	....	....	....	....	....	7,008	Closed	10,113	1,163	....	2,085	306
5	....	....	....	....	13,873	7,158	....	10,158	1,148	....	2,087	315
6	....	....	....	....	14,157	7,261	....	10,154	....	1,886	2,088	....
7	....	....	....	....	14,384	....	9,280	10,157	....	1,954	2,104	....
8	....	....	....	....	14,469	....	9,299	10,115	1,168	1,941	....	315
9	....	....	....	....	14,513	7,324	9,276	....	1,200	1,991	....	307
10	....	....	....	1,105	....	7,347	9,271	....	1,281	1,995	2,109	1,408
11	....	....	....	3,621	....	7,465	9,279	10,108	1,283	....	2,095	1,508
12	....	....	....	....	15,055	7,902	....	10,103	1,325	....	1,949	1,566
13	....	....	....	....	15,120	8,636	....	10,135	....	1,995	1,973	....
14	....	....	....	5,941	15,013	....	9,473	10,088	....	1,721	885	....
15	....	....	....	7,082	14,264	....	9,477	10,052	1,359	1,600	....	1,570
16	....	....	....	9,289	6,195	8,632	9,421	....	1,382	1,567	....	1,569
17	....	Closed	....	11,182	....	8,660	9,560	....	1,344	1,567	228	1,563
18	....	....	....	11,686	....	8,682	9,623	10,081	1,344	....	276	1,565
19	....	....	....	....	6,213	8,480	....	10,082	1,349	....	316	1,565
20	....	....	....	....	6,223	6,907	....	9,930	....	1,613	316	....
21	....	....	....	11,964	6,232	....	9,627	9,566	....	1,571	350	....
22	....	....	....	12,103	6,248	....	9,614	2,664	1,347	1,742	....	1,565
23	....	....	....	12,274	6,330	8,915	9,651	....	1,346	1,759	....	1,565
24	....	....	....	12,777	....	8,931	9,691	....	1,347	2,092	322	1,565
25	....	....	....	13,238	....	9,321	9,737	1,182	1,469	....	324	Closed
26	....	....	....	....	Closed	8,957	....	1,218	1,467	....	323	1,565
27	....	....	....	....	6,329	9,001	....	1,151	....	2,043	Closed	....
28	....	....	Closed	13,267	6,527	....	9,682	1,145	....	2,038	323	....
29	....	....	....	13,354	6,932	....	9,681	1,135	1,467	2,040	....	1,571
30	....	....	....	13,525	6,860	9,199	9,712	....	1,494	2,090	....	1,571
31	....	....	....	....	....	....	10,118	....	....	2,087	....	1,573
Average	....	....	....	10,161	10,598	8,171	9,520	7,592	1,313	1,875	1,168	1,157

90 DAY U.S. TREASURY BILL OPTIONS ON FUTURES — PUTS DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	103	....	....	5	Closed	584	....	52
2	....	....	....	....	104	67	....	....	....	2	....	2
3	....	....	....	....	....	437	....	....	17	10	1	....
4	....	....	....	....	....	234	Closed	8	6	....	7	1
5	....	....	....	....	116	105	....	17	7	....	1	1
6	....	....	....	....	57	106	....	52	....	106	40	....
7	....	....	....	....	75	....	2	....	....	36	51	....
8	....	....	....	....	298	....	16	28	14	22	....	12
9	....	....	....	....	288	14	1	....	1	4	....	61
10	....	....	....	512	....	1	23	....	....	13	224	17
11	....	....	....	288	....	1	23	7	....	....	125	67
12	....	....	....	....	209	6	....	8	....	....	14	....
13	....	....	....	....	151	405	....	14	....	....	144	....
14	....	....	....	134	40	....	1	24	....	6	100	....
15	....	....	....	761	82	....	1	32	1	65	....	102
16	....	....	....	404	513	32	2	....	32	1	....	....
17	....	Closed	....	377	....	3	2	....	1	64	12	....
18	....	....	....	319	....	1	75	55	1	....	11	....
19	....	....	....	....	89	2	....	24	39	....	51	3
20	....	....	....	....	114	14	....	154	....	5	26	....
21	....	....	....	324	102	....	62	261	....	8	51	....
22	....	....	....	535	76	....	39	209	16	18	....	1
23	....	....	....	419	267	....	....	....	28	161	....	11
24	....	....	....	289	....	6	1	....	21	150	59	4
25	....	....	....	327	....	1	....	1	....	....	4	Closed
26	....	....	....	....	Closed	3	....	19	36	....	34	....
27	....	....	....	....	80	3	....	27	....	112	Closed	....
28	....	....	Closed	53	278	....	51	174	....	2	23	....
29	....	....	....	25	10	....	52	64	6	42	....	25
30	....	....	....	161	57	18	....	....	3	7	....	54
31	....	....	....	....	....	....	35	....	....	5	....	....
Total	....	....	....	4,928	3,109	1,459	386	1,183	229	1,423	978	413
Average	....	....	....	329	148	73	24	59	14	65	51	28

90 DAY U.S. TREASURY BILL OPTIONS ON FUTURES — PUTS DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	1,643	....	1,533	1,745	Closed	1,083	....	977
2	....	....	....	....	1,744	1,261	1,533	....	487	1,033	....	977
3	....	....	....	....	....	1,445	1,533	....	500	967	1,301	977
4	....	....	....	....	....	1,446	Closed	1,753	505	....	1,298	978
5	....	....	....	....	1,840	1,431	....	1,764	511	....	1,299	979
6	....	....	....	....	1,847	1,404	....	1,815	....	1,054	1,318	....
7	....	....	....	....	1,834	....	1,533	1,815	....	1,000	1,348	....
8	....	....	....	....	1,763	....	1,533	1,816	522	1,018	....	969
9	....	....	....	....	1,824	1,405	1,532	....	523	1,022	....	1,023
10	....	....	....	486	....	1,404	1,533	....	523	1,035	1,529	1,027
11	....	....	....	662	....	1,404	1,533	1,816	523	....	1,582	1,084
12	....	....	....	....	1,887	1,408	....	1,821	523	....	1,575	1,084
13	....	....	....	....	1,865	1,530	....	1,814	....	1,028	1,529	....
14	....	....	....	852	1,848	....	1,533	1,834	....	1,034	1,097	....
15	....	....	....	1,425	1,779	....	1,534	1,858	522	1,073	....	1,170
16	....	....	....	1,342	1,968	1,530	1,535	....	554	1,073	....	1,170
17	....	Closed	....	1,467	....	1,530	1,535	....	555	1,045	796	1,170
18	....	....	....	1,540	....	1,530	1,547	1,891	555	....	806	1,170
19	....	....	....	....	1,140	1,532	....	1,912	543	....	856	1,170
20	....	....	....	....	1,241	1,532	....	2,026	....	1,047	881	....
21	....	....	....	1,576	1,255	....	1,592	2,163	....	1,062	932	....
22	....	....	....	1,686	1,277	....	1,611	889	544	1,071	....	1,170
23	....	....	....	1,742	1,462	1,532	1,611	....	548	1,215	....	1,161
24	....	....	....	1,633	....	1,534	1,612	....	545	1,298	976	1,161
25	....	....	....	1,576	....	1,534	1,612	390	545	....	976	Closed
26	....	....	....	....	Closed	1,532	....	409	525	....	1,002	1,161
27	....	....	....	....	1,417	1,532	....	365	....	1,302	Closed	....
28	....	....	Closed	1,607	1,251	....	1,663	423	....	1,300	1,025	....
29	....	....	....	1,547	1,261	....	1,710	487	531	1,298	....	1,161
30	....	....	....	1,619	1,252	1,546	1,710	....	532	1,296	....	1,210
31	....	....	....	....	....	....	1,745	....	....	1,301	....	1,210
Average	....	....	....	1,384	1,590	1,476	1,582	1,467	529	1,115	1,165	1,098

90 DAY U.S. TREASURY BILL OPTIONS ON FUTURES — CALLS DAILY EXERCISE TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	60	....	3	....	....
9	....	....	....	....	....	....	....	....	....	10	....	....
10	....	....	....	....	....	....	....	....	....	1	....	....
11	....	....	....	....	....	....	....	9	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	2	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	216	....
18	....	....	....	102	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	3	....	....	....	337	....	1	....	....
22	....	....	....	1	....	....	1	44	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	1,521	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	106	....	....	1	1,973	....	15	216	....

90 DAY U.S. TREASURY BILL OPTIONS ON FUTURES — PUTS DAILY EXERCISE TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	5	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	2	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	391	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	830	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	400	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	835	....	....	400	....	....	393	....

90 DAY U.S. TREASURY BILL OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

MARCH 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

JUNE 1987 CONTRACTS

1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

JUNE 1986 CONTRACTS

1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....

(Continued on Next Page)

90 DAY U.S. TREASURY BILL OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

JUNE 1986 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	102	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	3	....	....	....	....	....	....	....	....
22	....	....	....	1	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	106	....	....	....	....	....	....	....	....

SEPTEMBER 1986 CONTRACTS

1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	60	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	9	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	2	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	337	....	....	....	....
22	....	....	....	....	....	....	1	44	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	1,521	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	1	1,973	....	....	....	....

DECEMBER 1986 CONTRACTS

1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	3	....	....
9	....	....	....	....	....	....	....	....	....	10	....	....
10	....	....	....	....	....	....	....	....	....	1	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	216	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	1	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	15	216	....

90 DAY U.S. TREASURY BILL OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

MARCH 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed								Closed			
17		Closed										
25												Closed
26					Closed							
27											Closed	
28			Closed									
Total												

JUNE 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed								Closed			
4							Closed					
17		Closed										
25												Closed
26					Closed							
27											Closed	
28			Closed									
Total												

JUNE 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed				5				Closed			
4							Closed					

(Continued on Next Page)

90 DAY U.S. TREASURY BILL OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

JUNE 1986 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	830	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	835	....	....	....	....	....	....	....

SEPTEMBER 1986 CONTRACTS

1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	400	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	400	....	....	....	....

DECEMBER 1986 CONTRACTS

1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	2	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	391	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	393	....

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day						
2	92.25@.24	92.26	92.18	92.19@.20	92.20 (7.80)	15260	66424
3	92.15@.16	92.20	92.14	92.17@.16	92.17 (7.83)	18061	65513
6	92.16@.14	92.21	92.14	92.16@.15	92.16 (7.84)	12892	65926
7	92.21@.22	92.28	92.21	92.27@.28	92.27 (7.73)	19491	65590
8	92.29@.30	92.30	91.97	91.97@.98	91.98 (8.02)	67799	69368
9	91.93@.92	91.95	91.84	91.92@.91	91.92 (8.08)	59341	70591
10	91.90@.88	91.94	91.84	91.84@.85	91.85 (8.15)	29467	70870
13	91.76@.74	91.83	91.74	91.76@.77	91.77 (8.23)	25785	70647
14	91.80@.79	91.86	91.79	91.84@.85	91.84 (8.16)	31518	71597
15	91.89@.87	92.06	91.86	91.95@.96	91.95 (8.05)	58248	72452
16	92.03@.06	92.07	91.90	91.99@92.00	91.99 (8.01)	41524	71472
17	92.02@.01	92.04	91.96	91.98@.99	91.99 (8.01)	25465	71057
20	91.84@.86	91.91	91.84	91.90@.91	91.91 (8.09)	7140	70974
21	91.93@.94	92.01	91.93	91.96@.97	91.96 (8.04)	25641	71362
22	91.91@.90	92.03	91.89	91.89@.90	91.90 (8.10)	42374	70830
23	91.93@.94	91.98	91.89	91.97@.98	91.97 (8.03)	26200	70792
24	91.96@.95	92.04	91.89	92.02@.01	92.01 (7.99)	30829	68077
27	92.03@.04	92.09	92.03	92.09@.07	92.08 (7.92)	18822	68078
28	92.13@.14	92.14	92.08	92.13@.14	92.13 (7.87)	22427	67500
29	92.13@.14	92.19	92.04	92.06@.05	92.06 (7.94)	31219	67274
30	92.04@.02	92.12	91.99	92.05@.06	92.06 (7.94)	36819	69531
31	92.05	92.17	92.02	92.12@.13	92.12 (7.88)	34956	69440

IN FEBRUARY

3	92.12@.13	92.14	92.08	92.12@.13	92.12 (7.88)	19785	67971
4	92.17@.16	92.19	92.08	92.10@.11	92.11 (7.89)	24038	67890
5	92.13@.12	92.15	92.07	92.07@.08	92.08 (7.92)	25871	67333
6	92.10@.09	92.10	91.95	92.00@91.99	92.00 (8.00)	36640	66364
7	91.99@.98	91.99	91.81	91.93@.92	91.93 (8.07)	40875	66160
10	91.96@.97	91.97	91.89	91.94@.95	91.94 (8.06)	15808	65992
11	91.95	92.00	91.91	91.92@.93	91.93 (8.07)	23479	66819
12	91.93@.94	91.94	91.90	91.92@.93	91.93 (8.07)	12412	63680
13	91.93@.94	91.98	91.93	91.97@.98	91.96 (8.04)	10326	62368
14	92.04@.05	92.10	92.02	92.10	92.10 (7.90)	17027	59865
17	Exchange Closed: President's Day						
18	92.13@.14	92.16	92.09	92.14@.13	92.13 (7.87)	14915	58365
19	92.06@.05	92.16	92.01	92.06@.05	92.06 (7.94)	17304	58491
20	92.05@.04	92.09	92.01	92.04@.03	92.04 (7.96)	9947	56572
21	92.05	92.11	92.05	92.10@.11	92.10 (7.90)	8399	55426
24	92.08@.09	92.19	92.07	92.15@.13	92.14 (7.86)	12814	53670
25	92.12@.11	92.13	92.08	92.10@.11	92.11 (7.89)	7316	51186
26	92.08@.07	92.12	92.07	92.11@.12	92.11 (7.89)	5967	48977
27	92.16	92.24	92.15	92.24@.23	92.23 (7.77)	11191	46784
28	92.22	92.34	92.22	92.25@.24	92.24 (7.76)	12940	43786

IN MARCH

3	92.25	92.31	92.24	92.28@.29	92.28 (7.72)	6193	42130
4	92.33	92.47	92.32	92.43@.42	92.42 (7.58)	8410	40026
5	92.39@.38	92.41	92.32	92.36@.35	92.36 (7.64)	5884	38788
6	92.48	92.53	92.45	92.49@.50	92.49 (7.51)	6874	37767
7	92.52	92.57	92.51	92.54@.53	92.53 (7.47)	4838	36649
10	92.55	92.59	92.55	92.57@.58	92.57 (7.43)	2330	35941
11	92.62	92.62	92.57	92.59@.58	92.58 (7.42)	3065	35626
12	92.59	92.60	92.57	92.59	92.59 (7.41)	2608	34563
13	92.56	92.57	92.52	92.57@.58	92.57 (7.43)	3698	33102
14	92.57	92.58	92.54	92.55@.54	92.55 (7.45)	3922	31129
17	92.54	92.54	92.52	92.52	92.52 (7.48)	2920	29125
18	....	....	....	....	....	126	....
19	....	....	....	....	....	4	....
20	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....
24	....	....	....	....	....	1	....
25	....	....	....	....	....	....	....

JUNE 1986 FUTURES CONTRACT

IN JANUARY 1986

1	Exchange Closed: New Year's Day						
2	92.15	92.15	92.06	92.08@.07	92.08 (7.92)	2725	26125
3	92.05@.04	92.06	92.01	92.04@.03	92.04 (7.96)	3240	25666
6	92.02	92.07	92.02	92.02@.03	92.03 (7.97)	1348	25745
7	92.08	92.15	92.08	92.15	92.15 (7.85)	2675	26208
8	92.18@.19	92.19	91.83	91.84@.85	91.85 (8.15)	9206	27997
9	91.80@.79	91.80	91.67	91.73@.74	91.74 (8.26)	11684	30212
10	91.71@.70	91.74	91.64	91.64@.65	91.65 (8.35)	6563	30760
13	91.55@.54	91.60	91.53	91.54	91.54 (8.46)	7901	31124
14	91.57@.58	91.66	91.57	91.65@.66	91.65 (8.35)	7705	31419
15	91.68@.69	91.91	91.66	91.78@.79	91.78 (8.22)	11760	32236
16	91.89@.90	91.93	91.73	91.81@.82	91.81 (8.19)	8088	32622
17	91.84	91.87	91.78	91.81@.80	91.81 (8.19)	5444	33226
20	91.66	91.73	91.66	91.71@.73	91.72 (8.28)	1917	33581
21	91.76@.75	91.84	91.75	91.78@.79	91.78 (8.22)	6805	33952
22	91.73@.74	91.86	91.71	91.72	91.72 (8.28)	8809	34741

(Continued in Next Column)

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
23	91.77	91.82	91.71	91.81@.82	91.81 (8.19)	5136	35811
24	91.80	91.91	91.73	91.87@.86	91.86 (8.14)	7256	36128
27	91.90@.89	91.97	91.89	91.95@.96	91.95 (8.05)	4486	36613
28	92.02@.04	92.04	91.96	92.01@.02	92.02 (7.98)	5810	36174
29	92.02@.04	92.10	91.93	91.94@.95	91.95 (8.05)	8019	36029
30	91.93	92.05	91.88	91.96@.97	91.96 (8.04)	8864	37738
31	91.96@.95	92.07	91.91	92.03@.01	92.02 (7.98)	5475	38200

IN FEBRUARY

3	92.03	92.05	91.99	92.05@.04	92.04 (7.96)	4636	38337
4	92.10	92.14	92.04	92.07@.08	92.07 (7.93)	9722	38957
5	92.09@.10	92.17	92.06	92.07@.06	92.07 (7.93)	16971	40672
6	92.10@.09	92.10	91.94	91.97@.96	91.97 (8.03)	15102	42363
7	91.97@.96	91.97	91.76	91.85@.86	91.86 (8.14)	24392	46699
10	91.92@.91	91.93	91.85	91.92@.93	91.92 (8.08)	12192	47413
11	91.94	91.99	91.91	91.95@.94	91.94 (8.06)	17699	48145
12	91.94	91.95	91.90	91.94@.93	91.94 (8.06)	10501	48989
13	91.94	91.99	91.94	91.97@.98	91.97 (8.03)	12188	49586
14	92.07	92.12	92.03	92.10@.11	92.11 (7.89)	22295	51000
17	Exchange Closed: President's Day						
18	92.17@.16	92.21	92.13	92.19@.18	92.18 (7.82)	22725	50848
19	92.07@.08	92.22	92.02	92.08@.09	92.09 (7.91)	38289	52671
20	92.10@.09	92.14	92.04	92.08@.06	92.07 (7.93)	25292	54233
21	92.11@.10	92.18	92.10	92.18@.17	92.17 (7.83)	22898	55098
24	92.17@.16	92.30	92.15	92.25@.26	92.25 (7.75)	34208	55531
25	92.22@.23	92.25	92.18	92.20@.21	92.21 (7.79)	23087	56582
26	92.17@.18	92.23	92.17	92.23@.22	92.22 (7.78)	20338	58399
27	92.29@.30	92.40	92.28	92.39@.40	92.39 (7.61)	35894	61241
28	92.40@.42	92.55	92.35	92.39@.40	92.39 (7.61)	55392	63207

IN MARCH

3	92.42@.41	92.49	92.39	92.48@.49	92.48 (7.52)	27568	63313
4	92.57@.56	92.67	92.55	92.58@.59	92.58 (7.42)	39342	65635
5	92.53@.52	92.57	92.45	92.48@.49	92.49 (7.51)	38726	66558
6	92.65@.67	92.70	92.59	92.66@.65	92.65 (7.35)	41360	65611
7	92.67@.68	92.75	92.64	92.68@.69	92.68 (7.32)	31304	66005
10	92.71@.72	92.77	92.71	92.75@.74	92.74 (7.26)	18581	67688
11	92.79@.78	92.79	92.73	92.76	92.76 (7.24)	17953	67963
12	92.78@.77	92.79	92.72	92.75@.76	92.76 (7.24)	18561	69499
13	92.73@.74	92.75	92.68	92.74@.75	92.75 (7.25)	22863	70460
14	92.75@.76	92.80	92.75	92.77@.78	92.77 (7.23)	18916	72103
17	92.82@.81	92.82	92.73	92.75@.73	92.74 (7.26)	18983	72430
18	92.71@.70	92.77	92.67	92.74@.73	92.74 (7.26)	24237	73461
19	92.74@.75	92.78	92.71	92.73@.74	92.74 (7.26)	13714	73731
20	92.75	92.78	92.75	92.77@.76	92.76 (7.24)	10155	72518
21	92.78	92.82	92.75	92.77@.78	92.76 (7.24)	13188	72120
24	92.77	92.82	92.77	92.82@.81	92.81 (7.19)	14026	72422
25	92.81@.82	92.85	92.78	92.80@.79	92.80 (7.20)	16233	73034
26	92.81@.82	92.84	92.80	92.83@.84	92.83 (7.17)	10285	72637
27	92.91@.90	92.97	92.89	92.96@.97	92.96 (7.04)	17060	73547
28	Exchange Closed: Good Friday						
31	92.95@.96	93.04	92.95	93.03@.04	93.03 (6.97)	13243	75248

IN APRIL

1	93.09	93.15	93.03	93.03@.04	93.03 (6.97)	30578	73522
2	92.97@.98	93.07	92.95	93.05@.07	93.06 (6.94)	28253	71750
3	93.05	93.10	92.99	93.00@92.99	93.00 (7.00)	20445	71876
4	92.99@.98	93.16	92.97	93.14@.13	93.13 (6.87)	42445	74071
7	93.12	93.20	93.12	93.14@.15	93.14 (6.86)	24405	76647
8	93.23@.25	93.31	93.22	93.29@.31	93.30 (6.70)	29199	77209
9	93.36	93.39	93.32	93.37@.38	93.37 (6.63)	27031	76328
10	93.33@.32	93.41	93.30	93.37@.38	93.37 (6.63)	17279	75095
11	93.38@.37	93.42	93.32	93.34@.32	93.33 (6.67)	16359	77219
14	93.36@.37	93.46	93.36	93.45@.46	93.45 (6.55)	13350	75530
15	93.42@.41	93.50	93.41	93.45@.46	93.45 (6.55)	21907	75072
16	93.53@.54	93.69	93.52	93.68@.69	93.68 (6.32)	23346	76870
17	93.68@.69	93.69	93.53	93.62@.61	93.62 (6.38)	40493	78180
18	93.60@.61	93.65	93.50	93.59@.58	93.59 (6.41)	13802	77512
21	93.55@.53	93.55	93.49	93.51@.50	93.51 (6.49)	18799	79479
22	93.51@.50	93.55	93.33	93.35@.33	93.34 (6.66)	35704	78796
23	93.29@.27	93.33	93.21	93.25@.26	93.26 (6.74)	39884	77759
24	93.28@.29	93.31	93.08	93.11@.08	93.10 (6.90)	40299	77636
25	93.16@.18	93.21	93.05	93.06@.08	93.07 (6.93)	29874	74806
28	93.10@.09	93.24	93.09	93.22@.23	93.22 (6.78)	26147	73971
29	93.26@.27	93.30	93.16	93.22@.24	93.23 (6.77)	31176	71719
30	93.23@.22	93.27	93.18	93.25@.26	93.25 (6.75)	24070	72262

IN MAY

1	93.26@.25	93.26	93.15	93.17@.18	93.18 (6.82)	18085	72034
2	93.17	93.20	93.10	93.19@.20	93.19 (6.81)	21233	71205
5	93.18@.19	93.36	93.16	93.34@.36	93.35 (6.65)	18097	69977
6	93.32@.33	93.37	93.29	93.35@.34	93.35 (6.65)	25194	67855

(Continued in Next Column)

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
7	93.33@.32	93.36	93.26	93.35@.36	93.35 (6.65)	20473	68876
8	93.36@.37	93.42	93.36	93.41@.40	93.40 (6.60)	17588	69130
9	93.31@.29	93.31	93.19	93.21@.22	93.22 (6.78)	28502	67230
12	93.15@.13	93.16	93.07	93.08@.07	93.08 (6.92)	24727	67748
13	93.01@.00	93.17	92.99	93.15@.14	93.14 (6.86)	27176	65845
14	93.17@.18	93.20	93.08	93.09@.08	93.09 (6.91)	13335	64673
15	93.10@.09	93.10	92.89	92.93@.92	92.93 (7.07)	29488	63165
16	92.90@.89	92.96	92.85	92.87@.88	92.88 (7.12)	22629	60901
19	92.92	92.96	92.88	92.89	92.89 (7.11)	9399	59205
20	92.87	92.98	92.81	92.96@.97	92.96 (7.04)	12634	57027
21	92.96@.99	93.02	92.93	92.96@.95	92.96 (7.04)	6789	55225
22	92.96	93.01	92.95	92.99@93.00	92.99 (7.01)	5549	53632
23	93.00	93.02	92.98	93.01@.02	93.01 (6.99)	3082	53011
26	Exchange Closed; Memorial Day						
27	93.07@.06	93.07	93.04	93.06@.07	93.06 (6.94)	3730	51718
28	93.06@.07	93.07	92.99	93.00@92.99	93.00 (7.00)	6045	50011
29	92.98	93.01	92.90	92.91@.92	92.92 (7.08)	7059	48451
30	92.91@.93	92.98	92.88	92.94@.93	92.93 (7.07)	5135	47298

IN JUNE

2	92.96	92.96	92.85	92.86@.85	92.86 (7.14)	7029	44876
3	92.87@.88	92.93	92.84	92.92	92.92 (7.08)	9572	42711
4	92.94	92.95	92.82	92.85	92.85 (7.15)	9016	41343
5	92.89	92.93	92.85	92.87	92.87 (7.13)	4325	40274
6	92.90	93.02	92.89	93.02	93.02 (6.98)	5426	38644
9	93.02	93.02	92.90	92.95@.94	92.95 (7.05)	4813	36240
10	92.96@.95	92.96	92.91	92.95	92.95 (7.05)	2738	35310
11	92.96@.97	92.97	92.90	92.93	92.93 (7.07)	3634	33214
12	92.92	92.99	92.90	92.97	92.97 (7.03)	7633	30056
13	92.97@.96	93.01	92.95	92.97@.98	92.97 (7.03)	5713	28118
16	92.99@93.00	93.01	92.99	93.01	93.00 (7.00)	3153	27049
17	....	....	....	....	....	352	....
18	....	....	....	....	....	24	....
20	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....

SEPTEMBER 1986 FUTURES CONTRACT

IN JANUARY 1986

1	Exchange Closed; New Year's Day						
2	91.91	91.92	91.87	91.87	91.87 (8.13)	370	11258
3	91.82	91.85	91.80A	91.83	91.83 (8.17)	1083	11502
6	91.82	91.85	91.81	91.82	91.82 (8.18)	408	11634
7	91.88	91.96	91.88	91.96@.95	91.95 (8.05)	1101	11835
8	92.00	92.00	91.66	91.69	91.69 (8.31)	1939	12208
9	91.64	91.64	91.50	91.56@.54	91.56 (8.44)	3361	13159
10	91.52	91.54	91.46	91.46@.47	91.46 (8.54)	1281	13182
13	91.34	91.38	91.30	91.30@.31	91.31 (8.69)	2572	13515
14	91.34	91.43	91.34	91.43@.42	91.43 (8.57)	1894	13843
15	91.46	91.67	91.46	91.55	91.55 (8.45)	2743	14754
16	91.67@.68	91.70B	91.50	91.56@.57	91.56 (8.44)	1827	14887
17	91.60	91.61	91.54A	91.55	91.55 (8.45)	1749	15457
20	91.43	91.47	91.42	91.47	91.47 (8.53)	416	15183
21	91.51@.52	91.58	91.50	91.54	91.54 (8.46)	1973	15465
22	91.51	91.60	91.49	91.50@.49	91.49 (8.51)	1850	15785
23	91.55	91.60	91.50	91.60	91.59 (8.41)	1599	15662
24	91.55	91.67	91.51	91.67@.66	91.65 (8.35)	1928	15664
27	91.69	91.76	91.68	91.75@.76	91.75 (8.25)	981	15655
28	91.84	91.84	91.78	91.84@.83	91.83 (8.17)	1140	15738
29	91.86	91.92	91.75	91.78@.77	91.76 (8.24)	1450	15796
30	91.74	91.86	91.71	91.78	91.78 (8.22)	1545	16025
31	91.79	91.86	91.73A	91.84@.85	91.84 (8.16)	922	16201

IN FEBRUARY

3	91.85	91.89	91.82	91.89@.88	91.88 (8.12)	833	16018
4	91.95	92.00	91.87	91.92@.91	91.91 (8.09)	1666	16154
5	91.96	92.00	91.89	91.89	91.89 (8.11)	2162	16060
6	91.91	91.91	91.77	91.81@.80	91.80 (8.20)	1175	16005
7	91.80	91.80	91.60	91.70	91.71 (8.29)	3112	16829
10	91.75	91.78	91.71	91.78	91.78 (8.22)	1112	17249
11	91.80	91.84	91.78	91.81	91.81 (8.19)	1500	17752
12	91.80	91.81	91.77	91.79@.80	91.80 (8.20)	1190	17808
13	91.80	91.85	91.79	91.83@.84	91.83 (8.17)	2248	18550
14	91.92	91.97	91.90	91.96@.97	91.96 (8.04)	2255	18739
17	Exchange Closed; President's Day						
18	92.03@.01	92.05	91.90	92.03	92.03 (7.97)	2290	18836
19	91.93	92.05	91.90	91.97B@.98	91.98 (8.02)	2002	19115
20	91.96	92.02	91.94	91.98@.97	91.97 (8.03)	1725	19242
21	92.01	92.06	92.00	92.05@.06	92.05 (7.95)	1923	19679
24	92.03	92.18	92.03	92.13@.14	92.13 (7.87)	2131	19880
25	92.10	92.13	92.07	92.10@.11	92.11 (7.89)	1924	20155
26	92.08	92.15	92.07	92.14@.15	92.14 (7.86)	2543	20291

(Continued in Next Column)

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
27	92.21	92.33	92.20	92.33	92.32 (7.68)	3405	20605
28	92.34	92.51	92.30	92.38@.37	92.36 (7.64)	4506	20799

IN MARCH

3	92.39	92.49	92.37	92.48	92.48 (7.52)	3196	21382
4	92.55	92.56	92.55	92.58@.57	92.57 (7.43)	5100	22239
5	92.52	92.55	92.39	92.40@.41	92.41 (7.59)	4514	22216
6	92.61	92.66	92.52	92.58	92.58 (7.42)	6764	23313
7	92.61	92.64	92.54	92.58	92.59 (7.41)	4816	23706
10	92.64	92.72	92.63	92.71	92.70 (7.30)	6031	23998
11	92.74	92.77	92.70	92.72	92.72 (7.28)	4370	23825
12	92.76	92.77	92.68	92.69@.70	92.70 (7.30)	4372	24481
13	92.68	92.70	92.62	92.69@.70	92.69 (7.31)	3875	24626
14	92.69	92.76	92.69	92.70	92.70 (7.30)	3098	25057
17	92.77	92.78	92.65	92.67@.68	92.67 (7.33)	4195	26025
18	92.63	92.69	92.60	92.66@.65	92.66 (7.34)	5327	26242
19	92.68	92.69	92.63	92.66@.67	92.67 (7.33)	4337	27359
20	92.70	92.74	92.70	92.72@.73	92.73 (7.27)	4097	28777
21	92.76	92.80	92.72	92.74@.75	92.74 (7.26)	4108	29099
24	92.76	92.81	92.76	92.81	92.81 (7.19)	3752	28820
25	92.81	92.83	92.76	92.78	92.78 (7.22)	3882	29601
26	92.78	92.83	92.78	92.83@.82	92.82 (7.18)	3397	29971
27	92.90	93.00	92.90	92.98	92.98 (7.02)	4991	30991
28	Exchange Closed; Good Friday						
31	92.96	93.06	92.96	93.06	93.06 (6.94)	3414	31346

IN APRIL

1	93.12@.13	93.20	93.04	93.04@.05	93.04 (6.96)	10511	33862
2	93.00	93.07	92.94	93.06@.07	93.07 (6.93)	9324	34061
3	93.07@.08	93.11	93.01	93.01@.02	93.02 (6.98)	6210	33835
4	93.00	93.15	92.98	93.13@.12	93.12 (6.88)	12787	35258
7	93.10@.12	93.20	93.10	93.14@.15	93.14 (6.86)	7226	34508
8	93.27@.26	93.35	93.24	93.35@.34	93.35 (6.65)	7641	35765
9	93.44@.43	93.48	93.41	93.46@.45	93.45 (6.55)	11473	34103
10	93.40	93.47	93.37	93.45@.46	93.45 (6.55)	6960	35366
11	93.46	93.49	93.41	93.41	93.41 (6.59)	6764	35267
14	93.45	93.55	93.45	93.55@.54	93.54 (6.46)	5406	34509
15	93.52@.51	93.58	93.49	93.52	93.52 (6.48)	6642	34369
16	93.62	93.75	93.61	93.75@.74	93.74 (6.26)	8661	35690
17	93.74	93.75	93.60	93.67@.65	93.66 (6.34)	12539	36737
18	93.64@.65	93.69	93.63	93.63@.64	93.63 (6.37)	5632	37165
21	93.59	93.61	93.53	93.54@.55	93.55 (6.45)	7815	37409
22	93.54	93.60	93.35	93.36@.35	93.36 (6.64)	12231	38288
23	93.29@.28	93.34	93.21	93.29	93.29 (6.71)	19345	39642
24	93.30	93.33	93.07	93.08@.07	93.08 (6.92)	20047	37953
25	93.18@.19	93.21	93.03	93.03@.04	93.04 (6.96)	12205	38493
28	93.07	93.23	93.07	93.22	93.22 (6.78)	11156	39552
29	93.26@.27	93.30	93.18	93.22@.21	93.22 (6.78)	12309	39127
30	93.23	93.28	93.18	93.26@.27	93.26 (6.74)	10607	39278

IN MAY

1	93.25@.24	93.25	93.15	93.18@.19	93.19 (6.81)	9826	39276
2	93.19@.18	93.19	93.09	93.17@.16	93.18 (6.82)	13362	41838
5	93.17@.16	93.37	93.16	93.35@.37	93.36 (6.64)	10594	41194
6	93.33	93.40	93.31	93.35@.37	93.36 (6.64)	13827	42418
7	93.33	93.38	93.27	93.38@.37	93.37 (6.63)	12348	42486
8	93.39	93.47	93.39	93.47@.46	93.46 (6.54)	13001	42274
9	93.34@.32	93.34	93.23	93.25@.24	93.25 (6.75)	23450	44321
12	93.18@.16	93.18	93.08	93.09@.10	93.10 (6.90)	23831	46336
13	93.02@.00	93.21	92.99	93.17@.18	93.17 (6.83)	35986	47205
14	93.22@.23	93.26	93.08	93.09@.10	93.10 (6.90)	28352	50229
15	93.11	93.12	92.89	92.94@.93	92.94 (7.06)	47573	54467
16	92.87@.88	92.94	92.81	92.82@.83	92.83 (7.17)	31486	55116
19	92.89@.88	92.94	92.80	92.80@.81	92.81 (7.19)	24239	55405
20	92.79@.80	92.93	92.71	92.92@.93	92.92 (7.08)	47409	56244
21	92.97@.96	93.00	92.87	92.92@.93	92.92 (7.08)	45902	56358
22	92.95@.94	93.01	92.90	92.92@.93	92.92 (7.08)	34997	57927
23	92.95@.94	93.00	92.93	93.00@92.99	92.99 (7.01)	13215	57039
26	Exchange Closed; Memorial Day						
27	93.05	93.09	93.04	93.08@.09	93.08 (6.92)	17521	57433
28	93.09@.10	93.10	92.96	92.97@.98	92.98 (7.02)	25518	59124
29	92.97@.96	92.97	92.82	92.83@.84	92.84 (7.16)	42429	61831
30	92.83@.85	92.92	92.80	92.83@.84	92.84 (7.16)	36130	63812

IN JUNE

2	92.85@.86	92.88	92.66	92.67@.66	92.67 (7.33)	39994	64414
3	92.71@.72	92.78	92.62	92.77@.78	92.77 (7.23)	49091	66065
4	92.82@.83	92.84	92.57	92.66@.65	92.66 (7.34)	66158	68544
5	92.70@.69	92.77	92.63	92.67@.69	92.68 (7.32)	47553	68899
6	92.72@.73	92.93	92.72	92.92@.93	92.92 (7.08)	41486	69190
9	92.95@.94	92.95	92.74	92.77@.76	92.77 (7.23)	44427	73325
10	92.80@.79	92.82	92.73	92.81@.80	92.80 (7.20)	35784	73960

(Continued in Next Column)

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
11	92.83@.82	92.83	92.72	92.80@.81	92.80 (7.20)	34305	73507
12	92.78@.79	92.93	92.75	92.88@.89	92.88 (7.12)	50170	75945
13	92.93@.92	93.15	92.90	93.14@.15	93.14 (6.86)	48583	74507
16	93.15@.14	93.23	93.11	93.17@.19	93.18 (6.82)	43887	76997
17	93.20@.19	93.28	93.18	93.26@.25	93.25 (6.75)	39888	77878
18	93.28@.29	93.35	93.22	93.27@.26	93.26 (6.74)	35455	79675
19	93.23@.24	93.25	93.15	93.16@.17	93.17 (6.83)	35139	80103
20	93.13@.12	93.27	93.12	93.27@.26	93.26 (6.74)	35675	77754
23	93.23@.22	93.30	93.22	93.29@.28	93.28 (6.72)	20580	77528
24	93.31	93.36	93.30	93.30@.31	93.30 (6.70)	27161	75743
25	93.37@.38	93.39	93.31	93.33@.32	93.32 (6.68)	23057	75509
26	93.29@.30	93.37	93.28	93.36@.35	93.35 (6.65)	24747	76736
27	93.40@.39	93.43	93.37	93.42@.41	93.41 (6.59)	18572	76496
30	93.45@.44	93.47	93.42	93.45@.46	93.45 (6.55)	16068	74897

IN JULY

1	93.49@.50	93.50	93.43	93.44@.45	93.45 (6.55)	21426	74295
2	93.42	93.46	93.39	93.45	93.45 (6.55)	14191	74985
3	93.45	93.56	93.45	93.55@.56	93.55 (6.45)	16253	75263
4	Exchange Closed: Independence Day						
7	93.57@.58	93.58	93.51	93.53@.51	93.52 (6.48)	15044	75193
8	93.50@.48	93.50	93.38	93.39@.38	93.39 (6.61)	37194	76710
9	93.38@.39	93.54	93.37	93.53@.54	93.53 (6.47)	33227	76370
10	93.53@.52	93.56	93.47	93.50@.51	93.51 (6.49)	27761	77225
11	93.54@.55	93.60	93.53	93.57@.58	93.57 (6.43)	26314	76011
14	93.56@.55	93.63	93.54	93.61@.62	93.61 (6.39)	18651	77226
15	93.63@.64	93.67	93.58	93.64@.65	93.64 (6.36)	30710	77432
16	93.63	93.65	93.58	93.58@.59	93.59 (6.41)	21625	76277
17	93.57@.58	93.62	93.54	93.59	93.59 (6.41)	18815	73185
18	93.56@.57	93.65	93.56	93.63@.62	93.62 (6.38)	11458	72162
21	93.66@.67	93.67	93.63	93.64@.65	93.64 (6.36)	7435	71119
22	93.61@.62	93.63	93.53	93.57@.56	93.57 (6.43)	24542	70150
23	93.53@.52	93.53	93.44	93.45@.44	93.45 (6.55)	28119	68893
24	93.48@.47	93.50	93.41	93.43@.42	93.43 (6.57)	20707	69599
25	93.44@.45	93.46	93.42	93.43@.44	93.43 (6.57)	8723	69406
28	93.40@.39	93.41	93.32	93.33@.32	93.33 (6.67)	21787	69327
29	93.35@.36	93.43	93.33	93.42@.43	93.42 (6.58)	27603	70525
30	93.43@.42	93.48	93.41	93.47@.46	93.46 (6.54)	16063	69841
31	93.51@.52	93.58	93.49	93.57@.58	93.57 (6.43)	20505	67256

IN AUGUST

1	93.62@.64	93.64	93.51	93.54@.53	93.54 (6.46)	18607	68160
4	93.52@.51	93.58	93.50	93.57@.58	93.57 (6.43)	10496	67287
5	93.52@.53	93.57	93.50	93.53@.52	93.53 (6.47)	15580	66035
6	93.53	93.54	93.49	93.53@.52	93.53 (6.47)	13465	66396
7	93.52	93.57	93.49	93.56@.57	93.56 (6.44)	9790	65255
8	93.57@.58	93.62	93.57	93.62@.61	93.61 (6.39)	9698	63035
11	93.65@.64	93.66	93.63	93.65@.64	93.64 (6.36)	8452	61815
12	93.69@.70	93.72	93.69	93.71@.72	93.71 (6.29)	12642	60480
13	93.75@.74	93.86	93.72	93.86@.85	93.85 (6.15)	16269	61293
14	93.82	93.83	93.75	93.80@.81	93.81 (6.19)	11730	59827
15	93.83@.82	93.85	93.78	93.80@.78	93.79 (6.21)	7290	59455
18	93.79@.77	93.82	93.77	93.82@.81	93.81 (6.19)	5051	58063
19	93.83@.84	93.91	93.83	93.91@.90	93.90 (6.10)	13191	56461
20	93.93@.92	93.97	93.92	93.94@.95	93.94 (6.06)	9996	55247
21	93.99	94.06	93.99	94.05	94.05 (5.95)	9936	55041
22	94.04@.03	94.04	93.99	93.99@94.00	94.00 (6.00)	7378	54418
25	93.99	94.09	93.99	94.09	94.09 (5.91)	6599	54186
26	94.11@.12	94.16	94.10	94.15@.16	94.15 (5.85)	6240	53361
27	94.16@.15	94.16	94.11	94.11@.12	94.12 (5.88)	7270	52474
28	94.12	94.20	94.09	94.19@.18	94.18 (5.82)	8152	52330
29	94.18@.19	94.30	94.18	94.29	94.29 (5.71)	10574	50500

IN SEPTEMBER

1	Exchange Closed: Labor Day						
2	94.30@.29	94.36	94.25	94.26@.25	94.26 (5.74)	7646	50014
3	94.21@.20	94.22	94.12	94.16@.15	94.16 (5.84)	14116	44735
4	94.22	94.24	94.15	94.17@.18	94.17 (5.83)	9080	42290
5	94.18@.17	94.18	94.07	94.09@.08	94.09 (5.91)	7200	41614
8	93.96@.98	94.06	93.96	94.03@.04	94.04 (5.96)	8000	39798
9	94.05	94.08	94.05	94.05	94.05 (5.95)	7972	36439
10	94.07@.08	94.09	94.04	94.06@.05	94.05 (5.95)	4772	34786
11	93.99@.97	94.00	93.94	93.94@.95	93.95 (6.05)	8176	33179
12	93.92	94.04	93.92	93.96@.97	93.96 (6.04)	8863	30020
15	93.96@.97	93.98	93.96	93.97@.98	93.96 (6.04)	5533	28109
16	....	....	....	....	....	460	....
17	....	....	....	....	....	144	237
18	....	....	....	....	....	66	70
19	....	....	....	....	....	....	....
22	....	....	....	....	....	....	3
23	....	....	....	....	....	....	58
24	....	....	....	....	....	....	....
25	....	....	....	....	....	....	16

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day						
2	91.64	91.65	91.61A	91.63	91.61 (8.39)	271	7844
3	91.56	91.58	91.54A	91.55@.57B	91.57 (8.43)	475	7812
6	91.56	91.59	91.55	91.56B	91.56 (8.44)	415	7811
7	91.64	91.70	91.62	91.70	91.70 (8.30)	439	7825
8	91.75	91.75	91.47	91.48@.47	91.47 (8.53)	729	7900
9	91.40	91.41	91.29	91.35	91.35 (8.65)	1430	7959
10	91.31	91.32	91.24	91.25@.24	91.24 (8.76)	1029	8048
13	91.12	91.14	91.06	91.06	91.07 (8.93)	861	7976
14	91.14	91.19	91.12	91.18	91.19 (8.81)	739	8013
15	91.22	91.44	91.22	91.30	91.31 (8.69)	756	8098
16	91.45	91.46	91.25A	91.31	91.31 (8.69)	1192	8046
17	91.35	91.36	91.28A	91.29	91.29 (8.71)	832	8141
20	91.14	91.22B	91.14	91.22B	91.21 (8.79)	129	8164
21	91.27	91.31B	91.24	91.29	91.28 (8.72)	597	8192
22	91.25	91.33	91.25	91.25	91.24 (8.76)	758	8190
23	91.26	91.36	91.24A	91.35B@.36	91.35 (8.65)	806	8257
24	91.33	91.44	91.27A	91.43@.44	91.41 (8.59)	847	8373
27	91.44	91.52	91.44	91.52	91.51 (8.49)	583	8425
28	91.56	91.60	91.50	91.60@.59	91.60 (8.40)	577	8020
29	91.60	91.70	91.52	91.54	91.53 (8.47)	643	7985
30	91.48	91.64	91.47	91.56	91.55 (8.45)	406	7951
31	91.53	91.65	91.51A	91.60	91.61 (8.39)	259	8022

IN FEBRUARY

3	91.61	91.67	91.59	91.66	91.66 (8.34)	537	7942
4	91.71	91.77	91.65	91.69B	91.69 (8.31)	916	7819
5	91.73	91.78	91.65	91.65	91.65 (8.35)	905	8020
6	91.67	91.68	91.55	91.57	91.57 (8.43)	674	7918
7	91.52	91.53	91.40	91.48	91.49 (8.51)	1172	8043
10	91.54	91.57	91.50A	91.57@.56	91.56 (8.44)	381	8199
11	91.60	91.63	91.58	91.60B	91.60 (8.40)	665	8265
12	91.60	91.61	91.56	91.58	91.59 (8.41)	456	8383
13	91.59	91.64	91.58	91.62	91.62 (8.38)	1121	8490
14	91.72	91.76	91.70	91.76	91.75 (8.25)	588	8733
17	Exchange Closed: President's Day						
18	91.82	91.83	91.77A	91.83	91.82 (8.18)	543	8825
19	91.73	91.83	91.68	91.78	91.78 (8.22)	886	8846
20	91.79	91.81B	91.73	91.78@.77	91.77 (8.23)	762	8901
21	91.80	91.85	91.80	91.84B@.85	91.85 (8.15)	677	9043
24	91.86	91.98	91.83	91.94	91.93 (8.07)	853	9148
25	91.90	91.93	91.89A	91.92	91.92 (8.08)	589	9307
26	91.89	91.95	91.86	91.95	91.96 (8.04)	834	9525
27	92.04	92.15	92.04	92.15	92.15 (7.85)	1604	10018
28	92.21	92.39	92.13	92.20@.19	92.19 (7.81)	2389	10467

IN MARCH

3	92.23@.24	92.34	92.22A	92.32	92.32 (7.68)	1374	10256
4	92.40	92.52	92.40	92.41@.40	92.41 (7.59)	2767	11066
5	92.36	92.39	92.23	92.24	92.24 (7.76)	1854	11214
6	92.47	92.49	92.33	92.40@.39	92.39 (7.61)	2721	11200
7	92.41	92.44	92.34	92.42	92.41 (7.59)	1813	11567
10	92.44	92.59	92.44	92.58@.57	92.57 (7.43)	1509	11692
11	92.62	92.64	92.57	92.58	92.58 (7.42)	1448	11573
12	92.64	92.64	92.54	92.55@.54	92.55 (7.45)	1469	11924
13	92.53	92.55	92.47	92.55	92.55 (7.45)	1109	12300
14	92.57	92.63	92.56	92.57@.56	92.56 (7.44)	1175	12189
17	92.65	92.66	92.53	92.54	92.53 (7.47)	1383	12337
18	92.48	92.56	92.47	92.53	92.53 (7.47)	1349	12895
19	92.54	92.58	92.51	92.55@.54	92.54 (7.46)	1086	13130
20	92.58	92.62	92.57	92.60@.61	92.60 (7.40)	1526	13119
21	92.62	92.69	92.61	92.62@.63	92.61 (7.39)	1482	13541
24	92.67	92.69	92.65	92.68@.69	92.69 (7.31)	1107	13206
25	92.69	92.71B	92.64	92.65	92.66 (7.34)	981	13143
26	92.67	92.71	92.67	92.71	92.70 (7.30)	1072	13288
27	92.79	92.90	92.79	92.87	92.87 (7.13)	2958	14233
28	Exchange Closed: Good Friday						
31	92.87	92.97	92.87	92.96	92.96 (7.04)	1067	14244

IN APRIL

1	93.04	93.13	92.96	92.97B@93.00	92.98 (7.02)	3914	14982
2	92.94	93.03	92.87	92.98@.99	93.00 (7.00)	3275	14856
3	92.99	93.08	92.94	92.95@.94	92.95 (7.05)	2432	15032
4	92.91	93.07	92.91	93.04@.03	93.03 (6.97)	3222	15278
7	93.03	93.10	93.03	93.06@.05	93.05 (6.95)	1996	14971
8	93.18	93.26	93.17	93.26@.25	93.26 (6.74)	3312	15351
9	93.34@.36	93.39	93.34	93.35@.34	93.34 (6.66)	2238	15197
10	93.30	93.38	93.28	93.36	93.35 (6.65)	1761	15628
11	93.39	93.41	93.29	93.30	93.30 (6.70)	2039	15303
14	93.34	93.43	93.34	93.43@.42	93.42 (6.58)	1788	15708
15	93.40	93.48	93.38	93.40	93.39 (6.61)	2309	15920
16	93.49	93.62	93.49	93.61	93.61 (6.39)	2563	16495
17	93.61	93.61	93.48	93.54	93.53 (6.47)	3662	16818
18	93.50	93.56	93.49	93.49	93.49 (6.51)	1953	16656

(Continued in Next Column)

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
21	93.45	93.46	93.40	93.41	93.40 (6.60)	1864	16933
22	93.41	93.46	93.23	93.24@.23	93.23 (6.77)	3064	17543
23	93.20	93.22	93.07	93.16@.15	93.15 (6.85)	4040	18040
24	93.18	93.20	92.95	92.96@.95	92.95 (7.05)	3436	18385
25	93.07	93.08	92.89	92.91@.89	92.90 (7.10)	3442	18514
28	92.93	93.11	92.93	93.11@.10	93.10 (6.90)	2059	18548
29	93.16	93.19	93.06	93.10	93.09 (6.91)	2875	19082
30	93.10	93.15	93.07	93.13@.14	93.13 (6.87)	1893	19219

IN MAY

1	93.12	93.12	93.02	93.06	93.06 (6.94)	1145	19609
2	93.05	93.08	92.97	93.05B	93.06 (6.94)	1616	19756
5	93.04	93.24	93.04	93.22@.24	93.24 (6.76)	1193	19897
6	93.20@.21	93.26	93.19A	93.22	93.22 (6.78)	2727	20051
7	93.20	93.23	93.13	93.23	93.22 (6.78)	1733	20174
8	93.25	93.31	93.25	93.31	93.31 (6.69)	1550	20355
9	93.20	93.20	93.08	93.11A@.10	93.10 (6.90)	3108	20848
12	93.01	93.04	92.96	93.00	92.98 (7.02)	2914	21420
13	92.90	93.09	92.88	93.07@.08	93.06 (6.94)	2976	21477
14	93.12	93.14	92.98	92.99@.98	92.98 (7.02)	1782	21831
15	93.00	93.00	92.79	92.83@.82	92.83 (7.17)	3736	21997
16	92.76	92.83	92.67	92.68	92.69 (7.31)	4539	22576
19	92.75	92.80	92.66	92.66	92.66 (7.34)	2356	22660
20	92.66	92.76	92.56	92.76	92.75 (7.25)	3747	22986
21	92.78	92.85	92.72	92.77@.78	92.77 (7.23)	4368	23213
22	92.81	92.85	92.77	92.78	92.78 (7.22)	2504	23063
23	92.80	92.85	92.80	92.85	92.84 (7.16)	1125	23091
26	Exchange Closed; Memorial Day						
27	92.93	92.97	92.90	92.96	92.95 (7.05)	1865	22860
28	92.96	92.98	92.81	92.82	92.83 (7.17)	2961	23735
29	92.82	92.82	92.68	92.70@.69	92.69 (7.31)	3401	24280
30	92.70	92.78	92.66	92.67	92.67 (7.33)	2775	24463

IN JUNE

2	92.69	92.71	92.47	92.47@.48	92.47 (7.53)	4461	25760
3	92.51	92.59	92.43	92.58@.59	92.58 (7.42)	5352	26336
4	92.63	92.67	92.39	92.46@.45	92.46 (7.54)	5500	26509
5	92.50	92.56	92.44	92.50	92.49 (7.51)	5025	26513
6	92.54	92.78	92.54	92.77@.78	92.77 (7.23)	3283	26792
9	92.78	92.81	92.58	92.60	92.60 (7.40)	3014	26977
10	92.62	92.65	92.55	92.64	92.63 (7.37)	6950	27873
11	92.65	92.67	92.57	92.66@.65	92.65 (7.35)	5785	28628
12	92.63@.62	92.79	92.60	92.72	92.72 (7.28)	4204	28388
13	92.78	93.01	92.78	93.00	93.00 (7.00)	4910	27663
16	93.00@92.99	93.10	92.96	93.04@.05	93.04 (6.96)	5082	26925
17	93.06	93.14	93.04	93.10@.11	93.10 (6.90)	6037	28361
18	93.15	93.22	93.09	93.13	93.13 (6.87)	3042	28686
19	93.10	93.10	93.02	93.02@.03	93.03 (6.97)	3955	29898
20	92.97	93.12	92.97	93.12@.11	93.11 (6.89)	4804	30168
23	93.08	93.16	93.08	93.15@.14	93.14 (6.86)	3264	30520
24	93.17	93.24	93.17	93.19@.20	93.19 (6.81)	5994	30438
25	93.26@.27	93.30	93.21	93.23	93.23 (6.77)	5771	30916
26	93.21@.20	93.28	93.18	93.26@.25	93.25 (6.75)	5846	31931
27	93.29@.30	93.35	93.27	93.31@.33	93.32 (6.68)	5641	32216
30	93.37	93.40	93.35	93.35	93.35 (6.65)	7398	34130

IN JULY

1	93.41	93.41	93.32	93.34@.33	93.34 (6.66)	5789	34815
2	93.33	93.37	93.28	93.35@.34	93.34 (6.66)	4543	34509
3	93.35	93.47	93.35	93.47@.46	93.46 (6.54)	7028	35844
4	Exchange Closed; Independence Day						
7	93.48@.49	93.49	93.43	93.44@.43	93.44 (6.56)	7396	35965
8	93.41@.40	93.42	93.28	93.30@.29	93.30 (6.70)	11100	36713
9	93.30	93.46	93.28	93.45@.44	93.44 (6.56)	8591	37003
10	93.44	93.48	93.38	93.40@.41	93.41 (6.59)	6967	37149
11	93.48@.45	93.50	93.42	93.47@.48	93.47 (6.53)	9210	38366
14	93.46	93.55	93.43	93.53@.55	93.53 (6.47)	5366	38013
15	93.56@.57	93.60	93.51	93.58@.59	93.58 (6.42)	7840	38527
16	93.58@.57	93.64	93.55	93.56@.57	93.57 (6.43)	7647	38702
17	93.56@.55	93.60	93.53	93.57@.58	93.57 (6.43)	6889	38438
18	93.55	93.63	93.54	93.63@.62	93.62 (6.38)	4669	38616
21	93.67	93.67	93.63	93.65@.66	93.65 (6.35)	3781	37887
22	93.62	93.64	93.53	93.57	93.57 (6.43)	11459	39847
23	93.52	93.53	93.41	93.42@.41	93.42 (6.58)	14686	41897
24	93.45@.44	93.47	93.33	93.35@.34	93.34 (6.66)	16822	44997
25	93.38	93.39	93.34	93.38@.37	93.37 (6.63)	5845	44997
28	93.33@.32	93.36	93.28	93.28@.29	93.29 (6.71)	10621	44924
29	93.33@.32	93.41	93.31	93.40@.41	93.40 (6.60)	17642	47650
30	93.42	93.47	93.39	93.46@.47	93.46 (6.54)	14003	47190
31	93.50@.51	93.59	93.48	93.59@.58	93.58 (6.42)	19687	49482

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	93.62@.65	93.65	93.50	93.54@.53	93.54 (6.46)	20788	52486
4	93.51@.52	93.59	93.50	93.59	93.59 (6.41)	12529	51408
5	93.52	93.56	93.48	93.50@.49	93.50 (6.50)	18624	53749
6	93.51	93.53	93.46	93.48@.49	93.49 (6.51)	19804	55575
7	93.47	93.56	93.45	93.56@.55	93.55 (6.45)	22090	58828
8	93.57	93.63	93.57	93.62@.61	93.61 (6.39)	18576	59348
11	93.65@.66	93.69	93.64	93.66@.67	93.66 (6.34)	20813	61512
12	93.75@.74	93.76	93.69	93.73@.72	93.72 (6.28)	23425	61470
13	93.74@.76	93.86	93.71	93.85@.86	93.85 (6.15)	39385	65209
14	93.81@.80	93.85	93.78	93.81@.80	93.81 (6.19)	32520	68243
15	93.82@.84	93.87	93.80	93.81@.82	93.81 (6.19)	22111	67159
18	93.81@.80	93.85	93.77	93.84@.85	93.84 (6.16)	15439	67770
19	93.86@.87	93.97	93.86	93.94@.95	93.94 (6.06)	31520	68827
20	93.98@.97	94.02	93.96	93.99@94.00	93.99 (6.01)	29546	72393
21	94.06@.07	94.11	94.03	94.07@.08	94.07 (5.93)	26204	75036
22	94.05@.04	94.05	93.99	94.00@.02	94.01 (5.99)	26683	73837
25	94.01@.00	94.11	94.00	94.10@.11	94.10 (5.90)	16506	73741
26	94.14@.15	94.20	94.13	94.18@.19	94.18 (5.82)	22309	76496
27	94.18@.17	94.18	94.12	94.13@.14	94.14 (5.86)	22327	78714
28	94.13@.12	94.26	94.10	94.23@.22	94.22 (5.78)	35675	79919
29	94.23	94.39	94.22	94.36@.37	94.36 (5.64)	35339	82672

IN SEPTEMBER

1	Exchange Closed; Labor Day						
2	94.37@.36	94.41	94.27	94.29@.27	94.28 (5.72)	37435	86053
3	94.22@.21	94.23	94.11	94.17@.16	94.17 (5.83)	68461	92474
4	94.23@.24	94.27	94.14	94.19@.18	94.18 (5.82)	56155	94058
5	94.17@.16	94.18	94.01	94.06@.05	94.06 (5.94)	66669	98005
8	93.95@.93	94.03	93.93	93.96@.97	93.97 (6.03)	49135	99204
9	94.02@.03	94.07	94.00	94.02@.01	94.01 (5.99)	36705	96345
10	94.03@.04	94.07	94.01	94.05@.04	94.04 (5.96)	31325	98772
11	93.96@.94	93.96	93.83	93.83@.84	93.84 (6.16)	54581	100510
12	93.83	94.00	93.82	93.86@.85	93.85 (6.15)	77790	105107
15	93.93@.92	93.97	93.91	93.93	93.93 (6.07)	35863	107325
16	93.91@.88	93.97	93.86	93.92@.93	93.93 (6.07)	42433	109403
17	93.90@.89	93.96	93.89	93.93	93.93 (6.07)	29379	109198
18	93.96@.95	94.01	93.75	93.75@.76	93.76 (6.24)	70989	111722
19	93.79@.80	93.80	93.71	93.75@.76	93.76 (6.24)	48949	112436
22	93.79@.80	93.86	93.79	93.85@.86	93.85 (6.15)	24421	112378
23	93.88	93.94	93.84	93.86@.87	93.86 (6.14)	41274	113366
24	93.88@.87	94.02	93.85	94.01@.02	94.01 (5.99)	48361	113499
25	94.01@.00	94.07	93.94	93.99@.98	93.99 (6.01)	52206	116508
26	93.96@.94	94.03	93.88	94.01@.02	94.01 (5.99)	41190	112571
29	93.86@.87	93.94	93.86	93.92@.91	93.92 (6.08)	35547	113928
30	93.93@.94	94.02	93.88	94.02@.01	94.01 (5.99)	46442	115954

IN OCTOBER

1	94.06@.05	94.10	94.01	94.04@.03	94.03 (5.97)	46064	115314
2	94.02@.03	94.04	93.98	93.99@94.00	94.00 (6.00)	27311	116462
3	94.01@.00	94.21	93.99	94.20@.21	94.20 (5.80)	58053	117668
6	94.24@.23	94.25	94.21	94.23@.24	94.23 (5.77)	32503	116749
7	94.24@.25	94.28	94.19	94.28@.26	94.27 (5.73)	33090	112087
8	94.24@.23	94.32	94.20	94.24@.23	94.24 (5.76)	45443	114147
9	94.23	94.27	94.20	94.25@.26	94.25 (5.75)	29572	118371
10	94.26@.25	94.26	94.16	94.17@.18	94.18 (5.82)	32032	115634
13	94.14@.13	94.16	94.13	94.15	94.15 (5.85)	6490	114494
14	94.16@.15	94.18	94.06	94.06@.07	94.07 (5.93)	31618	111971
15	94.07@.06	94.11	94.03	94.10@.11	94.10 (5.90)	42648	111352
16	94.11@.12	94.12	94.04	94.05@.04	94.05 (5.95)	34419	112936
17	94.01@.02	94.05	93.92	93.95@.94	93.95 (6.05)	51828	110875
20	93.91@.90	93.91	93.86	93.87@.88	93.88 (6.12)	38136	109435
21	93.92	93.96	93.90	93.92@.93	93.92 (6.08)	26959	104328
22	93.93	94.01	93.86	93.99@94.00	93.99 (6.01)	43148	101869
23	94.02@.01	94.06	93.97	94.04@.05	94.04 (5.96)	41058	102638
24	94.04	94.04	93.98	94.00@93.98	93.99 (6.01)	16832	102419
27	93.97@.96	94.05	93.95	94.03@.04	94.03 (5.97)	16714	102171
28	94.04@.03	94.07	94.02	94.02@.03	94.03 (5.97)	28856	104242
29	93.99@94.00	94.08	93.99	94.06@.05	94.05 (5.95)	32676	101907
30	94.20@.19	94.22	94.11	94.14@.15	94.14 (5.86)	60185	98225
31	94.19@.18	94.19	94.08	94.10@.11	94.11 (5.89)	40986	100286

IN NOVEMBER

3	94.12@.13	94.17	94.12	94.12@.13	94.12 (5.88)	24906	96803
4	94.10@.09	94.12	94.07	94.10@.09	94.10 (5.90)	25754	97322
5	94.07@.06	94.11	94.05	94.07@.06	94.07 (5.93)	23486	96244
6	94.06@.05	94.06	94.01	94.02@.01	94.02 (5.98)	24254	94792
7	93.96@.97	93.98	93.89	93.91@.92	93.92 (6.08)	44520	94270
10	93.88@.87	93.89	93.82	93.88@.86	93.87 (6.13)	32531	92081
11	93.90@.91	93.91	93.87	93.89@.88	93.88 (6.12)	7440	90230
12	93.90	93.93	93.87	93.91@.92	93.91 (6.09)	21600	89563
13	93.93@.94	93.95	93.91	93.91@.92	93.91 (6.09)	18768	86674
14	93.93	93.98	93.88	93.98@.97	93.97 (6.03)	21376	84516

(Continued in Next Column)

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
17	93.96@.97	94.00	93.95	93.99@.98	93.98 (6.02)	16606	83346
18	93.97@.96	93.98	93.94	93.95	93.95 (6.05)	16839	81002
19	93.94	94.08	93.91	94.08@.07	94.07 (5.93)	21919	77392
20	94.04@.05	94.07	94.01	94.05@.04	94.05 (5.95)	19976	73693
21	94.02@.03	94.09	94.01	94.05@.04	94.05 (5.95)	20153	70224
24	94.05@.06	94.07	94.05	94.06@.07	94.06 (5.94)	12383	68153
25	94.05	94.10	94.01	94.03@.01	94.02 (5.98)	17507	63302
26	94.02@.03	94.04	94.00	94.02@.03	94.02 (5.98)	10267	60802
27	Exchange Closed; Thanksgiving Day						
28	93.97@.98	93.99	93.97	93.97	93.97 (6.03)	6007	58889

IN DECEMBER

1	93.93@.92	93.93	93.90	93.90@.91	93.91 (6.09)	9390	55665
2	93.90@.91	93.95	93.88	93.94@.95	93.94 (6.06)	7386	53019
3	93.95	93.96	93.92	93.93@.92	93.93 (6.07)	9752	50678
4	93.94@.95	93.98	93.93	93.96@.97	93.96 (6.04)	8752	47981
5	93.97@.98	94.00	93.90	93.90	93.90 (6.10)	10923	45413
8	93.92	93.92	93.87	93.89@.90	93.90 (6.10)	6009	43579
9	93.90	93.91	93.88	93.89	93.89 (6.11)	5193	41260
10	93.88	93.90	93.87	93.89	93.89 (6.11)	5047	39204
11	93.88@.89	93.89	93.83	93.84@.83	93.84 (6.16)	6533	36532
12	93.83	93.85	93.81	93.81@.82	93.82 (6.18)	9097	34041
15	93.75	93.76	93.75	93.75	93.75 (6.25)	5867	31502
16	....	....	....	....	....	399	....
17	....	....	....	....	....	25	....
18	....	....	....	....	....	....	....
23	....	....	....	....	....	7	....
24	....	....	....	....	93.74 (6.26)	....	....

MARCH 1987 FUTURES CONTRACT

IN JANUARY 1986

1	Exchange Closed; New Year's Day						
2	91.37	91.38	91.33A	91.35	91.33 (8.67)	89	4115
3	91.29	91.31	91.27	91.31	91.30 (8.70)	318	3983
6	91.31	91.31	91.28	91.28	91.29 (8.71)	141	4054
7	91.34	91.45	91.34	91.45	91.44 (8.56)	301	4022
8	91.40	91.48B	91.22A	91.33	91.22 (8.78)	274	3978
9	91.18	91.18	91.08	91.11A	91.12 (8.88)	649	3784
10	91.08	91.09	91.01A	91.02	91.01 (8.99)	252	3830
13	90.85	90.92	90.83A	90.89	90.83 (9.17)	435	3911
14	90.89	90.96	90.89	90.95A	90.95 (9.05)	472	3920
15	91.00	91.10B	90.99A	91.08@.06A	91.07 (8.93)	239	3952
16	91.20	91.21	91.02	91.05	91.06 (8.94)	585	4195
17	91.06	91.11B	91.02	91.02	91.03 (8.97)	266	4291
20	90.90	90.95	90.90	90.94	90.95 (9.05)	125	4374
21	91.01	91.04	90.97	91.02	91.02 (8.98)	333	4466
22	91.05	91.07	91.00	91.00	90.98 (9.02)	356	4405
23	91.04	91.11B	90.99	91.11B	91.10 (8.90)	416	4385
24	91.07	91.20B	91.02A	91.20B	91.16 (8.84)	409	4487
27	91.20	91.26B	91.19A	91.24	91.26 (8.74)	117	4481
28	91.35	91.35	91.26	91.34	91.35 (8.65)	309	4545
29	91.39	91.46	91.28A	91.28A	91.28 (8.72)	214	4589
30	91.24	91.40	91.24	91.36	91.30 (8.70)	242	4692
31	91.35	91.39B	91.27A	91.33	91.36 (8.64)	90	4740

IN FEBRUARY

3	91.37	91.42	91.36	91.42	91.42 (8.58)	51	4753
4	91.54	91.54	91.41	91.44	91.45 (8.55)	329	4840
5	91.47	91.54B	91.40	91.40	91.41 (8.59)	345	4809
6	91.42	91.42	91.32	91.33A	91.33 (8.67)	363	4807
7	91.29	91.29	91.17	91.25	91.26 (8.74)	403	4723
10	91.30	91.34	91.29	91.33	91.33 (8.67)	109	4842
11	91.40	91.41	91.36A	91.37	91.37 (8.63)	253	4721
12	91.36	91.38	91.33	91.37	91.36 (8.64)	147	4748
13	91.41	91.41	91.36	91.39A	91.39 (8.61)	219	4837
14	91.47	91.53	91.47	91.51	91.52 (8.48)	354	4817
17	Exchange Closed; President's Day						
18	91.58	91.61	91.55A	91.58	91.59 (8.41)	116	4831
19	91.48	91.61	91.46A	91.58	91.56 (8.44)	225	4968
20	91.52	91.55	91.50	91.55	91.55 (8.45)	371	5041
21	91.60	91.62	91.56	91.62	91.63 (8.37)	401	5254
24	91.61	91.77	91.61	91.73	91.71 (8.29)	305	5288
25	91.70	91.70	91.66	91.69B	91.70 (8.30)	249	5385
26	91.67	91.74	91.65	91.74	91.75 (8.25)	292	5435
27	91.83	91.93	91.83	91.93	91.93 (8.07)	614	5720
28	91.99	92.15	91.91A	91.98B	91.97 (8.03)	1211	5711

IN MARCH

3	92.04	92.13	92.00A	92.11B	92.11 (7.89)	730	5914
4	92.27	92.32B	92.20A	92.20A	92.20 (7.80)	1061	5832
5	92.14	92.19	92.03	92.05	92.03 (7.97)	652	5897
6	92.27	92.30	92.15	92.17	92.17 (7.83)	1141	5851

(Continued in Next Column)

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
MARCH 1987 FUTURES CONTRACT

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
7	92.20	92.21	92.15	92.20	92.20 (7.80)	752	5974
10	92.25	92.40	92.25	92.38A	92.37 (7.63)	854	5977
11	92.43	92.46	92.38	92.39	92.39 (7.61)	524	5908
12	92.44	92.45	92.34	92.35@.34	92.35 (7.65)	505	5941
13	92.33	92.36	92.27	92.35@.36	92.36 (7.64)	664	6284
14	92.43	92.43	92.39	92.39	92.37 (7.63)	381	6510
17	92.48	92.48	92.34	92.34	92.35 (7.65)	507	6629
18	92.30	92.38B	92.29	92.35	92.35 (7.65)	325	6629
19	92.37	92.39	92.34	92.37	92.37 (7.63)	921	6704
20	92.41	92.43	92.40	92.42@.43	92.42 (7.58)	772	7091
21	92.44	92.50	92.43	92.44	92.43 (7.57)	607	7195
24	92.49	92.52	92.47	92.51	92.51 (7.49)	368	7221
25	92.53	92.53	92.46	92.48	92.48 (7.52)	551	7241
26	92.49	92.53	92.49	92.53	92.52 (7.48)	509	7242
27	92.63	92.73	92.61	92.70@.69	92.69 (7.31)	1578	7757
28	Exchange Closed; Good Friday						
31	92.71	92.81	92.71	92.81	92.80 (7.20)	457	7799

IN APRIL

1	92.88	92.97	92.79A	92.81	92.81 (7.19)	1542	8215
2	92.77	92.85	92.72A	92.82@.83	92.83 (7.17)	1190	8542
3	92.84	92.88	92.76	92.76@.78	92.78 (7.22)	591	8617
4	92.76	92.89	92.74	92.87@.86	92.86 (7.14)	1130	8881
7	92.85	92.92	92.85	92.88	92.88 (7.12)	1010	8595
8	93.02	93.07	92.99	93.07	93.08 (6.92)	1639	8781
9	93.15	93.21	93.15	93.15	93.15 (6.85)	859	8768
10	93.11	93.20	93.08	93.18	93.17 (6.83)	1135	9000
11	93.20	93.22	93.10	93.13	93.12 (6.88)	877	8957
14	93.16	93.24B	93.16	93.24B	93.24 (6.76)	407	8782
15	93.22	93.29B	93.20	93.20	93.20 (6.80)	755	9003
16	93.32	93.42	93.32	93.41	93.41 (6.59)	878	9260
17	93.41	93.41	93.26	93.33	93.32 (6.68)	1273	9243
18	93.28	93.33	93.24	93.26	93.26 (6.74)	920	9275
21	93.24	93.24	93.17	93.17	93.17 (6.83)	650	9522
22	93.19	93.24	93.02	93.02	93.02 (6.98)	502	9625
23	92.96	93.00	92.85	92.93A	92.93 (7.07)	1920	10176
24	92.97	92.97	92.74	92.74	92.73 (7.27)	1191	10626
25	92.84	92.85	92.67	92.67	92.67 (7.33)	1169	11077
28	92.72	92.90	92.72	92.88@.90	92.88 (7.12)	1074	11190
29	92.97	92.97	92.85	92.86	92.86 (7.14)	1138	11313
30	92.87	92.93	92.84	92.89@.90	92.90 (7.10)	1109	11445

IN MAY

1	92.88	92.89	92.78	92.83@.82	92.83 (7.17)	1006	11929
2	92.82	92.86	92.75	92.85	92.84 (7.16)	437	12027
5	92.88	93.01	92.87	93.00@.01	93.02 (6.98)	382	12015
6	93.00	93.04	92.96A	92.98A	92.98 (7.02)	1274	12729
7	92.97	92.98	92.90	92.98	92.97 (7.03)	934	12936
8	92.99	93.06	92.99	93.06@.05	93.06 (6.94)	843	13383
9	92.94	92.96	92.85	92.85	92.85 (7.15)	1031	13550
12	92.79	92.81	92.73	92.77	92.76 (7.24)	1455	13791
13	92.70	92.88	92.67	92.85	92.84 (7.16)	1375	13946
14	92.90	92.92	92.75	92.78@.77	92.76 (7.24)	1342	14058
15	92.75	92.78B	92.60	92.63@.62	92.62 (7.38)	1858	14085
16	92.56	92.60	92.45	92.45	92.46 (7.54)	2247	14215
19	92.55	92.57	92.42	92.42	92.42 (7.58)	1035	14094
20	92.41	92.50	92.32	92.50	92.49 (7.51)	1740	14312
21	92.55	92.61	92.48	92.52	92.52 (7.48)	1280	14260
22	92.55	92.61	92.54	92.54	92.54 (7.46)	851	14174
23	92.56	92.61	92.56	92.60B	92.59 (7.41)	735	13984
26	Exchange Closed; Memorial Day						
27	92.68	92.72	92.66	92.71	92.71 (7.29)	856	13937
28	92.74	92.74	92.56	92.56	92.58 (7.42)	1249	13946
29	92.57	92.57	92.44	92.46	92.45 (7.55)	1036	14018
30	92.46	92.53	92.41	92.41	92.41 (7.59)	653	14183

IN JUNE

2	92.45	92.45	92.20	92.21	92.20 (7.80)	1733	15029
3	92.24	92.34	92.19	92.32@.34	92.32 (7.68)	2080	15427
4	92.40	92.42	92.15	92.20	92.20 (7.80)	2422	16017
5	92.24	92.35	92.19	92.23@.24	92.23 (7.77)	1980	16471
6	92.26@.29	92.52	92.28	92.52	92.52 (7.48)	1245	16784
9	92.53	92.56	92.35	92.37	92.36 (7.64)	590	17007
10	92.37	92.40	92.30	92.39	92.38 (7.62)	2619	17765
11	92.40	92.45	92.35	92.42	92.42 (7.58)	2026	17852
12	92.39	92.56	92.38	92.50@.49	92.49 (7.51)	1388	17791
13	92.57	92.78	92.56	92.75	92.76 (7.24)	2051	17174
16	92.76	92.85	92.73A	92.77	92.77 (7.23)	1635	17172
17	92.79	92.88	92.79	92.85@.86	92.85 (7.15)	1835	17435
18	92.90	92.96B	92.85	92.88@.89	92.89 (7.11)	554	17383
19	92.86	92.86	92.78	92.80	92.80 (7.20)	1185	17858
20	92.76	92.90	92.75	92.89@.88	92.88 (7.12)	1967	18374
23	92.86	92.92	92.86	92.91	92.91 (7.09)	1021	18416

(Continued in Next Column)

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
MARCH 1987 FUTURES CONTRACT
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
24	92.96	93.01	92.96	92.97	92.96 (7.04)	1550	18505
25	93.04	93.10	93.01	93.02@.01	93.01 (6.99)	1732	19098
26	92.99	93.06	92.99	93.04@.05	93.04 (6.96)	1270	19107
27	93.10@.11	93.15	93.06	93.12	93.11 (6.89)	2033	19117
30	93.18	93.20	93.14	93.14@.15	93.14 (6.86)	1205	19114
				IN JULY			
1	93.20	93.21	93.13	93.14	93.14 (6.86)	1301	19285
2	93.13	93.17	93.08	93.14@.15	93.14 (6.86)	1474	19212
3	93.15	93.26	93.15	93.26@.25	93.25 (6.75)	2059	19118
4	Exchange Closed: Independence Day						
7	93.27	93.29	93.23	93.24	93.24 (6.76)	1388	19293
8	93.23@.22	93.23	93.08	93.10@.08	93.09 (6.91)	1924	19136
9	93.09	93.26	93.08	93.25	93.24 (6.76)	1667	19000
10	93.24	93.28	93.18	93.22	93.21 (6.79)	914	19000
11	93.26	93.30	93.23	93.28	93.27 (6.73)	1939	19393
14	93.26	93.35	93.25	93.35	93.34 (6.66)	1278	19348
15	93.38	93.43	93.33	93.39@.40	93.39 (6.61)	1445	19100
16	93.39	93.46	93.37	93.40@.38	93.40 (6.60)	1377	19107
17	93.38	93.43	93.36	93.41A	93.40 (6.60)	1668	18685
18	93.39	93.46	93.38	93.46	93.45 (6.55)	804	18576
21	93.50	93.50	93.47	93.49@.50	93.49 (6.51)	1091	18714
22	93.46	93.50	93.38	93.43@.44	93.43 (6.57)	2356	19202
23	93.38	93.38	93.27	93.28@.27	93.28 (6.72)	2982	19678
24	93.32	93.33	93.19	93.19@.20	93.20 (6.80)	4352	20437
25	93.24	93.25	93.21	93.24@.23	93.23 (6.77)	1260	20625
28	93.20	93.23	93.15	93.15	93.16 (6.84)	1513	20541
29	93.20	93.30	93.19	93.29@.30	93.29 (6.71)	2397	21079
30	93.30	93.37	93.29	93.36	93.36 (6.64)	2500	21254
31	93.42	93.49	93.38	93.48	93.48 (6.52)	2632	21236
				IN AUGUST			
1	93.51	93.54	93.41	93.42	93.44 (6.56)	1644	21527
4	93.43	93.51	93.41	93.50@.51	93.50 (6.50)	1552	21296
5	93.43	93.45	93.39	93.40	93.40 (6.60)	2027	21434
6	93.42	93.43	93.36	93.37	93.38 (6.62)	2006	21140
7	93.37	93.46	93.33	93.46@.45	93.45 (6.55)	3440	21670
8	93.47	93.52	93.47	93.50@.51	93.50 (6.50)	2804	22305
11	93.57@.58	93.59	93.55	93.58@.59	93.57 (6.43)	3363	22116
12	93.65	93.66	93.60	93.64@.65	93.64 (6.36)	2034	22311
13	93.66	93.77	93.64	93.76@.77	93.76 (6.24)	2918	22458
14	93.71	93.75	93.69	93.70	93.71 (6.29)	2520	22147
15	93.74	93.77	93.72	93.73@.74	93.72 (6.28)	2713	22620
18	93.72	93.75	93.68	93.75@.74	93.74 (6.26)	1114	22908
19	93.76	93.87	93.76	93.87@.86	93.85 (6.15)	2920	23504
20	93.86	93.93	93.88	93.90@.91	93.90 (6.10)	2793	23545
21	93.96	94.02	93.95	94.00@.01	93.99 (6.01)	3419	24275
22	93.97	93.98	93.91	93.93@.94	93.94 (6.06)	2896	24751
25	93.94	94.04	93.94	94.04@.03	94.03 (5.97)	1806	24703
26	94.08	94.15	94.07	94.15@.13	94.13 (5.87)	2780	25225
27	94.12	94.12	94.06	94.06@.07	94.07 (5.93)	2923	25917
28	94.07	94.18	94.04	94.14@.15	94.14 (5.86)	3723	26416
29	94.15	94.29	94.15	94.28@.27	94.27 (5.73)	4858	27393
				IN SEPTEMBER			
1	Exchange Closed: Labor Day						
2	94.29	94.32	94.18	94.20@.18	94.19 (5.81)	3491	27922
3	94.13	94.14	94.01	94.06@.07	94.07 (5.93)	4637	28709
4	94.15	94.18	94.05	94.09	94.09 (5.91)	3831	28758
5	94.09	94.09	93.90	93.93@.92	93.93 (6.07)	5422	29863
8	93.79	93.87	93.78	93.80@.81	93.81 (6.19)	5314	30220
9	93.85	93.91	93.85	93.85@.86	93.85 (6.15)	4086	31075
10	93.87	93.93	93.87	93.88	93.89 (6.11)	4018	31944
11	93.77	93.79	93.67	93.69@.68	93.69 (6.31)	5700	31978
12	93.68	93.88	93.66	93.72@.71	93.71 (6.29)	7309	33274
15	93.78	93.85	93.78	93.80	93.80 (6.20)	4585	33528
16	93.78@.76	93.80	93.71	93.78@.79	93.79 (6.21)	5863	34538
17	93.75	93.82	93.75	93.78	93.78 (6.22)	4437	34852
18	93.80@.81	93.88	93.60	93.61@.60	93.61 (6.39)	8763	37064
19	93.62@.63	93.65	93.56	93.62	93.62 (6.38)	6665	38258
22	93.66	93.72	93.66	93.71	93.71 (6.29)	2925	37826
23	93.75@.76	93.80	93.71	93.72@.73	93.72 (6.28)	3849	37444
24	93.74	93.89	93.73	93.89	93.89 (6.11)	5532	37137
25	93.94	93.98	93.84	93.89	93.89 (6.11)	6197	36598
26	93.85	93.93	93.78	93.91@.90	93.90 (6.10)	5529	36693
29	93.75	93.83	93.75	93.81@.80	93.81 (6.19)	4322	37069
30	93.81@.82	93.89	93.77	93.89@.88	93.89 (6.11)	5019	37324
				IN OCTOBER			
1	93.95	93.99	93.89	93.90@.91	93.90 (6.10)	6949	38535
2	93.90	93.91	93.86	93.88@.87	93.88 (6.12)	3835	38891
3	93.88	94.11	93.88	94.10@.11	94.10 (5.90)	10174	39282

(Continued in Next Column)

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
MARCH 1987 FUTURES CONTRACT
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
6	94.14	94.16	94.10	94.13	94.13 (5.87)	5267	40134
7	94.15	94.17	94.10	94.17@.16	94.17 (5.83)	3388	40256
8	94.13	94.22	94.10	94.13@.14	94.14 (5.86)	5125	40486
9	94.14@.13	94.16	94.10	94.15@.16	94.15 (5.85)	4608	40825
10	94.16	94.16	94.08	94.08	94.08 (5.92)	4427	41455
13	94.04	94.06	94.04	94.06	94.06 (5.94)	652	41143
14	94.06	94.09	93.97	93.97@.98	93.98 (6.02)	5199	41016
15	93.97	94.00	93.93	93.99@94.00	93.99 (6.01)	6022	41272
16	94.01	94.02	93.93	93.94@.93	93.94 (6.06)	3947	41515
17	93.92	93.95	93.81	93.83@.84	93.84 (6.16)	5298	42097
20	93.81@.80	93.82	93.76	93.79@.80	93.80 (6.20)	4145	42633
21	93.84	93.88	93.83	93.85	93.85 (6.15)	3663	42464
22	93.86	93.95	93.79	93.94	93.94 (6.06)	9320	43412
23	93.96	94.00	93.92	93.98@.97	93.97 (6.03)	9269	45125
24	93.98@.99	93.99	93.91	93.92@.91	93.91 (6.09)	3308	45685
27	93.88@.87	93.98	93.87	93.97	93.97 (6.03)	4364	46314
28	93.97	94.02	93.96	93.98@.99	93.98 (6.02)	8163	47354
29	93.94	94.05	93.94	94.02@.03	94.02 (5.98)	8613	49042
30	94.19@.20	94.20	94.10	94.13@.11	94.12 (5.88)	20974	51689
31	94.17	94.17	94.04	94.10@.09	94.10 (5.90)	10993	52790
				IN NOVEMBER			
3	94.09@.10	94.17	94.09	94.12@.11	94.11 (5.89)	9029	53231
4	94.09	94.11	94.06	94.07@.08	94.08 (5.92)	8768	54020
5	94.06	94.11	94.05	94.05@.06	94.06 (5.94)	9046	54206
6	94.05	94.06	94.01	94.01@.02	94.02 (5.98)	10188	55693
7	93.97@.98	93.99	93.89	93.92@.91	93.92 (6.08)	17409	58369
10	93.87	93.89	93.83	93.87@.88	93.88 (6.12)	15978	59904
11	93.91@.92	93.92	93.88	93.90@.89	93.89 (6.11)	3523	60900
12	93.91	93.95	93.89	93.93@.94	93.93 (6.07)	11487	60086
13	93.96@.95	93.98	93.93	93.95@.96	93.95 (6.05)	14923	61096
14	93.96@.97	94.01	93.92	94.01@93.99	94.00 (6.00)	14654	61615
17	94.01	94.05	93.99	94.04@.03	94.03 (5.97)	16176	62328
18	94.01@.02	94.04	93.97	93.97@.98	93.98 (6.02)	22175	63532
19	93.97@.98	94.13	93.96	94.12@.13	94.12 (5.88)	30492	65331
20	94.11@.10	94.14	94.06	94.10@.09	94.10 (5.90)	36831	70289
21	94.08	94.15	94.08	94.11@.12	94.11 (5.89)	27605	72646
24	94.14@.13	94.15	94.12	94.12@.13	94.12 (5.88)	22231	76880
25	94.13	94.18	94.07	94.09@.07	94.08 (5.92)	38661	84031
26	94.09@.08	94.11	94.06	94.11@.10	94.10 (5.90)	25829	86302
27	Exchange Closed: Thanksgiving Day						
28	94.09@.08	94.09	94.06	94.07@.06	94.07 (5.93)	8088	86053
				IN DECEMBER			
1	94.04@.03	94.04	93.99	94.02@.01	94.02 (5.98)	20629	86411
2	94.01	94.09	93.98	94.09@.08	94.08 (5.92)	28109	86633
3	94.11@.10	94.13	94.08	94.09@.08	94.08 (5.92)	29247	87166
4	94.11@.10	94.17	94.10	94.14@.15	94.14 (5.86)	31205	88790
5	94.16@.17	94.20	94.01	94.01@.02	94.02 (5.98)	63087	92474
8	94.03@.04	94.05	93.97	94.04@.03	94.03 (5.97)	40545	95234
9	94.04@.03	94.06	94.02	94.02@.03	94.03 (5.97)	26882	95897
10	94.02@.01	94.04	94.00	94.03@.02	94.03 (5.97)	16915	97539
11	94.03@.04	94.04	93.93	93.93@.95	93.94 (6.06)	30680	101734
12	93.96@.95	93.99	93.91	93.94@.93	93.94 (6.06)	37871	103351
15	93.90@.89	93.91	93.86	93.90@.89	93.90 (6.10)	32718	105592
16	93.92@.91	93.95	93.89	93.91@.90	93.90 (6.10)	24943	107134
17	93.92@.93	93.94	93.91	93.93@.94	93.93 (6.07)	17324	105863
18	93.97	93.98	93.93	93.94@.95	93.94 (6.06)	20758	106945
19	93.94	93.96	93.93	93.94@.95	93.94 (6.06)	10673	104305
22	93.90@.92	93.93	93.89	93.92@.93	93.93 (6.07)	12969	104589
23	93.95@.96	93.96	93.92	93.95@.94	93.94 (6.06)	14623	104779
24	93.96@.95	93.97	93.95	93.97@.96	93.96 (6.04)	4084	105429
25	Exchange Closed: Christmas						
26	93.97	93.98	93.96	93.97@.98	93.97 (6.03)	1692	105242
29	93.97@.96	93.97	93.89	93.89@.90	93.90 (6.10)	13460	106745
30	93.90@.89	93.90	93.85	93.86@.85	93.86 (6.14)	18161	107895
31	93.87	93.94	93.86	93.88@.90	93.89 (6.11)	15814	109365

JUNE 1987 FUTURES CONTRACT
IN JANUARY 1986

1	Exchange Closed: New Year's Day						
2	91.10	91.12	91.07A	91.08	91.06 (8.94)	78	2913
3	91.03	91.05	91.00A	91.04	91.04 (8.96)	195	2899
6	91.05	91.05	91.03	91.03	91.03 (8.97)	63	2904
7	91.10	91.19	91.10	91.15	91.18 (8.82)	288	2902
8	91.15	91.21B	90.97	90.97	90.97 (9.03)	138	2875
9	90.94	90.94	90.86	90.86	90.88 (9.12)	401	2835
10	90.87	90.87	90.78A	90.81	90.77 (9.23)	240	2853
13	90.65	90.69	90.59	90.59	90.58 (9.42)	291	2871
14	90.66	90.72	90.65A	90.72	90.72 (9.28)	182	2856
15	90.77	90.86	90.77	90.85@.83A	90.83 (9.17)	129	2918
16	90.95	90.99B	90.76A	90.80B	90.81 (9.19)	300	3109
17	90.81	90.86B	90.77A	90.77A	90.77 (9.23)	189	3217

(Continued in Next Column)

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
JUNE 1987 FUTURES CONTRACT

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
20	90.70	90.70	90.65A	90.70	90.69 (9.31)	29	3247
21	90.74	90.77	90.70	90.77	90.76 (9.24)	263	3399
22	90.78	90.80	90.75	90.76	90.72 (9.28)	218	3458
23	90.76	90.84B	90.74	90.84B	90.85 (9.15)	248	3579
24	90.84	90.95	90.81A	90.95	90.92 (9.08)	220	3672
27	90.95	91.01	90.95	90.99	91.01 (8.99)	138	3737
28	91.07	91.12B	91.02	91.12B	91.12 (8.88)	145	3822
29	91.18	91.24B	91.06	91.06	91.05 (8.95)	44	3821
30	91.01	91.18B	91.01	91.06	91.06 (8.94)	136	3787
31	91.13	91.15B	91.04A	91.14	91.12 (8.88)	113	3829

IN FEBRUARY

3	91.13	91.18B	91.12	91.12	91.18 (8.82)	52	3890
4	91.28	91.31B	91.17A	91.25	91.21 (8.79)	186	4024
5	91.28	91.30B	91.16	91.17A@.16	91.17 (8.83)	236	4156
6	91.18	91.18	91.07A	91.09A	91.09 (8.91)	149	4146
7	90.96	91.05	90.94A	91.04B@.05	91.03 (8.97)	90	4189
10	91.08	91.11B	91.05	91.10	91.10 (8.90)	229	4193
11	91.17	91.19B	91.13A	91.18	91.14 (8.86)	239	4259
12	91.15	91.15	91.10	91.10	91.13 (8.87)	135	4352
13	91.13	91.19B	91.12	91.16A	91.16 (8.84)	326	4420
14	91.29	91.32	91.24	91.32	91.29 (8.71)	303	4506
17	Exchange Closed: President's Day						
18	91.38	91.39	91.32A	91.37	91.37 (8.63)	123	4493
19	91.27	91.41	91.25A	91.36	91.35 (8.65)	152	4473
20	91.34	91.34	91.29	91.32	91.34 (8.66)	228	4518
21	91.39	91.41	91.33	91.40B	91.42 (8.58)	410	4538
24	91.39	91.55	91.39	91.52	91.50 (8.50)	281	4598
25	91.48	91.50	91.46A	91.48B	91.49 (8.51)	154	4651
26	91.46	91.54	91.43	91.54	91.55 (8.45)	172	4679
27	91.64	91.73B	91.64	91.71	91.71 (8.29)	484	4678
28	91.89	91.94B	91.71	91.75B	91.75 (8.25)	371	4865

IN MARCH

3	91.80	91.92	91.80	91.89	91.89 (8.11)	441	4861
4	92.06	92.11	92.00A	92.01@.00A	91.98 (8.02)	410	5042
5	91.95	91.98	91.81A	91.84	91.82 (8.18)	522	5160
6	92.08	92.10	91.94A	91.98	91.96 (8.04)	596	5217
7	92.00	92.02	91.94	92.01A	92.00 (8.00)	417	5246
10	92.05	92.21	92.05	92.20	92.19 (7.81)	618	5504
11	92.25	92.29	92.20	92.24	92.21 (7.79)	465	5354
12	92.27	92.27	92.17	92.17	92.17 (7.83)	236	5398
13	92.13	92.18	92.10A	92.18	92.18 (7.82)	422	5329
14	92.24	92.26	92.22	92.22	92.20 (7.80)	64	5336
17	92.31	92.31	92.17	92.17	92.18 (7.82)	500	5155
18	92.14	92.22	92.13	92.18	92.19 (7.81)	103	5142
19	92.20	92.24	92.19	92.21	92.21 (7.79)	314	5127
20	92.25	92.28	92.25	92.27	92.26 (7.74)	313	5096
21	92.28	92.34	92.27	92.28B	92.27 (7.73)	404	5190
24	92.32	92.15	92.32	92.34	92.35 (7.65)	161	5270
25	92.36	92.37B	92.30	92.31	92.32 (7.68)	127	5236
26	92.34	92.40	92.34	92.39@.40	92.38 (7.62)	165	5188
27	92.48	92.59	92.46A	92.54	92.54 (7.46)	663	5310
28	Exchange Closed: Good Friday						
31	92.56	92.66	92.56	92.66	92.65 (7.35)	190	5363

IN APRIL

1	92.75	92.82	92.64	92.64	92.66 (7.34)	567	5589
2	92.60	92.69	92.57	92.67	92.67 (7.33)	528	5859
3	92.68	92.71	92.61A	92.61A	92.62 (7.38)	418	5703
4	92.60	92.72	92.59	92.38	92.69 (7.31)	478	5969
7	92.69	92.74	92.69	92.71	92.71 (7.29)	423	5867
8	92.84	92.88	92.82	92.88	92.89 (7.11)	900	6155
9	92.98	93.01	92.95A	92.96	92.96 (7.04)	261	6215
10	92.90	92.99	92.89	92.99	92.98 (7.02)	416	6268
11	93.02	93.03	92.92	92.92	92.93 (7.07)	281	6424
14	92.99	93.05B	92.98	93.05B	93.05 (6.95)	213	6431
15	93.09	93.10B	93.00	93.00	93.00 (7.00)	302	6564
16	93.12	93.20	93.10A	93.19	93.19 (6.81)	338	6597
17	93.18	93.18	93.05	93.08	93.10 (6.90)	911	7153
18	93.06	93.09	93.00	93.00	93.02 (6.98)	348	7265
21	93.00	93.00	92.94	92.94A	92.93 (7.07)	221	7300
22	92.97	92.98B	92.78A	92.78A	92.79 (7.21)	349	7383
23	92.75	92.76	92.60	92.70A	92.69 (7.31)	747	7759
24	92.72	92.72	92.50	92.50	92.49 (7.51)	611	7849
25	92.60	92.60	92.44	92.45	92.43 (7.57)	374	7821
28	92.49	92.66	92.49	92.61	92.64 (7.36)	487	7779
29	92.75	92.75	92.61	92.62	92.62 (7.38)	886	7759
30	92.65	92.69	92.59	92.65A	92.65 (7.35)	306	7842

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
JUNE 1987 FUTURES CONTRACT

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	92.63	92.63	92.52	92.57	92.58 (7.42)	496	8014
2	92.61	92.62B	92.49	92.59	92.60 (7.40)	544	8118
5	92.65	92.81B	92.64	92.76@.81B	92.78 (7.22)	318	8164
6	92.73	92.77	92.70A	92.73	92.72 (7.28)	404	8082
7	92.64	92.71B	92.64	92.70@.71B	92.70 (7.30)	141	8087
8	92.71	92.78B	92.70	92.78B	92.78 (7.22)	294	8132
9	92.65	92.69	92.57A	92.58	92.57 (7.43)	704	8185
12	92.52	92.55	92.46A	92.53	92.50 (7.50)	321	8279
13	92.45	92.64	92.43	92.59B	92.58 (7.42)	596	8442
14	92.65	92.65	92.48	92.50	92.49 (7.51)	505	8370
15	92.48	92.50B	92.33A	92.34	92.34 (7.66)	381	8504
16	92.31	92.32B	92.16	92.17	92.18 (7.82)	710	8538
19	92.25	92.29	92.12	92.14	92.13 (7.87)	446	8616
20	92.11	92.18	92.00	92.17B@.18	92.18 (7.82)	969	8916
21	92.25	92.29	92.17	92.23	92.21 (7.79)	590	8646
22	92.24	92.31	92.24	92.25	92.25 (7.75)	265	8684
23	92.27	92.31	92.27	92.30B	92.30 (7.70)	532	8691
26	Exchange Closed: Memorial Day						
27	92.40	92.43B	92.37	92.40	92.42 (7.58)	212	8645
28	92.45	92.45	92.25	92.26	92.28 (7.72)	796	8953
29	92.24	92.27	92.14	92.16	92.15 (7.85)	344	8999
30	92.13	92.22B	92.11A	92.20	92.10 (7.90)	129	8953

IN JUNE

2	92.13	92.13	91.86A	91.87	91.87 (8.13)	341	9115
3	91.92	91.98B	91.85	91.97	91.99 (8.01)	492	9202
4	92.09	92.09	91.82	92.88B	91.87 (8.13)	583	9330
5	91.88	92.02B	91.87A	91.94	91.90 (8.10)	377	9237
6	92.00	92.23	92.00	92.23	92.21 (7.79)	506	9358
9	92.24	92.24	92.05	92.05	92.05 (7.95)	254	9376
10	92.07	92.09	91.97A	92.06A	92.06 (7.94)	1690	10166
11	92.08	92.13	92.05	92.12@.11	92.12 (7.88)	1557	9981
12	92.20	92.26	92.08A	92.19@.18	92.18 (7.82)	528	10075
13	92.25	92.45	92.25	92.43@.44	92.44 (7.56)	1121	10334
16	92.46	92.52	92.42	92.43B	92.44 (7.56)	657	10249
17	92.52	92.55	92.48	92.54	92.54 (7.46)	686	10244
18	92.59	92.64B	92.54	92.58	92.59 (7.41)	453	10175
19	92.55	92.55	92.47	92.49	92.49 (7.51)	458	10251
20	92.48	92.60	92.46A	92.55	92.57 (7.43)	483	10261
23	92.58	92.61	92.55	92.60	92.60 (7.40)	766	10345
24	92.64	92.71	92.64	92.66	92.66 (7.34)	718	10295
25	92.76	92.81	92.70A	92.72@.71	92.71 (7.29)	895	10367
26	92.70	92.77	92.69	92.75	92.74 (7.26)	1052	10296
27	92.82	92.86	92.76	92.81	92.81 (7.19)	900	10194
30	92.87	92.90	92.84	92.85@.84	92.84 (7.16)	352	10436

IN JULY

1	92.90	92.93	92.84	92.85	92.85 (7.15)	561	10295
2	92.84	92.89B	92.80	92.85	92.86 (7.14)	590	10178
3	92.93	92.99	92.92	92.99	92.98 (7.02)	674	10478
4	Exchange Closed: Independence Day						
7	93.00	93.00	92.97	92.97@.98	92.98 (7.02)	624	10667
8	92.92	92.92	92.81	92.81	92.82 (7.18)	387	10787
9	92.83	92.99	92.82	92.99B	92.98 (7.02)	585	10608
10	92.98	93.01	92.91	92.93	92.94 (7.06)	439	10584
11	92.97	93.03B	92.95	93.02	93.01 (6.99)	1265	10705
14	93.00	93.08	92.98	93.08	93.08 (6.92)	532	10750
15	93.13	93.17	93.08	93.14	93.14 (6.86)	940	10938
16	93.14	93.21	93.13	93.18@.17	93.17 (6.83)	539	10922
17	93.15	93.19	93.13	93.18	93.16 (6.84)	586	11011
18	93.15	93.21	93.14	93.18	93.21 (6.79)	596	11167
21	93.26	93.26	93.23	93.25	93.25 (6.75)	352	11291
22	93.19	93.28	93.15	93.23	93.20 (6.80)	1031	11533
23	93.09	93.11B	93.05	93.05	93.05 (6.95)	742	11803
24	93.08	93.10	92.98	92.98	92.98 (7.02)	1051	12106
25	93.02	93.04	93.01	93.02	93.01 (6.99)	502	12038
28	92.99	93.04	92.94	92.94	92.95 (7.05)	978	12205
29	93.02	93.10B	93.02	93.10B	93.10 (6.90)	901	12407
30	93.11	93.17	93.10	93.17	93.17 (6.83)	1153	12298
31	93.22	93.28	93.18	93.28	93.28 (6.72)	1250	12264

IN AUGUST

1	93.33	93.34	93.21	93.23	93.24 (6.76)	739	12456
4	93.23	93.33	93.21	93.32	93.31 (6.69)	533	12470
5	93.28	93.28	93.20	93.21	93.21 (6.79)	724	12258
6	93.23	93.24	93.17	93.18A	93.18 (6.82)	849	12241
7	93.17	93.25	93.13	93.25	93.24 (6.76)	1321	12408
8	93.27	93.31	93.27	93.29	93.28 (6.72)	506	12642
11	93.35	93.37	93.35	93.37	93.35 (6.65)	941	12930
12	93.44	93.45	93.39	93.44	93.43 (6.57)	806	13204
13	93.45	93.55	93.44	93.55	93.54 (6.46)	1378	13192
14	93.49	93.53	93.47	93.49@.50B	93.50 (6.50)	1002	13351
15	93.54	93.57	93.52	93.54	93.52 (6.48)	932	13333

(Continued in Next Column)

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
JUNE 1987 FUTURES CONTRACT
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
18..	93.52	93.54	93.49	93.54	93.54 (6.46)	421	13510
19..	93.57	93.68	93.57	93.67@.68	93.66 (6.34)	1436	13783
20..	93.69	93.75	93.69	93.71	93.70 (6.30)	1672	14054
21..	93.76	93.83	93.76	93.81@.82	93.80 (6.20)	2203	14406
22..	93.78	93.79	93.74	93.75	93.75 (6.25)	1377	14355
25..	93.76	93.85	93.76	93.85	93.85 (6.15)	747	14351
26..	93.92	93.98	93.90	93.97@.96	93.96 (6.04)	1887	14929
27..	93.95	93.95	93.89	93.89	93.89 (6.11)	1431	15318
28..	93.88	94.02	93.87	93.96	93.96 (6.04)	1837	15138
29..	93.98	94.10	93.98	94.09	94.08 (5.92)	2304	15651

IN SEPTEMBER

1..	Exchange Closed; Labor Day						
2..	94.07	94.13	93.99	94.00	93.99 (6.01)	2005	15757
3..	93.93	93.93	93.81	93.87@.86	93.86 (6.14)	3462	15887
4..	93.95	93.99	93.86	93.90	93.90 (6.10)	1720	16436
5..	93.89	93.89	93.70	93.71	93.71 (6.29)	3522	17303
8..	93.56	93.64	93.56	93.58	93.57 (6.43)	2228	17736
9..	93.62	93.67	93.61	93.61	93.61 (6.39)	1647	18441
10..	93.66	93.69	93.64	93.65	93.65 (6.35)	1464	18769
11..	93.55	93.55	93.45	93.46	93.46 (6.54)	1225	19348
12..	93.44	93.68	93.44	93.50@.49	93.49 (6.51)	1865	20055
15..	93.59	93.64	93.57	93.58	93.57 (6.43)	2157	20311
16..	93.55	93.57	93.49A	93.56	93.56 (6.44)	1394	20585
17..	93.52	93.60	93.52	93.55	93.55 (6.45)	1880	20993
18..	93.59	93.66	93.38	93.39@.38	93.39 (6.61)	3115	22237
19..	93.42	93.44	93.35	93.39	93.39 (6.61)	2194	23033
22..	93.42	93.49	93.42	93.48	93.48 (6.52)	908	23424
23..	93.53	93.57	93.48	93.49	93.48 (6.52)	901	23644
24..	93.50	93.65	93.49	93.65	93.64 (6.36)	1396	23661
25..	93.67	93.75	93.59	93.67@.66	93.65 (6.35)	1835	23740
26..	93.62	93.70	93.55	93.68	93.67 (6.33)	1489	24010
29..	93.53	93.60	93.53	93.57A	93.58 (6.42)	1043	23901
30..	93.60	93.66	93.56A	93.66	93.66 (6.34)	1032	24110

IN OCTOBER

1..	93.74	93.77	93.67	93.68	93.68 (6.32)	1436	24372
2..	93.67	93.68	93.64	93.66@.65	93.65 (6.35)	1066	24676
3..	93.65	93.88	93.65	93.88	93.87 (6.13)	2641	23890
6..	93.91@.92	93.93	93.89	93.91	93.90 (6.10)	1093	24366
7..	93.92	93.95	93.89	93.94	93.94 (6.06)	1027	24463
8..	93.90	93.99	93.89	93.91A	93.90 (6.10)	1173	24307
9..	93.89	93.94	93.88	93.92@.94	93.92 (6.08)	583	24418
10..	93.93	93.93	93.86	93.86	93.86 (6.14)	833	24672
13..	93.82	93.83	93.82	93.83	93.84 (6.16)	126	24675
14..	93.84	93.87	93.77	93.77	93.77 (6.23)	1175	25019
15..	93.78	93.80	93.72	93.78@.79	93.78 (6.22)	2591	25264
16..	93.79	93.81	93.72	93.72	93.72 (6.28)	1984	25715
17..	93.70	93.74	93.61	93.64@.65	93.64 (6.36)	1645	26461
20..	93.61	93.62	93.58	93.60	93.60 (6.40)	1488	26936
21..	93.64	93.69	93.64	93.65	93.65 (6.35)	818	27045
22..	93.67	93.76	93.61	93.75@.76	93.75 (6.25)	2031	27229
23..	93.78	93.83	93.74	93.78	93.78 (6.22)	1635	27489
24..	93.76	93.77	93.71	93.71@.72	93.71 (6.29)	987	27720
27..	93.69	93.79	93.68	93.77	93.77 (6.23)	1318	27707
28..	93.78	93.84	93.76	93.80@.79	93.80 (6.20)	1845	27789
29..	93.76	93.85	93.76	93.84	93.83 (6.17)	1653	27909
30..	94.00	94.02	93.91	93.94@.93	93.93 (6.07)	3368	27923
31..	94.00	94.00	93.87	93.91@.90	93.91 (6.09)	2131	28654

IN NOVEMBER

3..	93.92	93.99	93.92	93.94	93.93 (6.07)	2382	28720
4..	93.92	93.94	93.90	93.92	93.92 (6.08)	1468	28884
5..	93.91	93.94	93.89	93.90	93.90 (6.10)	1168	28882
6..	93.91	93.91	93.84	93.84@.85	93.85 (6.15)	1675	29133
7..	93.82	93.84	93.75	93.78	93.78 (6.22)	2887	29742
10..	93.74	93.76	93.71	93.75	93.75 (6.25)	1926	29925
11..	93.78	93.80	93.77	93.77	93.77 (6.23)	563	29917
12..	93.78	93.82	93.78	93.82	93.81 (6.19)	2242	29987
13..	93.87	93.89	93.85	93.85@.86	93.86 (6.14)	3208	30803
14..	93.87	93.91	93.83	93.90	93.90 (6.10)	2188	30611
17..	93.92	93.94	93.90	93.93@.94	93.93 (6.07)	2014	31045
18..	93.91	93.92	93.87	93.88@.87	93.87 (6.13)	2856	31651
19..	93.87	94.02	93.86A	94.02@.01	94.01 (5.99)	2192	31561
20..	94.01	94.02	93.96	93.99@94.00	94.00 (6.00)	2365	31812
21..	94.00	94.05	93.98	94.02@.01	94.01 (5.99)	3588	31846
24..	94.05	94.05	94.02	94.03A	94.02 (5.98)	2524	33443
25..	94.03	94.08	93.99	94.00@93.99	93.99 (6.01)	3912	33931
26..	94.00	94.03	93.98	94.02	94.02 (5.98)	3565	34896
27..	Exchange Closed; Thanksgiving Day						
28..	94.01	94.02	94.00	94.00	94.01 (5.99)	1408	34965

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
JUNE 1987 FUTURES CONTRACT
IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	93.98	93.98	93.94	93.97@.98	93.98 (6.02)	2893	34949
2..	93.96	94.05	93.95	94.04@.05	94.04 (5.96)	3179	35317
3..	94.07	94.09	94.03	94.03@.05	94.04 (5.96)	4889	35314
4..	94.07	94.12	94.06	94.09@.10	94.09 (5.91)	3982	35748
5..	94.14	94.15	93.99	94.00@93.99	93.99 (6.01)	8206	36656
8..	94.01	94.02	93.96	94.00	94.00 (6.00)	5258	36543
9..	94.01	94.04	94.00	94.00@.01	94.00 (6.00)	3762	37219
10..	93.99	94.02	93.98	94.01@.02	94.01 (5.99)	2691	37673
11..	94.02	94.02	93.92	93.94@.92	93.93 (6.07)	4702	36879
12..	93.94@.95	93.97	93.92	93.93@.94	93.94 (6.06)	6022	37711
15..	93.91	93.93	93.89	93.92@.91	93.92 (6.08)	5148	37615
16..	93.93	93.96	93.90	93.90@.91	93.91 (6.09)	4841	37942
17..	93.93	93.97	93.92	93.96@.97	93.96 (6.04)	3415	38322
18..	94.00	94.01	93.96	93.97@.96	93.96 (6.04)	4222	38613
19..	93.96	93.98	93.96	93.98@.97	93.97 (6.03)	2522	38903
22..	93.92	93.96	93.89	93.95@.96	93.96 (6.04)	3654	38962
23..	93.97	93.99	93.94	93.97@.98	93.97 (6.03)	2315	39129
24..	93.98	93.99	93.98	93.99	93.99 (6.01)	567	39054
25..	Exchange Closed; Christmas						
26..	93.98	93.99	93.97	93.99	93.99 (6.01)	187	39055
29..	93.98	93.98	93.90	93.91@.90	93.91 (6.09)	2931	39621
30..	93.90	93.90	93.84	93.85	93.85 (6.15)	4823	40153
31..	93.87	93.93	93.85	93.86	93.86 (6.14)	4290	41408

SEPTEMBER 1987 FUTURES CONTRACT
IN JANUARY 1986

1..	Exchange Closed; New Year's Day						
2..	90.86	90.88	90.84	90.84	90.81 (9.19)	62	3609
3..	90.79	90.80	90.75A	90.80B	90.79 (9.21)	165	3517
6..	90.80	90.80	90.78	90.78	90.78 (9.22)	33	3449
7..	90.86	90.94	90.86	90.94B	90.93 (9.07)	104	3447
8..	90.85	90.95B	90.75A	90.77	90.74 (9.26)	73	3447
9..	90.72	90.73	90.65A	90.68	90.66 (9.34)	353	3463
10..	90.61	90.64	90.57A	90.58	90.55 (9.45)	393	3196
13..	90.43	90.46	90.36	90.44	90.35 (9.65)	736	3254
14..	90.43	90.54	90.43	90.53@.54	90.51 (9.49)	262	3384
15..	90.55	90.65	90.55	90.60A	90.61 (9.39)	181	3374
16..	90.75	90.75	90.54	90.59@.60	90.58 (9.42)	465	3643
17..	90.58	90.63	90.54	90.54	90.53 (9.47)	250	3655
20..	90.47	90.48	90.42A	90.48	90.45 (9.55)	46	3650
21..	90.51	90.54	90.45	90.52	90.52 (9.48)	220	3713
22..	90.54	90.57	90.51A	90.53	90.48 (9.52)	195	3783
23..	90.59	90.62	90.52	90.62	90.62 (9.38)	253	3917
24..	90.60	90.74	90.59A	90.74	90.70 (9.30)	327	3980
27..	90.75	90.79B	90.75	90.76B	90.79 (9.21)	17	3976
28..	90.86	90.93	90.82	90.91B@.93	90.91 (9.09)	364	4102
29..	90.97	91.03B	90.85A	90.85A	90.84 (9.16)	109	4077
30..	90.79	90.97	90.79	90.85	90.84 (9.16)	293	4098
31..	90.91	90.95	90.83A	90.95	90.90 (9.10)	153	4060

IN FEBRUARY

3..	90.92	90.95B	90.90A	90.92	90.96 (9.04)	29	4094
4..	91.09	91.09	90.95A	91.00B	90.99 (9.01)	317	4164
5..	91.05@.06	91.08B	90.94	90.95A@.94	90.95 (9.05)	28	4169
6..	90.96	90.96	90.86A	90.87A	90.87 (9.13)	130	4194
7..	90.79	90.82B	90.73A	90.82B	90.82 (9.18)	31	4196
10..	90.89	90.91B	90.86A	90.90	90.89 (9.11)	221	4217
11..	90.98	91.02	90.93	90.93	90.93 (9.07)	594	4270
12..	90.96	90.96	90.90	90.90	90.92 (9.08)	106	4273
13..	90.97	90.99B	90.92	90.94	90.95 (9.05)	350	4201
14..	91.08	91.09B	91.04	91.04	91.08 (8.92)	175	4215
17..	Exchange Closed; President's Day						
18..	91.19	91.19	91.11A	91.17B	91.17 (8.83)	72	4215
19..	91.05	91.24	91.05	91.16	91.16 (8.84)	212	4285
20..	91.16	91.19	91.10A	91.13	91.14 (8.86)	928	4657
21..	91.20	91.20	91.13	91.20B	91.22 (8.78)	242	4797
24..	91.22	91.36	91.20A	91.36	91.30 (8.70)	194	4790
25..	91.29	91.29	91.27	91.27	91.29 (8.71)	65	4768
26..	91.25	91.35B	91.23	91.35B	91.36 (8.64)	148	4795
27..	91.48	91.53	91.45	91.52@.51	91.51 (8.49)	800	5071
28..	91.66	91.73B	91.49	91.55B	91.55 (8.45)	540	5191

IN MARCH

3..	91.60	91.73	91.59A	91.70	91.70 (8.30)	375	5410
4..	91.87	91.94	91.74	91.78@.74	91.79 (8.21)	573	5573
5..	91.75	91.80	91.62A	91.64A	91.63 (8.37)	507	5816
6..	91.90	91.90	91.76A	91.80	91.77 (8.23)	319	5707
7..	91.80	91.83	91.74	91.83	91.82 (8.18)	321	5652
10..	91.94	92.04	91.94	92.02A	92.02 (7.98)	413	5775
11..	92.10	92.12	92.04	92.07	92.04 (7.96)	279	5953
12..	92.10	92.10	92.00	92.00	92.00 (8.00)	554	6026
13..	91.94	92.01	91.94	92.01	92.01 (7.99)	275	6002
14..	92.07	92.09	92.05	92.05	92.04 (7.96)	131	5975

(Continued in Next Column)

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
SEPTEMBER 1987 FUTURES CONTRACT

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
17	92.05	92.15B	92.03	92.03	92.02 (7.98)	305	5852
18	91.99	92.06	91.99	92.03	92.03 (7.97)	148	5809
19	92.06	92.10B	92.04	92.05A	92.06 (7.94)	365	6017
20	92.11	92.14	92.11	92.11	92.11 (7.89)	99	6055
21	92.15	92.19	92.13	92.13	92.12 (7.88)	95	6092
24	92.17	92.21B	92.17	92.19	92.20 (7.80)	121	6123
25	92.21	92.22	92.17A	92.17A	92.17 (7.83)	98	6169
26	92.21	92.26	92.21	92.24@.25	92.24 (7.76)	204	6192
27	92.37	92.45B	92.33	92.38	92.39 (7.61)	728	6581
28	Exchange Closed; Good Friday						
31	92.42	92.50B	92.41A	92.49	92.50 (7.50)	67	6586

IN APRIL

1	92.61	92.66	92.48A	92.50	92.51 (7.49)	485	6785
2	92.46	92.53	92.41	92.52@.53	92.52 (7.48)	803	6950
3	92.54	92.55	92.44A	92.44A	92.47 (7.53)	537	6961
4	92.45	92.55	92.45	92.53B	92.53 (7.47)	563	6988
7	92.53	92.58	92.53	92.54	92.55 (7.45)	428	6965
8	92.69	92.70	92.66	92.69	92.71 (7.29)	753	7157
9	92.82	92.83	92.76A	92.78A	92.78 (7.22)	207	7133
10	92.72	92.82	92.72	92.81	92.80 (7.20)	544	7349
11	92.85	92.85	92.74	92.74A	92.75 (7.25)	389	7524
14	92.82	92.87B	92.80	92.87B	92.87 (7.13)	102	7381
15	92.88	92.92	92.81	92.85	92.81 (7.19)	249	7335
16	92.90	92.99	92.90	92.97	92.97 (7.03)	265	7318
17	92.98	92.98	92.83	92.88	92.88 (7.12)	804	7326
18	92.84	92.88	92.77	92.78	92.79 (7.21)	516	7367
21	92.77	92.78	92.70	92.70A	92.70 (7.30)	318	7287
22	92.71	92.75B	92.56A	92.56A	92.57 (7.43)	319	7476
23	92.51	92.51	92.36A	92.46A	92.46 (7.54)	431	7577
24	92.48	92.48	92.27	92.34	92.26 (7.74)	346	7612
25	92.36	92.36	92.19A	92.19A	92.19 (7.81)	251	7604
28	92.29	92.42	92.29	92.41	92.41 (7.59)	527	7647
29	92.52	92.52	92.36A	92.43	92.39 (7.61)	519	7788
30	92.42	92.45B	92.37	92.44	92.42 (7.58)	49	7799

IN MAY

1	92.40	92.40	92.29A	92.33	92.35 (7.65)	130	7842
2	92.38	92.38	92.26A	92.33A	92.37 (7.63)	145	7828
5	92.41	92.48	92.41	92.48	92.55 (7.45)	195	7764
6	92.49	92.53	92.47	92.47	92.48 (7.52)	270	7819
7	92.40	92.44B	92.39	92.44B	92.45 (7.55)	132	7803
8	92.46	92.53	92.43	92.53B	92.53 (7.47)	863	7438
9	92.39	92.42	92.32	92.32	92.32 (7.68)	390	7344
12	92.22	92.31B	92.21A	92.26	92.26 (7.74)	259	7333
13	92.29	92.38B	92.20A	92.34B	92.34 (7.66)	245	7288
14	92.40	92.40	92.22A	92.31	92.24 (7.76)	435	7212
15	92.23	92.23	92.06A	92.07	92.09 (7.91)	379	7188
16	92.04	92.06	91.91	91.91	91.92 (8.08)	371	7147
19	91.97	92.02B	91.86	91.86	91.86 (8.14)	289	7167
20	91.77	91.89	91.71	91.89	91.89 (8.11)	739	7175
21	91.95	91.98	91.86A	91.89	91.91 (8.09)	538	6785
22	91.94	92.02	91.94	91.96	91.97 (8.03)	312	6626
23	91.98	92.02	91.96	92.02B	92.02 (7.98)	180	6507
26	Exchange Closed; Memorial Day						
27	92.13	92.15B	92.09	92.12B	92.14 (7.86)	152	6429
28	92.10	92.15B	91.97A	92.04	92.00 (8.00)	82	6439
29	91.99	91.99	91.85A	91.86	91.87 (8.13)	271	6428
30	91.87	91.92	91.82A	91.89	91.81 (8.19)	63	6443

IN JUNE

2	91.82	91.84B	91.52	91.53	91.55 (8.45)	749	6276
3	91.58	91.66B	91.51	91.62	91.68 (8.32)	652	6181
4	91.77	91.77	91.51A	91.56	91.56 (8.44)	381	6000
5	91.59	91.72	91.55A	91.62	91.59 (8.41)	582	5933
6	91.67	91.89B	91.67	91.89B	91.90 (8.10)	359	5910
9	91.90	91.92B	91.75A	91.76	91.74 (8.26)	232	5966
10	91.68	91.76B	91.64	91.74	91.74 (8.26)	272	5951
11	91.76	91.81B	91.74	91.74	91.81 (8.19)	249	5919
12	91.88	91.93	91.77A	91.85	91.86 (8.14)	270	5986
13	91.93	92.12B	91.93	92.11	92.12 (7.88)	370	6003
16	92.15	92.20	92.10	92.10	92.11 (7.89)	414	6039
17	92.19	92.23	92.16A	92.20	92.23 (7.77)	634	5918
18	92.28	92.33B	92.22	92.29@.28A	92.29 (7.71)	385	5931
19	92.26	92.26	92.15	92.18	92.18 (7.82)	289	5982
20	92.17	92.28	92.16A	92.24A	92.26 (7.74)	343	5935
23	92.24	92.31	92.24	92.29A	92.29 (7.71)	208	5989
24	92.35	92.39B	92.33	92.35	92.34 (7.66)	404	6067
25	92.44	92.50	92.39A	92.40A	92.40 (7.60)	607	6287
26	92.39	92.44	92.38	92.42	92.42 (7.58)	501	6182
27	92.53	92.55	92.43	92.51B@.52	92.49 (7.51)	491	6327
30	92.56	92.59	92.53	92.53	92.52 (7.48)	146	6353

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
SEPTEMBER 1987 FUTURES CONTRACT

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	92.58	92.61	92.53	92.55	92.55 (7.45)	467	6509
2	92.55	92.59B	92.51	92.55	92.56 (7.44)	423	6518
3	92.65	92.68	92.63	92.68	92.69 (7.31)	395	6630
4	Exchange Closed; Independence Day						
7	92.71	92.71	92.68A	92.69	92.70 (7.30)	501	6890
8	92.69	92.69	92.51	92.51@.52B	92.53 (7.47)	650	6977
9	92.52	92.70	92.52	92.69	92.69 (7.31)	201	6784
10	92.72	92.72	92.62	92.64	92.64 (7.36)	178	6792
11	92.65	92.73	92.64	92.72	92.72 (7.28)	726	6757
14	92.71	92.80	92.70	92.79@.80	92.79 (7.21)	209	6788
15	92.83	92.89B	92.80	92.85	92.85 (7.15)	482	6945
16	92.84	92.92	92.83	92.90@.89	92.89 (7.11)	335	6973
17	92.88	92.90	92.85	92.90@.87	92.88 (7.12)	389	7117
18	92.86	92.92	92.86	92.92	92.93 (7.07)	267	7129
21	92.98	92.98	92.95	92.96	92.97 (7.03)	57	7195
22	92.93	93.01	92.87	92.95	92.93 (7.07)	498	7226
23	92.88	92.88	92.78	92.78	92.78 (7.22)	432	7388
24	92.81	92.83	92.72	92.73	92.72 (7.28)	563	7635
25	92.76	92.77	92.76	92.77	92.76 (7.24)	311	7764
28	92.73	92.79	92.69	92.69	92.70 (7.30)	232	7804
29	92.78	92.85B	92.77A	92.85B	92.86 (7.14)	394	7852
30	92.88	92.92	92.85	92.92	92.92 (7.08)	754	7749
31	92.94	93.02	92.93	93.02	93.02 (6.98)	374	7703

IN AUGUST

1	93.05	93.07B	92.95	92.96	92.98 (7.02)	647	7824
4	92.96	93.07B	92.96	93.06	93.06 (6.94)	207	7857
5	93.01	93.02	92.95A	92.99	92.96 (7.04)	398	7870
6	92.97	92.99	92.91	92.92	92.93 (7.07)	504	7901
7	92.90	92.98	92.86	92.98	92.96 (7.02)	641	7896
8	93.00	93.04	93.00	93.02	93.01 (6.99)	57	7945
11	93.06	93.08	93.06	93.08	93.08 (6.92)	449	7968
12	93.16	93.17	93.11	93.17	93.16 (6.84)	243	7979
13	93.19	93.26	93.17	93.25@.26	93.26 (6.74)	559	8068
14	93.19	93.24	93.18A	93.22	93.23 (6.77)	360	8063
15	93.28	93.29	93.25	93.27	93.25 (6.75)	497	8065
18	93.23	93.26B	93.22	93.25	93.26 (6.74)	96	8036
19	93.33	93.41	93.33	93.40B@.41	93.39 (6.61)	685	8290
20	93.42	93.47	93.42	93.44	93.43 (6.57)	567	8450
21	93.49	93.59	93.49	93.56@.54	93.54 (6.46)	941	8824
22	93.54	93.54	93.47	93.49@.50	93.49 (6.51)	722	8943
25	93.50	93.58B	93.50	93.56	93.59 (6.41)	291	8929
26	93.65	93.71	93.63	93.71	93.70 (6.30)	855	9052
27	93.71	93.71	93.62	93.62	93.62 (6.38)	1360	9421
28	93.63	93.76	93.60A	93.69@.68	93.69 (6.31)	654	9399
29	93.73	93.81	93.73	93.81	93.79 (6.21)	784	9572

IN SEPTEMBER

1	Exchange Closed; Labor Day						
2	93.80	93.82	93.69	93.69@.70	93.69 (6.31)	1298	10166
3	93.61	93.61	93.51	93.54	93.56 (6.44)	1505	10508
4	93.63	93.68B	93.56	93.61	93.61 (6.39)	909	10618
5	93.60	93.60	93.40	93.41	93.40 (6.60)	1340	10831
8	93.29	93.33	93.23	93.23	93.23 (6.77)	1569	11321
9	93.31	93.33	93.27	93.28	93.28 (6.72)	1471	11980
10	93.34	93.35	93.31	93.33	93.32 (6.68)	1187	12073
11	93.23	93.24	93.14	93.14@.15	93.14 (6.86)	710	12135
12	93.13	93.35	93.13	93.16@.15	93.17 (6.83)	1008	12292
15	93.29	93.32	93.24	93.26	93.25 (6.75)	681	12369
16	93.17	93.24	93.16A	93.23	93.24 (6.76)	573	12526
17	93.21	93.28	93.20A	93.22@.23	93.22 (6.78)	2386	13735
18	93.28	93.35	93.06	93.06@.07	93.06 (6.94)	3420	15193
19	93.10	93.11	93.02A	93.05	93.06 (6.94)	2132	15913
22	93.11	93.16	93.11	93.16	93.15 (6.85)	704	16289
23	93.19	93.23	93.13	93.14	93.14 (6.86)	844	16651
24	93.17	93.30	93.15	93.29@.30	93.29 (6.71)	754	16918
25	93.31	93.39	93.23	93.30B	93.29 (6.71)	1056	17059
26	93.26	93.35	93.20	93.34	93.32 (6.68)	400	17051
29	93.18	93.25	93.17	93.24	93.23 (6.77)	1007	17088
30	93.24	93.31B	93.21A	93.30	93.31 (6.69)	373	17082

IN OCTOBER

1	93.40	93.41	93.32	93.34	93.34 (6.66)	911	17093
2	93.33	93.33	93.31	93.31	93.31 (6.69)	528	17043
3	93.32	93.54	93.32	93.54	93.54 (6.46)	1346	16888
6	93.57	93.59	93.56	93.58	93.57 (6.43)	502	16854
7	93.57	93.61	93.56	93.61	93.61 (6.39)	567	16967
8	93.56	93.66B	93.56	93.57	93.57 (6.43)	464	17082
9	93.56	93.60	93.55	93.60	93.59 (6.41)	244	17073
10	93.55	93.57	93.54	93.55A	93.54 (6.46)	399	16944
13	93.50	93.51	93.50	93.51	93.52 (6.48)	38	16943
14	93.53	93.54	93.47A	93.48	93.46 (6.54)	421	16936
15	93.46	93.48	93.41	93.46	93.46 (6.54)	577	16932

(Continued in Next Column)

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
SEPTEMBER 1987 FUTURES CONTRACT
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
16..	93.48	93.48	93.40	93.40	93.41 (6.59)	597	17063
17..	93.43	93.43	93.30	93.32	93.33 (6.67)	1439	17730
20..	93.26	93.30	93.26	93.30	93.30 (6.70)	672	17769
21..	93.34	93.38	93.34	93.35	93.35 (6.65)	456	17868
22..	93.37	93.45	93.31	93.45	93.45 (6.55)	1091	18045
23..	93.50	93.52B	93.45A	93.47	93.47 (6.53)	1059	18444
24..	93.47	93.47	93.40	93.41@.40	93.40 (6.60)	479	18548
27..	93.38	93.48	93.37	93.47	93.47 (6.53)	560	18671
28..	93.48	93.54	93.45	93.49	93.50 (6.50)	1277	18957
29..	93.46	93.55	93.46	93.53	93.53 (6.47)	819	19092
30..	93.69	93.72	93.60	93.63	93.63 (6.37)	1811	19002
31..	93.68	93.68	93.58	93.60@.61B	93.61 (6.39)	740	18905
				IN NOVEMBER			
3..	93.63	93.69	93.63	93.64	93.64 (6.36)	860	18909
4..	93.62	93.66	93.61	93.63	93.64 (6.36)	652	18930
5..	93.63	93.66	93.61	93.63	93.63 (6.37)	406	18966
6..	93.63	93.63	93.57	93.57	93.58 (6.42)	956	19265
7..	93.54	93.56	93.49	93.52@.53	93.52 (6.48)	1664	19406
10..	93.47	93.51	93.46	93.51	93.51 (6.49)	1049	19431
11..	93.55	93.55	93.52	93.54@.53	93.53 (6.47)	327	19497
12..	93.54	93.59	93.54	93.57	93.57 (6.43)	1497	19463
13..	93.61	93.65	93.61	93.62	93.62 (6.38)	1368	19632
14..	93.63	93.67	93.60	93.66	93.66 (6.34)	764	19254
17..	93.66	93.71	93.66	93.71	93.70 (6.30)	1925	19761
18..	93.69	93.69	93.63	93.64	93.64 (6.36)	1939	20246
19..	93.63	93.77	93.63	93.77	93.77 (6.23)	1502	20160
20..	93.75	93.77	93.72	93.75	93.76 (6.24)	1236	20314
21..	93.75@.76	93.82	93.75	93.78	93.78 (6.22)	2186	20586
24..	93.81	93.82	93.78	93.80	93.79 (6.21)	1262	21154
25..	93.81	93.84	93.76	93.77@.78	93.77 (6.23)	1884	21949
26..	93.78	93.81	93.76	93.81	93.81 (6.19)	1652	22030
27..	Exchange Closed; Thanksgiving Day						
28..	93.80	93.83	93.80	93.81	93.82 (6.18)	514	22003
				IN DECEMBER			
1..	93.78	93.82	93.77	93.81	93.81 (6.19)	1801	22160
2..	93.79	93.88	93.78	93.88	93.88 (6.12)	1249	22031
3..	93.91	93.93	93.85	93.85	93.86 (6.14)	1155	21892
4..	93.90	93.93	93.90	93.92	93.91 (6.09)	1966	22401
5..	93.97	93.98	93.82	93.83@.82	93.83 (6.17)	3469	23023
8..	93.85	93.89	93.83	93.86@.85	93.86 (6.14)	2340	23415
9..	93.87	93.90	93.86	93.86	93.86 (6.14)	2142	23652
10..	93.86	93.88	93.84	93.87@.88	93.87 (6.13)	1346	23794
11..	93.88	93.88	93.81	93.81@.82	93.81 (6.19)	1806	23978
12..	93.82	93.85	93.81	93.83@.84	93.84 (6.16)	3072	24502
15..	93.80@.78	93.83	93.78	93.82@.81	93.82 (6.18)	3001	24909
16..	93.85	93.87	93.82	93.82	93.82 (6.18)	1541	24468
17..	93.85	93.87	93.84	93.86@.87	93.86 (6.14)	1869	24789
18..	93.90	93.91	93.87	93.87	93.87 (6.13)	1454	24816
19..	93.86	93.90	93.86	93.90@.89	93.89 (6.11)	1413	25357
22..	93.83	93.88	93.82	93.87@.88	93.88 (6.12)	1213	25585
23..	93.89	93.92	93.86	93.91@.90	93.90 (6.10)	1080	25479
24..	93.91	93.92	93.91	93.92	93.92 (6.08)	296	25624
25..	Exchange Closed; Christmas						
26..	93.91	93.92	93.90	93.91	93.92 (6.08)	68	25643
29..	93.90	93.90	93.83	93.84@.83	93.84 (6.16)	904	25875
30..	93.82	93.82	93.76	93.77@.78	93.77 (6.23)	1572	25724
31..	93.78	93.84	93.76	93.77@.76	93.76 (6.24)	1141	25888

DECEMBER 1987 FUTURES CONTRACT
IN JANUARY 1986

1..	Exchange Closed; New Year's Day						
2..	....	....	90.62A	90.65N	90.58 (9.42)	....	329
3..	90.56	90.58	90.54A	90.55	90.55 (9.45)	22	329
6..	90.56	90.57B	90.55A	90.56	90.54 (9.46)	21	335
7..	....	90.70B	....	90.54N	90.69 (9.31)	....	337
8..	90.65	90.71B	90.52A	90.60	90.51 (9.49)	24	355
9..	90.50	90.50	90.46A	90.50	90.45 (9.55)	139	362
10..	90.40	90.41B	90.37A	90.40	90.34 (9.66)	93	367
13..	90.19	90.26	90.18A	90.21	90.13 (9.87)	81	355
14..	90.25	90.32B	90.25	90.30	90.30 (9.70)	83	426
15..	90.46	90.46	90.40A	90.40A	90.40 (9.60)	143	460
16..	90.51	90.51	90.32A	90.35	90.36 (9.64)	26	477
17..	90.41	90.41	90.35A	90.36	90.31 (9.69)	76	400
20..	....	....	90.22A	90.31N	90.23 (9.77)	....	405
21..	90.30	90.32	90.24	90.29	90.30 (9.70)	224	497
22..	90.36	90.36	90.31A	90.36	90.26 (9.74)	35	486
23..	90.34	90.40	90.31A	90.34	90.41 (9.59)	57	516
24..	90.39	90.54	90.38A	90.54	90.50 (9.50)	222	663
27..	90.55	90.58B	90.55	90.55	90.58 (9.42)	37	687
28..	90.72	90.73B	90.61A	90.73B	90.71 (9.29)	27	688
29..	90.77	90.84B	90.64A	90.66@.65A	90.64 (9.36)	105	776

(Continued in Next Column)

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
DECEMBER 1987 FUTURES CONTRACT
IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
30..	90.59	90.77	90.59	90.65	90.64 (9.36)	19	784
31..	90.70	90.75B	90.67A	90.72	90.70 (9.30)	30	786
				IN FEBRUARY			
3..	....	90.75B	....	90.70N	90.76 (9.24)	....	785
4..	90.90	90.90	90.75A	90.76	90.79 (9.21)	16	785
5..	90.86	90.88B	90.75	90.76	90.75 (9.25)	173	896
6..	90.76	90.76	90.66A	90.67	90.67 (9.33)	203	981
7..	90.55	90.62B	90.53A	90.62B	90.62 (9.38)	79	938
10..	90.69	90.71	90.66A	90.71	90.69 (9.31)	52	992
11..	90.80	90.83B	90.73A	90.77	90.74 (9.26)	160	900
12..	....	90.76B	90.70A	90.74N	90.73 (9.27)	....	900
13..	90.80	90.80	90.73	90.76A	90.76 (9.24)	83	974
14..	90.89	90.90B	90.85A	90.87	90.89 (9.11)	85	1004
17..	Exchange Closed; President's Day						
18..	90.94	90.97B	90.94	90.94	90.98 (9.02)	13	1004
19..	91.05	91.05	90.87A	90.98B	90.98 (9.02)	85	1003
20..	90.92	90.96B	90.91A	90.95B	90.95 (9.05)	72	952
21..	90.99	91.02B	90.94	91.01B	91.03 (8.97)	216	924
24..	91.00	91.19	91.00	91.15	91.11 (8.89)	25	929
25..	91.09	91.11	91.08	91.09	91.10 (8.90)	54	879
26..	91.06	91.15	91.05	91.15B	91.18 (8.82)	327	953
27..	91.31	91.37	91.27	91.34	91.33 (8.67)	471	1126
28..	91.40	91.56	91.34	91.37B	91.37 (8.63)	181	1258
				IN MARCH			
3..	91.45	91.55B	91.42A	91.50	91.52 (8.48)	346	1533
4..	91.69	91.77	91.60	91.62@.60	91.61 (8.39)	807	1881
5..	91.59	91.66	91.44A	91.46A	91.46 (8.54)	119	1874
6..	91.73	91.74	91.59A	91.59A	91.59 (8.41)	257	1849
7..	91.63	91.66	91.55	91.66	91.64 (8.36)	417	1665
10..	91.77	91.89B	91.77	91.84	91.86 (8.14)	229	1722
11..	91.91	91.97B	91.89	91.89	91.88 (8.12)	275	1652
12..	91.94	91.95B	91.84A	91.85	91.84 (8.16)	134	1692
13..	91.80	91.87	91.78A	91.87@.85	91.85 (8.15)	88	1710
14..	91.93	91.94	91.89	91.91@.89	91.89 (8.11)	151	1712
17..	92.00	92.00	91.88	91.88	91.87 (8.13)	261	1615
18..	91.91	91.91	91.84A	91.91	91.88 (8.12)	82	1543
19..	91.90	91.95	91.90	91.91A	91.92 (8.08)	187	1477
20..	91.98	92.01	91.97A	92.01	91.97 (8.03)	28	1481
21..	92.02	92.06B	91.99A	91.99A	91.98 (8.02)	19	1485
24..	92.06	92.08	92.04	92.07	92.07 (7.93)	186	1600
25..	92.08	92.09B	92.04A	92.04A	92.04 (7.96)	69	1636
26..	92.11	92.14	92.08	92.11	92.11 (7.89)	187	1691
27..	92.24	92.32B	92.21	92.26	92.26 (7.74)	393	1705
28..	Exchange Closed; Good Friday						
31..	92.29	92.37B	92.28A	92.36	92.37 (7.63)	191	1842
				IN APRIL			
1..	92.46	92.53	92.34	92.34	92.37 (7.63)	628	2229
2..	92.33	92.39B	92.27A	92.33	92.37 (7.63)	713	2460
3..	92.37	92.40B	92.31A	92.36	92.32 (7.68)	267	2500
4..	92.30	92.39B	92.30	92.38B	92.38 (7.62)	412	2639
7..	92.38	92.43	92.38	92.39A	92.40 (7.60)	491	2868
8..	92.52	92.54	92.49	92.54	92.55 (7.45)	836	3396
9..	92.66	92.67	92.60A	92.63	92.62 (7.38)	309	3414
10..	92.55	92.67	92.55	92.64	92.64 (7.36)	341	3470
11..	92.69	92.69	92.57A	92.61	92.59 (7.41)	427	3460
14..	92.65	92.70B	92.64A	92.70B	92.71 (7.29)	97	3434
15..	92.75	92.76B	92.64A	92.65	92.64 (7.36)	419	3472
16..	92.75	92.80	92.74	92.77@.78	92.78 (7.22)	349	3512
17..	92.65	92.72	92.61	92.67	92.68 (7.32)	559	3714
18..	92.64	92.67	92.56	92.59B	92.58 (7.42)	181	3792
21..	92.52	92.54B	92.49	92.49A	92.49 (7.51)	616	3637
22..	92.52	92.53B	92.36A	92.36A	92.37 (7.63)	437	3881
23..	92.29	92.31B	92.16	92.24@.25	92.25 (7.75)	461	4092
24..	92.27	92.27	92.05	92.16	92.05 (7.95)	295	4159
25..	92.13	92.13	91.97	91.97	91.97 (8.03)	339	4335
28..	92.04	92.19	92.04	92.13	92.20 (7.80)	447	4060
29..	92.30	92.30	92.15A	92.20	92.18 (7.82)	277	3944
30..	92.21	92.22	92.17	92.22	92.21 (7.79)	69	3921
				IN MAY			
1..	92.16	92.16	92.09	92.09	92.14 (7.86)	93	3888
2..	92.09	92.17	92.06A	92.14B	92.16 (7.84)	91	3889
5..	92.20	92.28	92.20	92.28	92.34 (7.66)	170	3996
6..	92.28	92.30	92.25A	92.29	92.26 (7.74)	402	4066
7..	92.18	92.21B	92.18	92.21B	92.22 (7.78)	99	4057
8..	92.20	92.30	92.19A	92.29	92.30 (7.70)	246	4153
9..	92.15	92.19B	92.09	92.09	92.09 (7.91)	303	4242
12..	92.00	92.10B	91.98A	92.04A	92.04 (7.96)	196	4212
13..	91.98	92.17B	91.98	92.15	92.12 (7.88)	543	4428

(Continued in Next Column)

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
DECEMBER 1987 FUTURES CONTRACT

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
14	92.16	92.17	91.99	91.99	92.01 (7.99)	420	4352
15	91.95	91.95	91.85A	91.89	91.86 (8.14)	226	4390
16	91.82	91.83	91.69	91.69	91.68 (8.32)	208	4299
19	91.75	91.77	91.60	91.60	91.61 (8.39)	183	4329
20	91.58	91.61B	91.44	91.61B	91.62 (8.38)	420	4394
21	91.67	91.72	91.58A	91.59A	91.64 (8.36)	310	4457
22	91.73	91.74	91.67A	91.70	91.71 (8.29)	106	4464
23	91.74	91.76	91.70	91.76B	91.75 (8.25)	187	4502
26	Exchange Closed: Memorial Day						
27	91.86	91.90	91.83	91.90	91.88 (8.12)	174	4406
28	91.89	91.89	91.71A	91.78	91.74 (8.26)	81	4335
29	91.63	91.72	91.58	91.60	91.61 (8.39)	88	4250
30	91.59	91.65B	91.56A	91.61	91.54 (8.46)	56	4259

IN JUNE

2	91.54	91.57B	91.27A	91.28A	91.27 (8.73)	27	4268
3	91.30	91.39B	91.23A	91.34	91.40 (8.60)	351	4233
4	91.48	91.48	91.25A	91.28	91.27 (8.73)	127	4316
5	91.28	91.43B	91.28	91.40	91.30 (8.70)	183	4260
6	91.46	91.59B	91.46	91.59B	91.61 (8.39)	315	4413
9	91.61	91.62B	91.46A	91.48	91.45 (8.55)	56	4396
10	91.46	91.47B	91.35	91.46B	91.44 (8.56)	367	4406
11	91.46	91.52B	91.44A	91.45	91.52 (8.48)	274	4354
12	91.55	91.62	91.48A	91.61	91.57 (8.43)	160	4410
13	91.67	91.82B	91.67	91.78	91.82 (8.18)	240	4435
16	91.85	91.91	91.78	91.78	91.80 (8.20)	49	4428
17	91.89	91.93	91.87	91.93	91.94 (8.06)	620	4498
18	91.98	92.02	91.96	92.00B	92.01 (7.99)	203	4472
19	91.97	91.97	91.85	91.87	91.89 (8.11)	168	4542
20	91.99	92.01	91.87A	91.93	91.97 (8.03)	261	4683
23	91.95	92.01	91.95	92.01	92.00 (8.00)	235	4697
24	92.04	92.09	92.03	92.06	92.05 (7.95)	322	4752
25	92.15	92.22	92.10	92.10	92.11 (7.89)	587	4601
26	92.09	92.14	92.09	92.12A	92.12 (7.88)	332	4732
27	92.23	92.24	92.14A	92.20B	92.19 (7.81)	405	4821
30	92.28	92.28	92.22A	92.22A	92.22 (7.78)	64	4835

IN JULY

1	92.30	92.31	92.25	92.25	92.26 (7.74)	271	4853
2	92.26	92.29	92.22	92.26	92.27 (7.73)	437	4317
3	92.31	92.38	92.31	92.38	92.40 (7.60)	313	5039
4	Exchange Closed: Independence Day						
7	92.42	92.42	92.39	92.39	92.42 (7.58)	308	5150
8	92.35	92.35	92.23A	92.23A	92.25 (7.75)	188	5199
9	92.37	92.41	92.35A	92.40	92.41 (7.59)	218	5121
10	92.41	92.44B	92.32	92.35	92.35 (7.65)	193	5169
11	92.36	92.44	92.36	92.44	92.44 (7.56)	369	5110
14	92.42	92.51	92.42	92.50@.51	92.51 (7.49)	189	5088
15	92.56	92.60B	92.52	92.57	92.57 (7.43)	396	5203
16	92.57	92.65	92.53	92.63A	92.61 (7.39)	253	5160
17	92.59	92.62	92.57A	92.62	92.60 (7.40)	316	5236
18	92.58	92.64B	92.58	92.63	92.65 (7.35)	126	5225
21	92.67	92.70	92.66	92.70	92.69 (7.31)	54	5190
22	92.64	92.73	92.60	92.65@.67	92.66 (7.34)	209	5232
23	92.56	92.56	92.51	92.52	92.51 (7.49)	268	5341
24	92.54	92.56B	92.45	92.48	92.45 (7.55)	208	5438
25	92.50	92.51	92.50	92.51	92.50 (7.50)	135	5469
28	92.49	92.53	92.44	92.44	92.45 (7.55)	178	5531
29	92.48	92.60B	92.48	92.60B	92.61 (7.39)	360	5554
30	92.64	92.66	92.61	92.66	92.67 (7.33)	389	5430
31	92.69	92.75B	92.67	92.75B	92.76 (7.24)	379	5493

IN AUGUST

1	92.79	92.79	92.68	92.71	92.72 (7.28)	161	5510
4	92.70	92.81B	92.70	92.81B	92.80 (7.20)	95	5513
5	92.71	92.76	92.71	92.75	92.70 (7.30)	144	5579
6	92.73	92.73	92.64A	92.68	92.67 (7.33)	199	5573
7	92.64	92.72B	92.58	92.72B	92.71 (7.29)	447	5659
8	92.73	92.75	92.72	92.74	92.73 (7.27)	429	5906
11	92.78	92.80B	92.77	92.79	92.80 (7.20)	237	5825
12	92.87	92.90	92.83	92.90	92.86 (7.12)	242	5718
13	92.89	92.97	92.89	92.96	92.97 (7.03)	246	5794
14	92.90	92.95	92.89	92.93	92.94 (7.06)	402	5763
15	92.99	93.00	92.95	92.98	92.96 (7.04)	347	5665
18	92.95	92.96	92.93	92.96	92.97 (7.03)	45	5668
19	93.01	93.11	93.01	93.10B@.11	93.09 (6.91)	860	6009
20	93.10	93.18B	93.10	93.14	93.13 (6.87)	576	6076
21	93.20	93.29	93.18	93.24A	93.24 (6.76)	1010	6431
22	93.24	93.25	93.17	93.19	93.19 (6.81)	536	6414
25	93.22	93.28	93.21	93.28	93.29 (6.71)	210	6391
26	93.35	93.39	93.32	93.39	93.38 (6.62)	641	6595
27	93.36	93.36	93.27	93.27	93.28 (6.72)	1162	6987
28	93.27	93.40B	93.27	93.35	93.34 (6.66)	753	7192

(Continued in Next Column)

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
DECEMBER 1987 FUTURES CONTRACT

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
29	93.45	93.47B	93.40	93.46	93.43 (6.57)	850	7429

IN SEPTEMBER

1	Exchange Closed: Labor Day						
2	93.43	93.44	93.32A	93.32A	93.32 (6.68)	1301	8046
3	93.22	93.22	93.13	93.16	93.19 (6.81)	1764	8254
4	93.27	93.31	93.19	93.25	93.25 (6.75)	757	8309
5	93.14	93.16B	93.02	93.02	93.02 (6.98)	788	8490
8	92.91	92.94	92.88	92.88	92.86 (7.14)	1259	8643
9	92.95	92.95	92.89	92.91	92.90 (7.10)	718	8710
10	92.96	92.97	92.92	92.94	92.94 (7.06)	1100	8439
11	92.84	92.86	92.76	92.77	92.77 (7.23)	1415	8721
12	92.76	92.98	92.76	92.80	92.80 (7.20)	1022	8960
15	92.91	92.95B	92.86	92.87	92.88 (7.12)	687	9170
16	92.82	92.87	92.79A	92.85	92.87 (7.13)	289	9109
17	92.83	92.91	92.83	92.84@.85	92.84 (7.16)	1204	9024
18	92.87	92.95	92.70	92.70	92.70 (7.30)	1035	8978
19	92.73	92.76	92.67	92.70	92.69 (7.31)	644	8956
22	92.76	92.78	92.74	92.77	92.77 (7.23)	397	8971
23	92.81	92.85	92.74	92.75	92.75 (7.25)	875	8937
24	92.78	92.90	92.76A	92.90	92.89 (7.11)	365	8986
25	92.95	93.01	92.83A	92.89	92.89 (7.11)	864	9018
26	92.80	92.94B	92.78	92.92	92.92 (7.08)	213	9080
29	92.78	92.84	92.78	92.83	92.83 (7.17)	735	8957
30	92.84	92.91B	92.81A	92.87	92.91 (7.09)	434	8839

IN OCTOBER

1	92.99	93.01	92.92A	92.94	92.94 (7.06)	584	8743
2	92.92	92.93B	92.89	92.92	92.91 (7.09)	241	8718
3	93.03	93.16	93.03	93.16	93.15 (6.85)	751	8502
6	93.19	93.19	93.16	93.18	93.17 (6.83)	259	8540
7	93.18	93.22	93.16	93.22	93.21 (6.79)	419	8519
8	93.18	93.26	93.16	93.18A	93.18 (6.82)	492	8582
9	93.17	93.21B	93.15	93.20B	93.20 (6.80)	389	8503
10	93.17	93.18	93.15	93.18	93.16 (6.84)	219	8532
13	93.12	93.16	93.11A	93.14@.16	93.14 (6.86)	27	8536
14	93.16	93.16	93.09	93.09	93.08 (6.92)	486	8622
15	93.07	93.09	93.03	93.07	93.06 (6.94)	531	8845
16	93.08	93.09	93.02A	93.02A	93.02 (6.98)	298	8865
17	92.98	93.02	92.93	92.93	92.94 (7.06)	383	9089
20	92.88	92.92	92.87	92.92	92.92 (7.08)	237	9056
21	92.96	92.99	92.96	92.97	92.97 (7.03)	439	9084
22	92.95	93.08	92.93A	93.06	93.07 (6.93)	1123	9182
23	93.10	93.15	93.06A	93.08	93.08 (6.92)	590	9168
24	93.06	93.08	93.00	93.00	93.01 (6.99)	321	9234
27	92.98	93.10	92.98	93.08	93.09 (6.91)	313	9384
28	93.10	93.15	93.06	93.11	93.12 (6.88)	998	9723
29	93.08	93.18	93.08	93.15	93.15 (6.85)	585	9843
30	93.31	93.33	93.23	93.25	93.25 (6.75)	1089	10056
31	93.31	93.31	93.20	93.22	93.23 (6.77)	378	10027

IN NOVEMBER

3	93.28	93.31	93.26	93.26	93.26 (6.74)	221	10094
4	93.24	93.29B	93.23A	93.27	93.27 (6.73)	404	10120
5	93.26	93.31	93.26	93.27	93.27 (6.73)	661	10088
6	93.26	93.27	93.21	93.22	93.22 (6.78)	364	10203
7	93.19	93.21	93.14A	93.17	93.17 (6.83)	911	10367
10	93.14	93.17	93.14	93.16B	93.17 (6.83)	527	10413
11	93.21	93.21	93.18	93.20	93.19 (6.81)	358	10416
12	93.21	93.25	93.21	93.23	93.23 (6.77)	1008	10188
13	93.30	93.31	93.26A	93.28@.27	93.28 (6.72)	912	10219
14	93.27	93.34	93.27	93.33	93.32 (6.68)	764	10441
17	93.32	93.37	93.31	93.37	93.36 (6.64)	1709	10838
18	93.35	93.35	93.28	93.29	93.29 (6.71)	1614	11007
19	93.28	93.44	93.28	93.44	93.42 (6.58)	459	11062
20	93.41	93.43	93.38	93.41	93.42 (6.58)	1132	11322
21	93.41	93.47	93.41	93.45@.43	93.44 (6.56)	1137	11205
24	93.47	93.48	93.44	93.47	93.45 (6.55)	977	11593
25	93.47	93.50	93.43	93.45	93.44 (6.56)	1135	11845
26	93.48	93.49	93.45	93.49	93.49 (6.51)	1083	12155
27	Exchange Closed: Thanksgiving Day						
28	93.50	93.52	93.49	93.52	93.52 (6.48)	362	12067

IN DECEMBER

1	93.49	93.53	93.48	93.53@.52	93.52 (6.48)	537	12150
2	93.52	93.63	93.51	93.63	93.61 (6.39)	1365	12099
3	93.66	93.68	93.59	93.59	93.59 (6.41)	613	12265
4	93.62	93.67	93.62	93.65	93.65 (6.35)	994	12069
5	93.71	93.72	93.58	93.58	93.58 (6.42)	1348	12387
8	93.60	93.68	93.58	93.64@.62A	93.62 (6.38)	1070	12345
9	93.67	93.67	93.62	93.62	93.62 (6.38)	788	12189
10	93.61	93.63	93.59	93.63	93.63 (6.37)	841	12529

(Continued in Next Column)

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
DECEMBER 1987 FUTURES CONTRACT

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
11	93.64	93.64	93.58	93.58@.60	93.58 (6.42)	751	12896
12	93.59	93.63	93.59	93.62B@.63	93.62 (6.38)	1316	13246
15	93.62	93.64	93.58	93.60@.59	93.60 (6.40)	1237	13507
16	93.63	93.65	93.60	93.61@.60	93.60 (6.40)	647	13625
17	93.64	93.65	93.63	93.65	93.64 (6.36)	1315	14049
18	93.67	93.69	93.65	93.65	93.65 (6.35)	621	14044
19	93.66	93.70	93.65	93.70	93.6[illegible] (6.32)	573	14697
22	93.63	93.67	93.61	93.66	93.68 (6.32)	357	14262
23	93.70	93.72	93.67	93.72	93.72 (6.28)	655	14330
24	93.73	93.74	93.72	93.74	93.74 (6.26)	184	14364
25	Exchange Closed: Christmas						
26	93.73	93.75	93.73	93.74	93.74 (6.26)	45	14310
29	93.73	93.73	93.66	93.68@.67	93.67 (6.33)	299	14273
30	93.66	93.67	93.59	93.60	93.60 (6.40)	1033	14346
31	93.62	93.66	93.56	93.56	93.57 (6.43)	806	14459

MARCH 1988 FUTURES CONTRACT

IN MARCH 1986

19	91.82	91.82	91.82	91.82	91.79 (8.21)	10	10
20	91.86	91.88	91.86	91.86A	91.84 (8.16)	123	125
21	91.90	91.94B	91.87A	91.87A	91.85 (8.15)	25	150
24	91.95	91.97B	91.92A	91.95	91.94 (8.06)	25	128
25	91.97	91.97	91.93	91.93	91.92 (8.08)	78	200
26	91.99	92.04	91.98	91.98	91.99 (8.01)	54	245
27	92.12	92.21B	92.11A	92.15	92.14 (7.86)	123	277
28	Exchange Closed: Good Friday						
31	92.18	92.25B	92.18	92.21	92.25 (7.75)	5	279

IN APRIL

1	92.40	92.40	92.21	92.21	92.25 (7.75)	25	293
2	92.22	92.26	92.16	92.16	92.24 (7.76)	240	453
3	92.23	92.27B	92.19A	92.25	92.19 (7.81)	177	528
4	92.19	92.28	92.18A	92.25	92.24 (7.76)	285	751
7	92.24	92.27	92.24	92.25A	92.26 (7.74)	213	921
8	92.35	92.39B	92.34	92.35	92.40 (7.60)	275	1072
9	92.51	92.53	92.45A	92.51	92.45 (7.55)	378	1391
10	92.39	92.48	92.39	92.48	92.48 (7.52)	166	1483
11	92.53	92.53	92.40A	92.43A	92.42 (7.58)	373	1596
14	92.48	92.54B	92.48	92.54B	92.55 (7.45)	67	1635
15	92.55	92.60B	92.48	92.48	92.47 (7.53)	239	1773
16	92.57	92.62	92.57	92.60	92.60 (7.40)	299	1924
17	92.42	92.52B	92.42	92.48	92.49 (7.51)	194	2053
18	92.48	92.48	92.38A	92.40	92.38 (7.62)	72	2084
21	92.33	92.34B	92.29A	92.29A	92.29 (7.71)	106	2094
22	92.30	92.33B	92.17	92.17	92.18 (7.82)	62	2102
23	92.10	92.10	91.94A	92.05A	92.05 (7.95)	343	2332
24	91.97	92.07B	91.85	91.85	91.85 (8.15)	78	2346
25	91.87	91.93B	91.77A	91.77A	91.77 (8.23)	132	2444
28	91.83	91.98B	91.83	91.96	92.00 (8.00)	651	2330
29	92.10	92.10	91.95A	92.06	91.98 (8.02)	73	2293
30	92.00	92.02	91.96	92.02	92.01 (7.99)	119	2276

IN MAY

1	91.94	91.95	91.89	91.89	91.94 (8.06)	165	2314
2	91.97	91.97	91.83A	91.94B	91.96 (8.04)	391	2415
5	92.04	92.12B	92.02	92.08@.12B	92.14 (7.86)	59	2446
6	92.10	92.10	92.02	92.02	92.05 (7.95)	388	2712
7	91.96	91.99	91.96	91.99	92.00 (8.00)	174	2848
8	91.99	92.08B	91.96A	92.08B	92.08 (7.92)	947	3339
9	91.93	91.97	91.86	91.86A	91.87 (8.13)	344	3552
12	91.74	91.88B	91.74	91.82A	91.83 (8.17)	154	3507
13	91.79	91.95	91.78	91.94	91.91 (8.09)	325	3494
14	91.93	91.95B	91.77A	91.83	91.79 (8.21)	170	3587
15	91.73	91.73	91.59A	91.61	91.64 (8.36)	276	3819
16	91.61	91.61	91.44A	91.48B	91.46 (8.54)	161	3832
19	91.50	91.56B	91.37A	91.39	91.38 (8.62)	311	3886
20	91.23	91.40B	91.20A	91.39@.40B	91.38 (8.62)	1083	4480
21	91.43	91.47	91.33	91.37	91.40 (8.60)	468	4491
22	91.50	91.52	91.42A	91.48	91.48 (8.52)	193	4434
23	91.53	91.53	91.46A	91.53B	91.52 (8.48)	346	4424
26	Exchange Closed: Memorial Day						
27	91.63	91.67	91.58	91.67	91.65 (8.35)	513	4601
28	91.64	91.66B	91.48A	91.53	91.50 (8.50)	193	4608
29	91.4[illegible]	91.48B	91.33	91.36B	91.37 (8.63)	388	4583
30	91.38	91.41B	91.32A	91.35	91.29 (8.71)	157	4477

IN JUNE

2	91.31	91.31	91.01A	91.12	91.01 (8.99)	66	4512
3	91.06	91.14	90.94	91.14	91.14 (8.86)	365	4528
4	91.19	91.21	90.98A	91.01	91.00 (9.00)	123	4582
5	91.01	91.15B	91.01	91.09	91.03 (8.97)	203	4653
6	91.19	91.32B	91.18	91.32B	91.34 (8.66)	110	4613

(Continued in Next Column)

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
MARCH 1988 FUTURES CONTRACT

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
9	91.34	91.35B	91.16A	91.18	91.17 (8.83)	13	4612
10	91.18	91.20	91.05	91.20@.17A	91.16 (8.84)	242	4602
11	91.17	91.26	91.15	91.26	91.25 (8.75)	238	4669
12	91.25	91.34B	91.21A	91.31	91.29 (8.71)	139	4714
13	91.38	91.56	91.36	91.55	91.54 (8.46)	256	4804
16	91.55	91.61	91.49A	91.50	91.51 (8.49)	171	4750
17	91.61	91.65	91.58A	91.63	91.66 (8.34)	1173	3931
18	91.68	91.73B	91.68	91.73B	91.74 (8.26)	96	3923
19	91.64	91.64	91.58	91.59	91.61 (8.39)	311	4113
20	91.71	91.73	91.60A	91.66B	91.69 (8.31)	222	4123
23	91.67	91.73	91.66	91.72@.73	91.72 (8.28)	401	4281
24	91.77	91.81	91.75	91.75	91.77 (8.23)	205	4376
25	91.89	91.93B	91.81	91.81	91.83 (8.17)	245	4207
26	91.82	91.85	91.80	91.85	91.84 (8.16)	455	4229
27	91.90	91.96B	91.84	91.92B	91.91 (8.09)	823	4655
30	91.98	92.00	91.94A	91.94A	91.94 (8.06)	420	4684

IN JULY

1	92.00	92.02	91.97	91.99B	91.99 (8.01)	471	4731
2	91.95	92.02	91.95	91.99	92.00 (8.00)	325	4740
3	92.04	92.13B	92.04	92.09	92.13 (7.87)	382	4887
4	Exchange Closed: Independence Day						
7	92.16	92.16	92.13	92.13	92.15 (7.85)	311	5007
8	92.09	92.09	91.96	91.97	91.98 (8.02)	93	5036
9	92.12	92.14B	92.08A	92.11	92.14 (7.86)	168	4992
10	92.16	92.16	92.05	92.06	92.07 (7.93)	158	4976
11	92.10	92.17	92.08	92.12	92.16 (7.84)	302	4970
14	92.15	92.23	92.14A	92.23	92.24 (7.76)	203	4978
15	92.27	92.33B	92.24	92.29	92.30 (7.70)	402	5088
16	92.29	92.37B	92.28	92.36	92.34 (7.66)	131	5139
17	92.32	92.35	92.28	92.34	92.33 (7.67)	145	5183
18	92.31	92.37B	92.31	92.35	92.38 (7.62)	83	5199
21	92.39	92.42B	92.39	92.40	92.42 (7.58)	23	5147
22	92.33	92.47	92.31	92.41	92.40 (7.60)	160	5175
23	92.27	92.29	92.25	92.26	92.25 (7.75)	224	5265
24	92.25	92.29B	92.20	92.20	92.19 (7.81)	211	5258
25	92.24	92.27	92.24	92.27	92.25 (7.75)	145	5324
28	92.22	92.28	92.19A	92.20	92.20 (7.80)	171	5326
29	92.26	92.36B	92.26	92.36B	92.36 (7.64)	351	5364
30	92.38	92.41	92.35	92.40	92.42 (7.58)	435	5573
31	92.43	92.50B	92.41	92.50B	92.51 (7.49)	375	5577

IN AUGUST

1	92.52	92.55B	92.42	92.46	92.47 (7.53)	162	5608
4	92.44	92.56B	92.44	92.56B	92.55 (7.45)	633	5943
5	92.50	92.50	92.45	92.46	92.45 (7.55)	289	6029
6	92.45	92.47B	92.39	92.42	92.42 (7.58)	248	6115
7	92.38	92.46B	92.33	92.46B	92.44 (7.56)	494	6308
8	92.46	92.49	92.45	92.46	92.45 (7.55)	255	6422
11	92.49	92.52B	92.47	92.51	92.52 (7.48)	791	6291
12	92.58	92.60	92.55	92.60	92.60 (7.40)	647	6251
13	92.61	92.68	92.59	92.67@.68	92.68 (7.32)	285	6272
14	92.57	92.65	92.57	92.63	92.66 (7.34)	154	6322
15	92.71	92.71	92.66	92.70	92.68 (7.32)	490	6287
18	92.67	92.67	92.65	92.66	92.68 (7.32)	103	6259
19	92.71	92.82	92.71	92.81	92.80 (7.20)	767	6612
20	92.82	92.88	92.82	92.84	92.84 (7.16)	422	6589
21	92.90	92.99	92.88	92.98	92.96 (7.04)	572	6609
22	92.94	92.95	92.87	92.89	92.90 (7.10)	403	6616
25	92.91	92.98B	92.90	92.96	93.00 (7.00)	191	6822
26	93.05	93.09	93.00	93.07	93.07 (6.93)	428	6589
27	93.03	93.03	92.95A	92.96	92.96 (7.04)	629	6688
28	92.98	93.07	92.94A	92.99@93.00	93.00 (7.00)	441	6682
29	93.10	93.14B	93.01	93.07	93.06 (6.94)	491	6658

IN SEPTEMBER

1	Exchange Closed: Labor Day						
2	93.08	93.08	92.94A	92.94A	92.94 (7.06)	352	6690
3	92.82	92.83	92.75A	92.78	92.81 (7.19)	1319	7066
4	92.87	92.93B	92.81	92.92	92.88 (7.12)	414	7160
5	92.81	92.81	92.61	92.63B	92.63 (7.37)	352	7323
8	92.52	92.56B	92.48A	92.52	92.48 (7.52)	478	7353
9	92.55	92.57B	92.49	92.52	92.52 (7.48)	202	7489
10	92.56	92.58	92.54	92.55	92.56 (7.44)	632	7416
11	92.44	92.46	92.39	92.39	92.40 (7.60)	899	7205
12	92.37	92.58B	92.37	92.40	92.42 (7.58)	565	7487
15	92.54	92.57	92.47	92.49	92.50 (7.50)	746	7808
16	92.42	92.48	92.40	92.47	92.49 (7.51)	286	7985
17	92.44	92.53	92.44	92.46	92.46 (7.54)	1656	8132
18	92.54	92.57	92.33A	92.35	92.34 (7.66)	650	7413
19	92.37	92.38B	92.32	92.32	92.32 (7.68)	217	7284
22	92.39	92.41B	92.36	92.40	92.40 (7.60)	220	7303
23	92.43	92.47	92.34	92.34	92.36 (7.64)	294	7339

(Continued in Next Column)

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
MARCH 1988 FUTURES CONTRACT

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
24	92.38	92.50	92.38	92.48	92.49 (7.51)	299	7341
25	92.57	92.60	92.42	92.48	92.49 (7.51)	523	7234
26	92.44	92.54B	92.40A	92.48	92.52 (7.48)	219	7330
29	92.39	92.44	92.37A	92.43	92.43 (7.57)	356	7273
30	92.46	92.51B	92.41A	92.48	92.51 (7.49)	209	7265

IN OCTOBER

1	92.59	92.60B	92.52	92.52	92.54 (7.46)	395	7150
2	92.52	92.52	92.49A	92.51	92.51 (7.49)	373	7056
3	92.52	92.75B	92.52	92.71	92.75 (7.25)	560	6995
6	92.77	92.78	92.75	92.78	92.77 (7.23)	255	7112
7	92.78	92.81	92.76	92.81	92.81 (7.19)	172	7090
8	92.76	92.87B	92.76	92.80A	92.78 (7.22)	237	7081
9	92.76	92.81B	92.75	92.81B	92.80 (7.20)	256	7223
10	92.76	92.79B	92.74	92.78	92.77 (7.23)	120	7241
13	....	....	92.72A	92.77N	92.74 (7.26)	....	7241
14	92.75	92.76	92.70	92.70	92.69 (7.31)	239	7131
15	92.69	92.70	92.64	92.66	92.66 (7.34)	383	7213
16	92.68	92.68	92.61A	92.61A	92.62 (7.38)	137	7252
17	92.57	92.60	92.54A	92.56	92.54 (7.46)	392	7220
20	92.49	92.52	92.47	92.51	92.52 (7.48)	377	7222
21	92.56	92.59	92.56	92.59	92.57 (7.43)	85	7202
22	92.55	92.67	92.53A	92.67	92.67 (7.33)	662	7339
23	92.71	92.74B	92.67	92.67	92.67 (7.33)	650	7348
24	92.66	92.67	92.61	92.61	92.60 (7.40)	169	7398
27	92.57	92.70	92.57	92.68	92.68 (7.32)	595	7542
28	92.71	92.74	92.65	92.72	92.71 (7.29)	524	7669
29	92.69	92.77B	92.69	92.74	92.74 (7.26)	465	7777
30	92.89	92.93	92.83	92.83	92.84 (7.16)	664	7673
31	92.89	92.89	92.80	92.84	92.82 (7.18)	565	7715

IN NOVEMBER

3	92.87	92.90	92.86A	92.87	92.85 (7.15)	241	7708
4	92.83	92.89B	92.83	92.87	92.87 (7.13)	210	7735
5	92.90	92.91	92.86A	92.87	92.88 (7.12)	482	7934
6	92.88	92.88	92.82A	92.84	92.83 (7.17)	348	8003
7	92.77	92.81	92.76	92.77	92.78 (7.22)	481	8225
10	92.75	92.79	92.75	92.78	92.79 (7.21)	538	8332
11	92.83	92.83	92.80	92.80	92.81 (7.19)	139	8426
12	92.83	92.86	92.82	92.84	92.85 (7.15)	808	8616
13	92.91	92.92	92.87	92.89	92.89 (7.11)	448	8622
14	92.87	92.95	92.87	92.92	92.93 (7.07)	302	8580
17	92.94	92.98	92.93A	92.97	92.98 (7.02)	568	8651
18	92.97	92.97	92.89	92.90	92.91 (7.09)	863	8759
19	92.94	93.04B	92.94	93.03	93.04 (6.96)	956	8772
20	93.04	93.04	93.00	93.02	93.04 (6.96)	507	8759
21	93.05	93.09	93.05	93.06	93.06 (6.94)	788	9028
24	93.09	93.10	93.05	93.08	93.07 (6.93)	612	9198
25	93.10	93.13	93.05	93.07	93.06 (6.94)	912	9364
26	93.08	93.11B	93.06	93.11B	93.12 (6.88)	679	9346
27	Exchange Closed; Thanksgiving Day						
28	93.12	93.17	93.12	93.17	93.16 (6.84)	514	9377

IN DECEMBER

1	93.14	93.17B	93.12	93.15	93.17 (6.83)	473	9406
2	93.17	93.28	93.16A	93.28	93.28 (6.72)	1131	9519
3	93.32	93.35	93.27	93.27	93.26 (6.74)	766	9743
4	93.31	93.34	93.31	93.33	93.33 (6.67)	1325	9700
5	93.40	93.40	93.25	93.26	93.27 (6.73)	1010	9713
8	93.30	93.38	93.2R	93.32@.31	93.34 (6.66)	619	9780
9	93.38	93.39	93.33	93.33A	93.34 (6.66)	436	9678
10	93.33	93.34	93.29	93.34	93.34 (6.66)	819	9766
11	93.33	93.33	93.27	93.29@.27	93.29 (6.71)	626	9721
12	93.32	93.33	93.30	93.33	93.33 (6.67)	812	9825
15	93.31	93.35	93.30A	93.31@.30A	93.31 (6.69)	964	10142
16	93.33	93.35	93.32	93.32	93.31 (6.69)	408	10104
17	93.35	93.36	93.33	93.35	93.35 (6.65)	1119	10373
18	93.40	93.40	93.36	93.37@.36A	93.35 (6.65)	662	10390
19	93.35	93.40	93.35	93.40	93.38 (6.62)	505	10361
22	93.33	93.37	93.32	93.37	93.39 (6.61)	631	10169
23	93.41	93.46	93.38	93.46@.44	93.45 (6.55)	557	10078
24	93.46	93.49	93.46	93.49	93.48 (6.52)	151	10150
25	Exchange Closed; Christmas						
26	93.49	93.50	93.47A	93.50	93.49 (6.51)	60	10086
29	93.48	93.48	93.41A	93.42	93.43 (6.57)	461	10152
30	93.42	93.43	93.35	93.35	93.35 (6.65)	1032	10101
31	93.36	93.41	93.30A	93.30A	93.31 (6.69)	630	10259

JUNE 1988 FUTURES CONTRACT

IN JUNE 1986

17	91.30	91.39	91.30	91.38	91.39 (8.61)	803	668

(Continued in Next Column)

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
JUNE 1988 FUTURES CONTRACT

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
18	91.42	91.47B	91.42	91.47B	91.48 (8.52)	10	663
19	91.32	91.37B	91.32	91.34	91.35 (8.65)	195	718
20	91.45	91.47B	91.40A	91.42	91.43 (8.57)	50	733
23	91.41	91.46	91.40A	91.46	91.46 (8.54)	114	736
24	91.53	91.53	91.49A	91.51	91.51 (8.49)	150	889
25	91.64@.63	91.66B	91.56A	91.58	91.57 (8.43)	83	949
26	91.55	91.59	91.55	91.56	91.58 (8.42)	368	1142
27	91.65	91.70B	91.59A	91.63	91.65 (8.35)	557	1435
30	91.72	91.72	91.68	91.68	91.68 (8.32)	67	1467

IN JULY

1	91.75	91.75	91.71	91.71	91.73 (8.27)	83	1467
2	91.70	91.76B	91.69	91.74	91.74 (8.26)	83	1458
3	91.85	91.85	91.81	91.84	91.87 (8.13)	103	1513
4	Exchange Closed; Independence Day						
7	91.88	91.91B	91.87A	91.88	91.89 (8.11)	34	1546
8	91.84	91.84	91.71A	91.72	91.72 (8.28)	135	1621
9	91.78	91.88B	91.78	91.85	91.88 (8.12)	158	1622
10	91.91	91.91	91.78	91.78	91.80 (8.20)	30	1627
11	91.87	91.90	91.85	91.90	91.90 (8.10)	64	1632
14	91.89	91.96	91.88	91.96	91.98 (8.02)	329	1871
15	92.01	92.07B	91.97	91.99	92.04 (7.96)	150	1873
16	92.02	92.10B	92.02	92.09	92.08 (7.92)	87	1831
17	92.06	92.08B	92.02	92.05	92.07 (7.93)	146	1865
18	....	92.11B	92.05A	92.07N	92.12 (7.88)	5	1910
21	92.11	92.15B	92.11	92.13	92.16 (7.84)	21	1785
22	92.08	92.20B	92.06	92.12A	92.15 (7.85)	158	1872
23	92.07	92.07	92.00	92.01	92.00 (8.00)	267	1994
24	92.02	92.04B	91.95	91.95A	91.94 (8.06)	165	1973
25	92.01	92.01	92.00	92.00	92.00 (8.00)	113	2033
28	91.95	92.03	91.95	91.96	91.95 (8.05)	409	2282
29	92.01	92.12B	92.01	92.12B	92.11 (7.89)	101	2340
30	92.15	92.16B	92.11	92.16B	92.17 (7.83)	270	2370
31	92.18	92.24	92.17A	92.24	92.26 (7.74)	183	2465

IN AUGUST

1	92.26	92.29B	92.16	92.16	92.22 (7.78)	120	2472
4	92.19	92.32B	92.19	92.32B	92.30 (7.70)	416	2676
5	92.25	92.26	92.21	92.21	92.20 (7.80)	300	2720
6	92.22	92.23B	92.14	92.14	92.17 (7.83)	379	2859
7	92.08	92.20B	92.08	92.20B	92.18 (7.82)	363	3012
8	92.20	92.22	92.19	92.19	92.18 (7.82)	228	2979
11	92.21	92.24	92.21	92.24	92.25 (7.75)	127	2986
12	92.32	92.33B	92.27	92.27	92.33 (7.67)	94	3015
13	92.35	92.39	92.31	92.39	92.40 (7.60)	209	3075
14	92.31	92.38	92.30A	92.38	92.38 (7.62)	193	3016
15	92.41	92.43B	92.39A	92.41	92.41 (7.59)	225	3213
18	92.39	92.40	92.38	92.40	92.40 (7.60)	50	3135
19	92.42	92.53	92.42	92.52	92.52 (7.48)	307	3279
20	92.53	92.60	92.53	92.56	92.55 (7.45)	293	3296
21	92.58	92.70	92.58	92.67	92.68 (7.32)	422	3504
22	92.65	92.66B	92.58	92.63	92.62 (7.38)	68	3412
25	92.63	92.68B	92.62	92.63	92.71 (7.29)	124	3459
26	92.76	92.78	92.71	92.75	92.76 (7.24)	372	3537
27	92.66	92.67	92.63	92.65	92.64 (7.36)	354	3440
28	92.66	92.72	92.63A	92.65B@.68	92.66 (7.34)	238	3544
29	92.78	92.79B	92.65	92.71B	92.70 (7.30)	220	3628

IN SEPTEMBER

1	Exchange Closed; Labor Day						
2	92.68	92.69	92.54	92.56B	92.55 (7.45)	230	3775
3	92.43	92.44	92.35	92.43	92.42 (7.58)	845	4353
4	92.49	92.55	92.42A	92.49	92.50 (7.50)	269	4438
5	92.24	92.30	92.23	92.25	92.24 (7.76)	368	4475
8	92.11	92.20	92.09A	92.12	92.10 (7.90)	605	4565
9	92.13	92.17B	92.11	92.13	92.14 (7.86)	114	4607
10	92.18	92.19	92.15A	92.18	92.18 (7.82)	310	4616
11	92.07	92.07	92.00A	92.02	92.03 (7.97)	663	4642
12	92.03	92.21B	92.02A	92.06A	92.06 (7.94)	553	4881
15	92.17	92.21	92.11	92.13	92.14 (7.86)	705	5194
16	92.04	92.12	92.04	92.10@.11B	92.12 (7.88)	345	5319
17	92.07	92.17	92.07	92.09B	92.09 (7.91)	1306	5154
18	92.15	92.22	91.96A	91.98	91.98 (8.02)	806	4870
19	92.02	92.02	91.96A	91.98	91.96 (8.04)	188	4835
22	92.01	92.05	92.00	92.04	92.04 (7.96)	267	4882
23	92.08	92.10B	91.98A	92.07	91.98 (8.02)	81	4917
24	92.00	92.14	92.00	92.12	92.11 (7.89)	305	4935
25	92.19	92.21B	92.04	92.12	92.11 (7.89)	475	4940
26	92.03	92.17	92.02A	92.15B	92.13 (7.87)	224	4863
29	92.01	92.04	91.97	92.04	92.04 (7.96)	376	4732
30	92.06	92.11B	92.05	92.09	92.12 (7.88)	117	4691

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES

JUNE 1988 FUTURES CONTRACT

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	92.18	92.21B	92.13	92.15	92.15 (7.85)	548	4776
2	92.13	92.13	92.10	92.12	92.12 (7.88)	301	4975
3	92.25	92.37B	92.25	92.35	92.36 (7.64)	692	4769
6	92.39	92.40	92.37	92.38	92.38 (7.62)	314	4762
7	92.40	92.42	92.38	92.42	92.42 (7.58)	282	4671
8	92.38	92.49B	92.38	92.41A	92.40 (7.60)	203	4704
9	92.38	92.43B	92.38	92.42B	92.42 (7.58)	118	4698
10	92.37	92.41B	92.36	92.38	92.39 (7.61)	60	4695
13	....	....	92.34A	92.39N	92.35 (7.65)	1	4695
14	92.35	92.37	92.32	92.32	92.31 (7.69)	323	4857
15	92.30	92.32	92.24	92.25	92.26 (7.74)	506	4971
16	92.28	92.28	92.21A	92.21A	92.22 (7.78)	98	4960
17	92.17	92.20	92.15	92.16	92.14 (7.86)	281	4883
20	92.09	92.13B	92.08	92.11	92.13 (7.87)	186	4876
21	92.17	92.20	92.17	92.18	92.18 (7.82)	158	4828
22	92.16	92.29	92.15	92.29	92.28 (7.72)	255	4854
23	92.30	92.34	92.26A	92.28	92.28 (7.72)	190	4932
24	92.26	92.28	92.19	92.19	92.21 (7.79)	274	5120
27	92.19	92.30	92.18	92.28	92.29 (7.71)	478	5063
28	92.29	92.34	92.26	92.33	92.32 (7.68)	411	5280
29	92.30	92.37	92.29	92.34	92.35 (7.65)	361	5369
30	92.48	92.52	92.43	92.43	92.44 (7.56)	308	5392
31	92.49	92.49	92.40	92.42	92.42 (7.58)	201	5411

IN NOVEMBER

3	92.47	92.51	92.47	92.47	92.46 (7.54)	216	5417
4	92.45	92.50B	92.44A	92.48	92.48 (7.52)	168	5455
5	92.49	92.52	92.46	92.49	92.49 (7.51)	546	5441
6	92.49	92.49	92.43A	92.47	92.45 (7.55)	493	5640
7	92.39	92.42	92.38	92.38	92.39 (7.61)	277	5706
10	92.37	92.41	92.37	92.41	92.41 (7.59)	392	5659
11	92.43	92.44B	92.42	92.42	92.43 (7.57)	36	5664
12	92.45	92.49	92.45	92.46	92.47 (7.53)	445	5701
13	92.54	92.54	92.48A	92.51B	92.50 (7.50)	243	5748
14	92.48	92.55B	92.48	92.54	92.54 (7.46)	71	5737
17	92.55	92.59B	92.54	92.58	92.59 (7.41)	485	5599
18	92.58	92.59	92.50	92.51@.50	92.52 (7.48)	708	5747
19	92.56	92.65	92.56	92.65	92.65 (7.35)	375	5662
20	92.64	92.65	92.62	92.64	92.66 (7.34)	124	5589
21	92.70	92.71B	92.68	92.68	92.68 (7.32)	277	5671
24	92.69	92.71B	92.67	92.70	92.69 (7.31)	296	5689
25	92.73	92.73	92.67	92.68	92.68 (7.32)	332	5697
26	92.70	92.73B	92.67	92.73B	92.74 (7.26)	687	6116
27	Exchange Closed; Thanksgiving Day						
28	92.74	92.78	92.74	92.78	92.78 (7.22)	158	6105

IN DECEMBER

1	92.75	92.82	92.74	92.82	92.80 (7.20)	296	5960
2	92.81	92.93B	92.79	92.93B	92.93 (7.07)	1154	6160
3	92.97	93.00	92.89	92.89@.90	92.91 (7.09)	902	6359
4	92.95	93.00	92.95	92.99A	92.99 (7.01)	671	6373
5	93.06	93.06	92.93	92.93	92.94 (7.06)	594	6426
8	92.98	93.07	92.96A	93.04A@.01	93.03 (6.97)	166	6456
9	93.08	93.08	93.03	93.03	93.03 (6.97)	200	6299
10	93.02	93.03B	92.97	93.03B	93.03 (6.97)	971	6564
11	93.02	93.02	92.94	92.94@.96B	92.97 (7.03)	700	6582
12	92.99	93.01	92.97	93.00@.01	93.01 (6.99)	811	6418
15	92.98	93.03	92.97	92.97	92.99 (7.01)	586	6550
16	93.01	93.04	92.99	92.99	92.99 (7.01)	405	6484
17	93.02	93.03	93.01	93.02	93.02 (6.98)	215	6488
18	93.06	93.06	93.01	93.01	93.01 (6.99)	347	6510
19	93.01	93.05	93.00	93.04B	93.03 (6.97)	843	6828
22	92.97	93.03B	92.96	93.02	93.05 (6.95)	331	6678
23	93.05	93.12	93.04	93.12B	93.12 (6.88)	231	6654
24	93.14	93.16B	93.14	93.16B	93.16 (6.84)	87	6672
25	Exchange Closed; Christmas						
26	....	93.17B	93.15A	93.16N	93.18 (6.82)	19	6643
29	93.17	93.17	93.10A	93.13	93.13 (6.87)	281	6639
30	93.11	93.12	93.03	93.04B	93.04 (6.96)	493	6738
31	93.07	93.08B	92.98	92.99A@.98	92.99 (7.01)	207	6833

SEPTEMBER 1988 FUTURES CONTRACT

IN SEPTEMBER 1986

16	91.70	91.75B	91.70	91.75B	91.76 (8.24)	6	6
17	91.71	91.81	91.71	91.75	91.73 (8.27)	698	532
18	91.80	91.87	91.64	91.64	91.63 (8.37)	124	606
19	91.67	91.67	91.61A	91.62	91.61 (8.39)	120	672
22	91.69	91.69	91.66	91.69	91.69 (8.31)	80	704
23	91.71	91.74B	91.63A	91.71	91.61 (8.39)	43	738
24	91.64	91.78B	91.64	91.76	91.74 (8.26)	339	957
25	91.84	91.85	91.67	91.74	91.74 (8.26)	343	1177
26	91.70	91.79	91.65A	91.76	91.76 (8.24)	106	1150

(Continued in Next Column)

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES

SEPTEMBER 1988 FUTURES CONTRACT

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
29	91.63	91.66B	91.61	91.63	91.67 (8.33)	252	1338
30	91.72	91.73B	91.66A	91.67	91.75 (8.25)	62	1368

IN OCTOBER

1	91.81	91.83B	91.76	91.76	91.78 (8.22)	244	1559
2	91.75	91.76	91.74A	91.75	91.75 (8.25)	212	1722
3	91.84	92.01B	91.84	91.95	91.99 (8.01)	158	1503
6	92.01	92.02	92.01	92.02	92.01 (7.99)	35	1834
7	92.03	92.06B	92.03	92.06B	92.05 (7.95)	222	2014
8	92.03	92.14	92.03	92.05A	92.03 (7.97)	310	2146
9	92.02	92.07B	92.02	92.07B	92.06 (7.94)	69	2166
10	92.03	92.05B	92.02	92.02	92.03 (7.97)	43	2166
13	91.99	91.99	91.98	91.98	91.98 (8.02)	85	2141
14	91.99	92.00	91.95	91.95	91.94 (8.06)	439	2201
15	91.95	91.95	91.88	91.88	91.89 (8.11)	228	2401
16	91.88	91.90	91.85A	91.85A	91.84 (8.16)	75	2415
17	91.80	91.83	91.78	91.78	91.76 (8.24)	229	2484
20	91.71	91.76	91.70A	91.76	91.75 (8.25)	98	2521
21	91.80	91.82	91.80	91.82	91.80 (8.20)	99	2520
22	91.80	91.90B	91.78A	91.90B	91.90 (8.10)	97	2544
23	91.92	91.96	91.87	91.89	91.90 (8.10)	216	2634
24	91.88	91.9C	91.81	91.81	91.83 (8.17)	269	2789
27	91.80	91.92	91.80	91.91A	91.91 (8.09)	422	3031
28	91.91	91.96	91.88	91.94B	91.94 (8.06)	431	3238
29	91.95	92.00	91.92	91.97	91.97 (8.03)	198	3287
30	92.10	92.17	92.05	92.05	92.06 (7.94)	314	3373
31	92.09	92.10B	92.02	92.05	92.04 (7.96)	257	3576

IN NOVEMBER

3	92.09	92.13	92.09	92.13	92.08 (7.92)	41	3575
4	92.09	92.11	92.07A	92.11	92.10 (7.90)	126	3603
5	92.12	92.14	92.10	92.11	92.11 (7.89)	393	3591
6	92.11	92.11	92.05A	92.09	92.07 (7.93)	423	3905
7	92.02	92.05	92.00	92.01	92.01 (7.99)	474	4043
10	92.00	92.04	91.99	92.04	92.03 (7.97)	248	4127
11	92.06	92.06	92.05	92.06	92.05 (7.95)	28	4099
12	92.08	92.11	92.07	92.07	92.09 (7.91)	279	4080
13	92.14	92.15	92.10A	92.12	92.11 (7.89)	270	4153
14	92.12	92.16	92.11	92.15	92.15 (7.85)	244	4043
17	92.17	92.22B	92.15	92.22B	92.21 (7.79)	570	4074
18	92.20	92.20	92.12	92.12	92.14 (7.86)	991	4166
19	92.17	92.28	92.17	92.27	92.27 (7.73)	311	4294
20	92.26	92.29	92.23	92.28@.29	92.28 (7.72)	180	4381
21	92.31	92.34	92.30	92.30	92.30 (7.70)	595	4415
24	92.31	92.33	92.28	92.33	92.31 (7.69)	474	4486
25	92.35	92.35	92.30	92.31	92.30 (7.70)	436	4684
26	92.30	92.35	92.30	92.34B	92.36 (7.64)	402	4785
27	Exchange Closed; Thanksgiving Day						
28	92.37	92.42B	92.37	92.40	92.40 (7.60)	173	4840

IN DECEMBER

1	92.36	92.44B	92.36	92.43	92.43 (7.57)	516	4885
2	92.42	92.57B	92.42	92.57B	92.57 (7.43)	718	4919
3	92.63	92.65	92.56	92.56	92.56 (7.44)	413	4969
4	92.60	92.66	92.60	92.65B	92.64 (7.36)	545	4892
5	92.71	92.72	92.60	92.60@.61	92.61 (7.39)	678	4760
8	92.64	92.74B	92.62	92.69A	92.72 (7.28)	304	4831
9	92.72	92.77	92.71	92.71	92.71 (7.29)	340	4687
10	92.70	92.70	92.65	92.70	92.71 (7.29)	863	4929
11	92.69	92.70B	92.63	92.64	92.64 (7.36)	433	4921
12	92.65	92.69B	92.65	92.68@.69B	92.68 (7.32)	351	4925
15	92.66	92.71B	92.65	92.65	92.66 (7.34)	702	5048
16	92.68	92.70	92.66	92.66	92.66 (7.34)	751	4805
17	92.68	92.70	92.68	92.68	92.68 (7.32)	958	4891
18	92.71	92.71	92.66	92.66	92.66 (7.34)	292	4939
19	92.66	92.70	92.65	92.70	92.67 (7.33)	647	5218
22	92.60	92.69	92.60	92.69	92.70 (7.30)	929	4748
23	92.71	92.79	92.69	92.79	92.78 (7.22)	835	4583
24	92.77	92.83	92.77	92.83	92.83 (7.17)	155	4568
25	Exchange Closed; Christmas						
26	92.84	92.85B	92.83A	92.84	92.86 (7.14)	38	4539
29	92.86	92.86	92.78	92.81	92.81 (7.19)	82	4541
30	92.80	92.82	92.71	92.72	92.72 (7.28)	519	4419
31	92.73	92.76B	92.66A	92.66A	92.66 (7.34)	294	4487

DECEMBER 1988 FUTURES CONTRACT

IN DECEMBER 1986

16	92.37	92.37	92.33	92.33	92.33 (7.67)	242	207
17	92.36	92.38	92.34	92.35B	92.35 (7.65)	587	684
18	92.36	92.38B	92.32	92.32	92.32 (7.68)	149	742
19	92.31	92.34	92.31	92.34	92.32 (7.68)	197	888

(Continued in Next Column)

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
DECEMBER 1988 FUTURES CONTRACT
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
22	92.25	92.36	92.25	92.35	92.37 (7.63)	474	1195
23	92.40	92.46	92.35	92.45@.46	92.45 (7.55)	1030	1535
24	92.47	92.50	92.47	92.50	92.50 (7.50)	111	1611
25	Exchange Closed: Christmas						
26	92.52	92.52	92.52	92.52	92.53 (7.47)	21	1603
29	92.54	92.54	92.46	92.47	92.49 (7.51)	69	1597
30	92.48	92.50B	92.39	90.40B	92.40 (7.60)	126	1624
31	92.42	92.43B	92.34	92.35	92.33 (7.67)	163	1702

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	...	...	48,250	30,946	...	30,369	42,868	Closed	57,131	...	36,535
2	18,855	...	...	44,326	37,819	54,400	22,066	...	53,758	33,867	...	44,291
3	23,559	25,923	40,223	31,077	...	67,955	27,207	...	96,109	74,375	37,898	47,737
4	...	37,190	58,470	61,322	...	84,310	Closed	28,461	73,135	...	37,550	49,440
5	...	46,691	52,780	...	31,008	60,228	...	38,086	85,661	...	36,188	89,315
6	15,321	54,436	60,032	...	44,486	52,730	...	37,454	...	40,228	38,701	...
7	24,599	70,154	44,678	36,192	36,034	...	25,606	38,586	...	39,167	68,623	...
8	80,182	...	...	44,555	35,332	...	51,671	32,753	66,586	53,447	...	56,311
9	77,358	...	...	42,756	57,832	53,399	44,815	...	52,915	35,839	...	39,743
10	39,318	30,104	30,565	28,602	...	50,662	36,640	...	44,808	38,133	53,189	29,493
11	...	44,589	28,379	27,509	...	48,068	40,189	35,173	73,369	...	12,414	46,231
12	...	24,949	28,439	...	53,859	84,492	...	40,133	98,975	...	39,366	59,352
13	38,662	26,861	32,994	...	69,222	63,244	...	61,249	...	7,419	40,140	...
14	42,855	43,082	27,838	21,430	46,341	...	26,757	48,881	...	39,900	40,363	...
15	74,199	...	...	32,822	83,917	...	42,385	34,605	50,957	53,486	...	50,223
16	54,007	...	...	36,899	62,331	55,048	31,994	...	51,649	41,555	...	34,177
17	34,271	Closed	29,054	60,435	...	52,028	28,954	...	43,090	61,495	40,053	26,827
18	...	40,797	31,697	23,424	...	40,222	18,008	22,319	88,968	...	47,985	28,505
19	...	59,157	20,938	...	38,258	41,700	...	51,686	61,109	...	58,206	17,373
20	9,802	39,325	17,113	...	68,741	43,805	...	45,885	...	45,339	62,351	...
21	36,056	35,166	19,928	30,389	60,245	...	12,814	44,707	...	32,677	56,329	2,130
22	54,595	...	...	52,668	44,777	...	40,413	40,063	29,922	57,727	...	20,556
23	34,705	...	...	67,171	19,402	26,589	47,720	...	48,161	54,667	...	21,333
24	42,038	50,811	19,747	66,303	...	36,504	44,079	...	57,351	22,439	40,759	5,635
25	...	33,438	22,019	47,786	...	32,977	17,034	26,474	63,499	...	64,779	Closed
26	...	30,621	15,873	...	Closed	34,571	...	35,512	49,379	...	44,164	2,130
27	25,183	54,263	28,494	...	25,023	29,422	...	37,456	...	24,764	Closed	...
28	30,799	77,530	Closed	42,548	36,925	...	35,889	51,473	...	42,505	17,224	...
29	41,803	...	...	49,253	55,016	...	49,749	55,420	43,638	45,570	...	18,487
30	46,324	...	...	38,222	45,098	25,720	35,567	...	53,688	88,713	...	27,759
31	41,998	...	18,634	...	...	...	45,385	...	...	56,251	...	23,345
Total	888,489	825,087	627,895	933,739	982,612	1,018,074	755,291	847,224	1,288,729	1,046,694	836,280	774,800
Average	40,386	43,426	31,395	42,443	46,791	48,480	34,331	40,344	61,368	45,508	44,015	35,218

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	...	...	145,477	164,908	...	156,251	176,043	Closed	217,542	...	231,586
2	122,617	...	...	144,931	167,076	174,250	155,917	...	208,423	219,543	...	229,697
3	121,221	143,790	154,799	145,052	...	174,683	158,772	...	211,986	219,797	224,457	228,386
4	...	144,633	157,294	149,835	...	176,641	Closed	174,450	212,067	...	226,069	227,954
5	...	146,115	157,523	...	165,453	176,240	...	175,674	217,904	...	225,352	230,652
6	121,858	146,798	156,515	...	165,732	175,704	...	177,800	...	220,351	226,634	...
7	122,166	151,777	156,464	151,342	167,267	...	159,711	181,036	...	216,067	230,128	...
8	128,128	...	...	154,886	168,204	...	162,179	180,582	218,840	218,535	...	232,183
9	132,365	...	...	152,549	169,272	177,899	161,500	...	215,086	223,277	...	230,881
10	133,106	153,097	158,297	153,659	...	180,033	162,522	...	216,815	221,339	229,872	231,998
11	...	155,131	157,854	155,750	...	178,124	162,944	181,443	217,718	...	229,149	233,243
12	...	153,133	159,524	...	172,626	177,365	...	180,428	222,076	...	227,684	234,019
13	133,653	153,426	159,813	...	172,125	173,038	...	185,361	...	219,868	226,947	...
14	135,458	152,879	160,011	153,410	174,312	...	164,062	186,732	...	217,753	224,797	...
15	138,244	...	...	153,508	177,615	...	165,106	185,797	223,814	218,250	...	234,868
16	138,451	...	...	157,666	176,624	173,609	164,111	...	199,471	220,721	...	204,769
17	139,444	Closed	159,168	161,224	...	148,933	160,720	...	201,857	220,839	225,642	205,459
18	...	151,417	131,721	161,116	...	150,908	159,984	185,349	208,083	...	226,110	206,999
19	...	153,852	133,555	...	175,362	153,465	...	186,765	211,387	...	224,234	206,557
20	139,578	154,116	134,262	...	175,534	152,031	...	189,650	...	220,448	226,159	...
21	141,046	154,759	134,872	163,661	173,435	...	158,328	194,126	...	215,339	225,621	...
22	141,678	...	...	165,096	173,004	...	160,237	192,746	211,780	214,474	...	206,188
23	142,939	...	...	167,377	171,249	152,512	162,259	...	213,094	217,778	...	206,567
24	141,044	153,834	134,790	166,566	...	151,065	167,443	...	213,434	218,913	230,596	207,472
25	...	152,913	136,260	165,094	...	151,934	167,656	192,382	216,290	...	234,803	Closed
26	...	153,054	136,454	...	Closed	154,355	...	195,784	212,748	...	236,432	207,121
27	141,652	155,213	140,401	...	170,027	155,261	...	198,959	...	219,883	Closed	...
28	140,589	155,284	Closed	165,077	171,151	...	167,940	200,620	...	224,252	234,299	...
29	140,347	...	...	163,025	172,840	...	172,771	203,503	214,266	224,226	...	209,443
30	144,606	...	...	164,042	173,888	155,916	171,705	...	216,633	223,333	...	211,000
31	145,278	...	142,707	...	...	...	171,476	...	...	227,364	...	214,401
Average	135,703	151,854	148,114	157,288	171,319	164,951	163,345	186,916	213,514	219,995	228,157	219,620

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES DELIVERY TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed								Closed			
2												
3												
4							Closed					
5												
6												
7												
8												
9												
10												
11												
12												
13												
14												
15												
16									28,109			31,502
17		Closed				27,049			6,636			7,025
18			29,125			3,336			237			59
19									70			
20			5,358			27						
21			17									
22									31			
23						24			3			
24						26			33			7
25			1									Closed
26					Closed							
27											Closed	
28			Closed									
29												
30						2						
31												
Total			34,501			30,464			35,146			38,593

1986 3-MTH EURODOLLAR
Daily Cash Market Price Range (Offer Side)

Date	JANUARY Open	High	Low	Close	2:00	FEBRUARY Open	High	Low	Close	2:00	MARCH Open	High	Low	Close	2:00
1	Closed					...	...	...	...	...	...	...	...	...	...
2	8.00	8.06	8.00	8.06	8.06	...	...	...	...	...	...	...	...	...	...
3	8.06	8.06	8.06	8.06	8.06	8.06	8.06	8.06	8.06	8.06	7.87	7.87	7.81	7.81	7.81
4	...	...	...	...	...	8.06	8.06	8.00	8.00	8.00	7.75	7.75	7.68	7.75	7.68
5	...	...	...	...	...	8.00	8.00	8.00	8.00	8.00	7.75	7.75	7.75	7.75	7.75
6	8.06	8.12	8.06	8.12	8.12	8.00	8.12	8.00	8.06	8.06	7.62	7.62	7.62	7.62	7.62
7	8.12	8.12	8.12	8.12	8.12	8.12	8.18	8.06	8.12	8.12	7.56	7.56	7.56	7.56	7.56
8	8.12	8.18	8.06	8.18	8.12	...	...	...	...	...	...	...	...	...	...
9	8.18	8.25	8.18	8.18	8.18	...	...	...	...	...	...	...	...	...	...
10	8.18	8.25	8.18	8.25	8.18	8.06	8.06	8.06	8.06	8.06	7.43	7.50	7.43	7.50	7.50
11	...	...	...	...	...	8.06	8.06	8.06	8.06	8.06	7.43	7.43	7.43	7.43	7.43
12	...	...	...	...	...	8.06	8.06	8.06	8.06	8.06	7.43	7.43	7.43	7.43	7.43
13	8.31	8.31	8.31	8.31	8.31	8.06	8.12	8.06	8.12	8.06	7.50	7.50	7.50	7.50	7.50
14	8.31	8.31	8.31	8.31	8.31	8.12	8.12	8.00	8.00	8.12	7.50	7.50	7.50	7.50	7.50
15	8.25	8.25	8.18	8.18	8.25	...	...	...	...	...	...	...	...	...	...
16	8.12	8.12	8.12	8.12	8.12	...	...	...	...	...	...	...	...	...	...
17	8.18	8.18	8.12	8.12	8.12	Closed					7.50	7.50	7.50	7.50	7.50
18	...	...	...	...	...	8.00	8.00	8.00	8.00	8.00	7.50	7.50	7.50	7.50	7.50
19	...	...	...	...	...	8.00	8.00	7.93	8.00	8.00	7.50	7.56	7.50	7.56	7.56
20	Closed					8.00	8.00	8.00	8.00	8.00	7.56	7.56	7.56	7.56	7.56
21	8.12	8.12	8.12	8.12	8.12	8.00	8.00	8.00	8.00	8.00	7.50	7.50	7.50	7.50	7.50
22	8.18	8.18	8.18	8.18	8.18	...	...	...	...	...	...	...	...	...	...
23	8.18	8.18	8.18	8.18	8.18	...	...	...	...	...	...	...	...	...	...
24	8.12	8.12	8.12	8.12	8.12	8.00	8.00	7.93	7.93	7.93	7.56	7.56	7.50	7.50	7.50
25	...	...	...	...	...	7.93	7.93	7.93	7.93	7.93	7.56	7.56	7.56	7.56	7.56
26	...	...	...	...	...	7.93	8.00	7.93	8.00	8.00	7.56	7.56	7.56	7.56	7.56
27	8.12	8.12	8.12	8.12	8.12	7.93	7.93	7.87	7.87	7.87	7.43	7.43	7.31	7.31	7.37
28	8.06	8.06	8.06	8.06	8.06	7.81	7.87	7.81	7.87	7.87	Closed				
29	8.06	8.06	8.06	8.06	8.06	...	...	...	...	...	...	...	...	...	...
30	8.06	8.06	8.06	8.06	8.06	...	...	...	...	...	...	...	...	...	...
31	8.06	8.06	8.06	8.06	8.06	...	...	...	...	...	7.37	7.37	7.37	7.37	7.37

Date	APRIL Open	High	Low	Close	2:00	MAY Open	High	Low	Close	2:00	JUNE Open	High	Low	Close	2:00
1	7.31	7.31	7.25	7.31	7.25	6.87	6.87	6.87	6.87	6.87	...	...	...	...	...
2	7.31	7.31	7.31	7.31	7.31	6.93	6.93	6.81	6.93	6.93	7.12	7.18	7.12	7.18	7.18
3	7.31	7.37	7.31	7.37	7.31	...	...	...	...	...	7.18	7.18	7.06	7.06	7.18
4	7.31	7.31	7.25	7.25	7.25	...	...	...	...	...	7.18	7.25	7.18	7.25	7.25
5	...	...	...	...	...	6.93	6.93	6.87	6.87	6.93	7.18	7.18	7.18	7.18	7.18
6	...	...	...	...	...	6.87	6.87	6.81	6.81	6.81	7.12	7.12	7.06	7.06	7.12
7	7.18	7.18	7.18	7.18	7.18	6.81	6.87	6.81	6.87	6.87	...	...	...	...	...
8	7.18	7.18	7.18	7.18	7.18	6.81	6.81	6.81	6.81	6.81	...	...	...	...	...
9	6.87	6.93	6.87	6.87	6.87	6.87	6.87	6.87	6.87	6.87	7.06	7.18	7.06	7.18	7.12
10	6.93	6.93	6.87	6.87	6.87	...	...	...	...	...	7.12	7.12	7.12	7.12	7.12
11	6.87	6.87	6.81	6.87	6.87	...	...	...	...	...	7.12	7.12	7.12	7.12	7.12
12	...	...	...	...	...	6.87	6.93	6.87	6.93	6.93	7.12	7.12	7.12	7.12	7.12
13	...	...	...	...	...	6.93	7.00	6.93	6.93	6.93	7.12	7.12	7.06	7.06	7.06
14	6.87	6.87	6.81	6.81	6.81	6.93	6.93	6.93	6.93	6.93	...	...	...	...	...
15	6.81	6.81	6.75	6.75	6.75	6.93	7.12	6.93	7.12	7.06	...	...	...	...	...
16	6.75	6.75	6.62	6.62	6.68	7.06	7.12	7.06	7.12	7.12	7.06	7.06	7.06	7.06	7.06
17	6.62	6.62	6.62	6.62	6.62	...	...	...	...	...	7.06	7.06	7.06	7.06	7.06
18	6.62	6.62	6.62	6.62	6.62	...	...	...	...	...	7.06	7.06	7.06	7.06	7.06
19	...	...	...	...	...	7.12	7.18	7.12	7.18	7.12	7.06	7.06	7.06	7.00	7.06
20	...	...	...	...	...	7.18	7.18	7.06	7.06	7.18	7.06	7.06	7.06	7.06	7.06
21	6.87	6.87	6.87	6.87	6.68	7.06	7.06	7.06	7.06	7.06	...	...	...	...	...
22	6.75	6.81	6.75	6.81	6.81	7.06	7.06	7.06	7.06	7.06	...	...	...	...	...
23	6.81	6.87	6.81	6.81	6.81	7.06	7.06	7.06	7.06	7.06	7.06	7.06	7.06	7.06	7.06
24	6.81	6.93	6.81	6.93	6.93	...	...	...	...	...	7.06	7.06	7.06	7.06	7.06
25	6.93	6.93	6.93	6.93	6.93	...	...	...	...	...	6.93	6.93	6.93	6.93	6.93
26	...	...	...	...	...	Closed					6.93	7.00	6.93	7.00	7.00
27	...	...	...	...	...	7.06	7.06	7.00	7.00	7.00	6.93	6.93	6.93	6.93	6.93
28	6.93	6.93	6.93	6.93	6.93	7.00	7.06	7.00	7.06	7.00	...	...	...	...	...
29	6.87	6.87	6.87	6.87	6.87	7.06	7.06	7.06	7.06	7.06	...	...	...	...	...
30	6.87	6.87	6.81	6.87	6.87	7.12	7.12	7.12	7.12	7.12	6.87	6.87	6.87	6.87	6.87
31	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...

1986 3-MTH EURODOLLAR
Daily Cash Market Price Range (Offer Side)

	JULY					AUGUST					SEPTEMBER				
Date	Open	High	Low	Close	2:00	Open	High	Low	Close	2:00	Open	High	Low	Close	2:00
1	...	...	...	...	...	6.50	6.50	6.43	6.43	6.43	Closed				
2	...	6.87	6.81	6.87	6.87	...	...	...	...	...	5.62	5.68	5.62	5.68	5.62
3	6.81	6.81	6.81	6.81	6.81	...	...	...	...	...	5.75	5.81	5.75	5.81	5.81
4	Closed					6.50	6.50	6.50	6.50	6.50	5.75	5.81	5.75	5.81	5.81
5	...	...	...	...	...	6.50	6.50	6.50	6.50	6.50	5.81	5.87	5.81	5.87	5.87
6	...	...	...	...	...	6.50	6.50	6.50	6.50	6.50	...	...	...	...	...
7	6.75	6.75	6.75	6.75	6.75	6.50	6.50	6.50	6.50	6.50	...	...	...	...	...
8	6.75	6.81	6.75	6.81	6.81	6.43	6.43	6.43	6.43	6.43	6.06	6.06	6.00	6.00	6.06
9	6.81	6.81	6.81	6.81	6.81	...	...	...	...	...	6.00	6.00	5.93	6.00	6.00
10	6.75	6.75	6.75	6.75	6.75	...	...	...	...	...	5.93	6.00	5.93	6.00	5.93
11	6.68	6.68	6.68	6.68	6.68	6.43	6.43	6.43	6.43	6.43	6.00	6.06	6.00	6.06	6.06
12	...	...	...	...	...	6.31	6.31	6.31	6.31	6.31	6.00	6.06	6.00	6.06	6.06
13	...	...	...	...	...	6.25	6.25	6.18	6.18	6.25	...	...	...	...	...
14	6.68	6.68	6.68	6.68	6.68	6.18	6.25	6.18	6.25	6.25	...	...	...	...	...
15	6.62	6.62	6.56	6.56	6.56	6.18	6.18	6.18	6.18	6.18	6.06	6.06	6.06	6.06	6.06
16	6.56	6.56	6.56	6.56	6.56	...	...	...	...	..	6.06	6.06	6.06	6.06	6.06
17	6.56	6.56	6.56	6.56	6.56	...	...	...	...	...	6.12	6.12	6.06	6.06	6.06
18	6.62	6.62	6.56	6.56	6.56	6.18	6.18	6.18	6.18	6.18	6.06	6.12	6.06	6.12	6.12
19	...	...	...	...	...	6.18	6.18	6.12	6.12	6.12	6.12	6.18	6.12	6.12	6.12
20	...	...	...	...	...	6.06	6.06	6.06	6.06	6.06	...	...	...	...	...
21	6.62	6.62	6.56	6.56	6.56	6.00	6.00	5.93	5.93	5.93	...	...	...	...	...
22	6.56	6.56	6.56	6.56	6.56	5.93	6.00	5.93	5.93	5.93	6.12	6.12	6.12	6.12	6.12
23	6.62	6.62	6.56	6.62	6.56	...	...	...	...	...	6.06	6.06	6.06	6.06	6.06
24	6.62	6.62	6.56	6.56	6.56	...	...	...	...	...	6.06	6.12	6.06	6.06	6.06
25	6.62	6.62	6.62	6.62	6.62	5.93	5.93	5.93	5.93	5.93	6.06	6.06	6.06	6.06	6.06
26	...	...	...	...	...	5.93	5.93	5.81	5.81	5.81	6.06	6.12	6.06	6.12	6.12
27	...	...	...	...	...	5.75	5.81	5.75	5.75	5.75	...	...	...	...	...
28	6.62	6.62	6.62	6.62	6.62	5.81	5.81	5.75	5.81	5.81	...	...	...	...	...
29	6.62	6.62	6.56	6.56	6.56	5.75	5.75	5.68	5.68	5.68	6.12	6.12	6.12	6.12	6.12
30	6.56	6.56	6.56	6.56	6.56	...	...	...	...	...	6.12	6.12	6.12	6.12	6.12
31	6.50	6.50	6.43	6.43	6.50	...	...	...	...	...	...	...	...	...	...

	OCTOBER					NOVEMBER					DECEMBER				
Date	Open	High	Low	Close	2:00	Open	High	Low	Close	2:00	Open	High	Low	Close	2:00
1	6.06	6.06	6.06	6.06	6.06	...	...	...	...	...	6.18	6.18	6.18	6.18	6.18
2	6.06	6.06	6.06	6.06	6.06	...	...	...	...	...	6.18	6.18	6.18	6.18	6.18
3	6.06	6.06	5.93	5.93	5.93	5.93	5.93	5.93	5.93	5.93	6.18	6.18	6.18	6.18	6.18
4	...	...	...	...	...	6.00	6.00	6.00	6.00	6.00	6.18	6.18	6.18	6.18	6.18
5	...	...	...	...	...	6.00	6.00	6.00	6.00	6.00	6.12	6.12	6.12	6.12	6.12
6	5.87	5.87	5.87	5.87	5.87	6.00	6.06	6.00	6.06	6.06	...	...	...	...	...
7	5.87	5.87	5.87	5.87	5.87	6.06	6.06	6.06	6.06	6.06	...	...	...	...	...
8	5.87	5.87	5.81	5.81	5.81	...	...	...	...	...	6.18	6.18	6.18	6.18	6.18
9	5.87	5.87	5.87	5.87	5.87	...	...	...	...	...	6.18	6.18	6.18	6.18	6.18
10	5.87	5.87	5.87	5.87	5.87	6.12	6.12	6.12	6.12	6.12	6.18	6.18	6.18	6.18	6.18
11	...	...	...	...	...	Closed					6.18	6.18	6.18	6.18	6.18
12	...	...	...	...	...	6.12	6.12	6.12	6.12	6.12	6.25	6.25	6.18	6.18	6.18
13	Closed					6.06	6.06	6.06	6.06	6.06	...	...	...	...	...
14	5.87	5.93	5.87	5.93	5.93	6.06	6.12	6.06	6.12	6.12	...	...	...	...	...
15	5.93	6.00	5.93	6.00	6.00	...	...	...	...	...	6.25	6.25	6.25	6.25	6.25
16	6.00	6.00	6.00	6.00	6.00	...	...	...	...	...	6.31	6.37	6.31	6.37	6.37
17	6.00	6.00	6.00	6.00	6.00	6.06	6.06	6.06	6.06	6.06	6.43	6.50	6.43	6.50	6.43
18	...	...	...	...	...	6.12	6.12	6.12	6.12	6.12	6.43	6.43	6.43	6.43	6.43
19	...	...	...	...	...	6.12	6.12	6.06	6.06	6.12	6.56	6.62	6.56	6.62	6.62
20	6.12	6.12	6.12	6.12	6.12	6.12	6.12	6.12	6.12	6.12	...	...	...	...	...
21	6.12	6.12	6.06	6.06	6.12	6.12	6.12	6.12	6.12	6.12	...	...	...	...	...
22	6.12	6.12	6.12	6.12	6.12	...	...	...	...	...	6.81	6.87	6.81	6.87	6.87
23	5.06	6.12	5.06	6.12	6.12	...	...	...	...	...	6.81	6.81	6.68	6.68	6.68
24	6.06	6.06	6.06	6.06	6.06	6.06	6.06	6.06	6.06	6.06	6.50	6.50	6.50	6.50	6.50
25	...	...	...	...	...	6.12	6.12	6.06	6.06	6.06	Closed				
26	...	...	...	...	...	6.12	6.12	6.12	6.12	6.12	6.62	6.62	6.62	6.62	6.62
27	6.06	6.06	6.06	6.06	6.06	Closed					...	...	...	...	...
28	6.06	6.06	6.06	6.06	6.06	6.12	6.12	6.12	6.12	6.12	...	...	...	...	...
29	6.06	6.06	6.00	6.00	6.00	...	...	...	...	...	6.68	6.68	6.68	6.68	6.68
30	5.87	5.93	5.87	5.93	5.93	...	...	...	...	...	6.37	6.37	6.37	6.37	6.37
31	5.93	5.93	5.93	5.93	5.93	...	...	...	...	...	6.43	6.43	6.37	6.37	6.37

1986 U.S. DOLLAR LONDON EURODEPOSIT DAILY CLOSE(offer)

JANUARY

Date	1 Mo.	2 Mo.	3 Mo.	6 Mo.	12 Mo.
1	Closed				
2	8 1/8	7 7/8	7 7/8	7 7/8	8 1/16
3	8 1/8	8 1/16	8 1/16	8 1/16	8 3/16
4	...	...	...	...	...
5	...	...	...	...	...
6	8 3/16	8 1/8	8 1/8	8 1/8	8 3/16
7	8 1/8	8 1/16	8 1/16	8 1/16	8 1/8
8	8 1/16	8 1/16	8 1/16	8 1/16	8 3/16
9	8 3/16	8 3/16	8 3/16	8 1/4	8 3/8
10	8 1/4	8 1/4	8 1/4	8 1/4	8 7/16
11	...	...	...	...	...
12	...	...	...	...	...
13	8 5/16	8 5/16	8 5/16	8 3/8	8 5/16
14	8 5/16	8 5/16	8 5/16	8 5/16	8 5/16
15	8 3/16	8 3/16	8 3/16	8 3/16	8 3/8
16	8 3/16	8 3/16	8 3/16	8 3/16	8 7/16
17	8 3/16	8 3/16	8 3/16	8 3/16	8 5/16
18	...	...	...	...	...
19	...	...	...	...	...
20	8 1/4	8 1/4	8 1/4	8 1/4	8 7/16
21	8 1/8	8 1/8	8 1/8	8 3/16	8 3/8
22	8 3/16	8 3/16	8 3/16	8 3/16	8 3/8
23	8 3/16	8 3/16	8 3/16	8 1/4	8 7/16
24	8 1/8	8 1/8	8 1/8	8 1/8	8 5/16
25	...	...	...	...	...
26	...	...	...	...	...
27	8 1/8	8 1/8	8 1/8	8 1/8	8 5/16
28	8 1/16	8 1/16	8 1/16	8 1/8	8 1/4
29	8	8	8	8 1/16	8 3/16
30	8 1/16	8 1/16	8 1/16	8 1/8	8 1/4
31	8 1/16	8 1/16	8 1/16	8 1/8	8 1/4

FEBRUARY

Date	1 Mo.	2 Mo.	3 Mo.	6 Mo.	12 Mo.
1	...	...	...	...	...
2	...	...	...	...	...
3	8 1/16	8 1/16	8 1/16	8 1/16	8 1/4
4	8	8	8	8	8 3/16
5	7 15/16	8	8	8	8 3/16
6	8	8	8	8	8 3/16
7	8	8 1/16	8 1/16	8 1/8	8 3/8
8	...	...	...	...	...
9	...	...	...	...	...
10	8 1/16	8 1/8	8 1/8	8 1/8	8 5/16
11	8 1/16	8 1/16	8 1/16	8 1/8	8 5/16
12	8 1/16	8 1/16	8 1/16	8 1/8	8 1/4
13	8 1/16	8 1/16	8 1/16	8 1/16	8 1/4
14	8	8	8	8 1/16	8 3/16
15	...	...	...	...	...
16	...	...	...	...	...
17	8	8	8	8	8 1/8
18	8	8	8	8	8 1/8
19	8	8	8	8	8 1/8
20	8	8	8	8	8 1/8
21	8	8	8	8	8 1/8
22	...	...	...	...	...
23	...	...	...	...	...
24	8	8	8	8	8 1/8
25	7 15/16	7 15/16	7 15/16	7 15/16	8 1/16
26	8	8	8	8	8 1/16
27	8	7 15/16	7 15/16	7 15/16	8
28	7 15/16	7 7/8	7 7/8	7 13/16	7 7/8
29	...	...	...	...	...
30	...	...	...	...	...
31	...	...	...	...	...

MARCH

Date	1 Mo.	2 Mo.	3 Mo.	6 Mo.	12 Mo.
1	...	...	...	...	...
2	...	...	...	...	...
3	7 15/16	7 7/8	7 7/8	7 13/16	7 7/8
4	7 13/16	7 3/4	7 11/16	7 11/16	7 3/4
5	7 13/16	7 3/4	7 11/16	7 11/16	7 3/4
6	7 3/4	7 11/16	7 5/8	7 5/8	7 5/8
7	7 9/16	7 9/16	7 9/16	7 9/16	7 5/8
8	...	...	...	...	...
9	...	...	...	...	...
10	7 1/2	7 1/2	7 1/2	7 1/2	7 9/16
11	7 1/2	7 1/2	7 7/16	7 7/16	7 1/2
12	7 1/2	7 7/16	7 7/16	7 7/16	7 1/2
13	7 9/16	7 1/2	7 1/2	7 1/2	7 9/16
14	7 5/8	7 9/16	7 1/2	7 7/16	7 1/2
15	...	...	...	...	...
16	...	...	...	...	...
17	7 5/8	7 9/16	7 1/2	7 7/16	7 1/2
18	7 5/8	7 9/16	7 1/2	7 1/2	7 9/16
19	7 11/16	7 5/8	7 9/16	7 1/2	7 9/16
20	7 11/16	7 5/8	7 5/8	7 1/2	7 9/16
21	7 5/8	7 9/16	7 9/16	7 1/2	7 1/2
22	...	...	...	...	...
23	...	...	...	...	...
24	7 5/8	7 9/16	7 9/16	7 1/2	7 9/16
25	7 5/8	7 9/16	7 9/16	7 1/2	7 9/16
26	7 9/16	7 9/16	7 9/16	7 1/2	7 1/2
27	7 1/2	7 1/2	7 7/16	7 7/16	7 7/16
28	Closed				
29	...	...	...	...	...
30	...	...	...	...	...
31	Closed				

APRIL

Date	1 Mo.	2 Mo.	3 Mo.	6 Mo.	12 Mo.
1	7 3/8	7 15/16	7 3/16	7 1/8	7 1/8
2	7 7/16	7 3/8	7 5/16	7 3/16	7 3/16
3	7 7/16	7 3/8	7 5/16	7 1/4	7 1/4
4	7 7/16	7 3/8	7 1/4	7 3/16	7 1/4
5	...	...	...	...	...
6	...	...	...	...	...
7	7 3/8	7 5/16	7 1/4	7 3/16	7 3/16
8	7 1/16	7 1/16	7	7	7
9	6 7/8	6 7/8	6 7/8	6 7/8	6 7/8
10	7	6 15/16	6 15/16	6 7/8	6 15/16
11	6 7/8	6 7/8	6 13/16	6 13/16	6 7/8
12	...	...	...	...	...
13	...	...	...	...	...
14	6 15/16	6 7/8	6 7/8	6 7/8	6 7/8
15	6 7/8	6 7/8	6 13/16	6 13/16	6 13/16
16	6 13/16	6 13/16	6 3/4	6 11/16	6 3/4
17	6 11/16	6 5/8	6 5/8	6 5/8	6 5/8
18	6 5/8	6 5/8	6 5/8	6 5/8	6 5/8
19	...	...	...	...	...
20	...	...	...	...	...
21	6 13/16	6 3/4	6 11/16	6 11/16	6 3/4
22	6 7/8	6 13/16	6 3/4	6 11/16	6 11/16
23	7	6 7/8	6 7/8	6 13/16	6 13/16
24	7	6 15/16	6 7/8	6 7/8	6 15/16
25	7	6 15/16	6 15/16	6 15/16	6 15/16
26	...	...	...	...	...
27	...	...	...	...	...
28	7	7	7	6 15/16	7 1/16
29	6 15/16	6 15/16	6 7/8	6 7/8	6 15/16
30	6 15/16	6 15/16	6 7/8	6 7/8	6 15/16
31	...	...	...	...	...

MAY

Date	1 Mo.	2 Mo.	3 Mo.	6 Mo.	12 Mo.
1	7	6 15/16	6 7/8	6 7/8	6 15/16
2	7	6 15/16	6 15/16	6 15/16	7
3	...	...	...	...	...
4	...	...	...	...	...
5	Closed				
6	6 15/16	6 7/8	6 13/16	6 13/16	6 7/8
7	6 15/16	6 7/8	6 13/16	6 13/16	6 7/8
8	6 15/16	6 7/8	6 13/16	6 13/16	6 7/8
9	6 15/16	6 7/8	6 7/8	6 7/8	6 15/16
10	...	...	...	...	...
11	...	...	...	...	...
12	7	7	7	6 15/16	7 1/16
13	7	7	7	6 15/16	7 1/16
14	7	6 15/16	6 15/16	6 15/16	7 1/16
15	7 1/16	7 1/16	7	7	7 1/8
16	7 1/16	7 1/16	7 1/16	7 1/16	7 1/8
17	...	...	...	...	...
18	...	...	...	...	...
19	7 1/8	7 1/8	7 1/8	7 3/16	7 1/4
20	7 1/8	7 1/8	7 1/8	7 3/16	7 5/16
21	7 1/16	7 1/16	7 1/16	7 1/8	7 1/8
22	7 1/16	7 1/16	7 1/16	7 1/16	7 1/4
23	7 1/16	7 1/16	7 1/16	7 1/16	7 1/4
24	...	...	...	...	...
25	...	...	...	...	...
26	Closed				
27	7	7	7	7 1/16	7 3/16
28	7	7	7	7	7 3/16
29	7 1/16	7 1/16	7 1/16	7 1/8	7 1/4
30	7 1/8	7 1/8	7 1/8	7 3/16	7 3/8
31	...	...	...	...	...

JUNE

Date	1 Mo.	2 Mo.	3 Mo.	6 Mo.	12 Mo.
1	...	...	...	...	...
2	7 1/8	7 1/8	7 1/8	7 3/16	7 3/8
3	7 3/16	7 3/16	7 3/16	7 5/16	7 1/2
4	7 3/16	7 3/16	7 3/16	7 5/16	7 1/2
5	7 3/16	7 3/16	7 3/16	7 1/4	7 1/2
6	7 1/8	7 1/8	7 1/8	7 3/16	7 3/8
7	...	...	...	...	...
8	...	...	...	...	...
9	7 1/16	7 1/16	7 1/16	7 1/8	7 3/16
10	7 1/8	7 1/8	7 1/8	7 3/16	7 3/8
11	7 1/8	7 1/8	7 1/8	7 3/16	7 3/8
12	7 1/8	7 1/8	7 1/8	7 1/8	7 3/16
13	7 1/16	7 1/16	7 1/16	7 1/16	7 1/4
14	...	...	...	...	...
15	...	...	...	...	...
16	7 1/16	7 1/16	7 1/16	7 1/16	7 3/16
17	7 1/16	7	7	7	7 3/16
18	7 1/16	7	7	7	7 1/8
19	7 1/16	7	7	7	7 1/8
20	7 1/16	7	7	7	7 1/8
21	...	...	...	...	...
22	...	...	...	...	...
23	7 1/16	7 1/16	7 1/16	7 1/16	7 3/16
24	7 1/16	7	7	7	7 1/8
25	7 1/16	7	6 15/16	6 15/16	7
26	7 1/16	7	7	7	7 1/16
27	7 1/16	7	6 15/16	6 15/16	7
28	...	...	...	...	...
29	...	...	...	...	...
30	7 1/16	6 15/16	6 7/8	6 7/8	6 15/16
31	...	...	...	...	...

1986 U.S. DOLLAR LONDON EURODEPOSIT DAILY CLOSE(offer)

JULY

Date	1 Mo.	2 Mo.	3 Mo.	6 Mo.	12 Mo.
1	7	6 7/8	6 13/16	6 13/16	6 7/8
2	7	6 13/16	6 13/16	6 13/16	6 7/8
3	7	6 7/8	6 13/16	6 13/16	6 7/8
4	6 15/16	6 13/16	6 13/16	6 3/4	6 13/16
5	...	...	...	...	...
6	...	...	...	...	...
7	6 15/16	6 13/16	6 3/4	6 3/4	6 13/16
8	6 15/16	6 13/16	6 13/16	6 13/16	6 7/8
9	7	6 7/8	6 13/16	6 13/16	6 7/8
10	6 7/8	6 13/16	6 3/4	6 3/4	6 13/16
11	6 11/16	6 11/16	6 11/16	6 11/16	6 3/4
12	...	...	...	...	...
13	...	...	...	...	...
14	6 11/16	6 11/16	6 11/16	6 11/16	6 3/4
15	6 5/8	6 5/8	6 5/8	6 5/8	6 11/16
16	6 9/16	6 9/16	6 9/16	6 9/16	6 5/8
17	6 5/8	6 5/8	6 5/8	6 5/8	6 11/16
18	6 9/16	6 9/16	6 9/16	6 9/16	6 11/16
19	...	...	...	...	...
20	...	...	...	...	...
21	6 9/16	6 9/16	6 9/16	6 1/2	6 5/8
22	6 9/16	6 9/16	6 9/16	6 9/16	6 5/8
23	6 5/8	6 5/8	6 5/8	6 5/8	6 11/16
24	6 5/8	6 5/8	6 5/8	6 5/8	6 11/16
25	6 5/8	6 5/8	6 5/8	6 5/8	6 3/4
26	...	...	...	...	...
27	...	...	...	...	...
28	6 5/8	6 5/8	6 5/8	6 5/8	6 3/4
29	6 5/8	6 5/8	6 5/8	6 5/8	6 3/4
30	6 9/16	6 9/16	6 9/16	6 9/16	6 11/16
31	6 1/2	6 1/2	6 1/2	6 1/2	6 5/8

AUGUST

Date	1 Mo.	2 Mo.	3 Mo.	6 Mo.	12 Mo.
1	6 7/16	6 7/16	6 7/16	6 7/16	6 9/16
2	...	...	...	...	...
3	...	...	...	...	...
4	6 1/2	6 1/2	6 1/2	6 1/2	6 5/16
5	6 1/2	6 1/2	6 1/2	6 1/2	6 5/16
6	6 1/2	6 1/2	6 1/2	6 1/2	6 5/8
7	6 1/2	6 1/2	6 1/2	6 1/2	6 5/8
8	6 7/16	6 7/16	6 7/16	6 7/16	6 1/2
9	...	...	...	...	...
10	...	...	...	...	...
11	6 7/16	6 7/16	6 7/16	6 7/16	6 1/2
12	6 7/16	6 3/8	6 5/16	6 5/16	6 7/16
13	6 3/8	6 5/16	6 1/4	6 1/4	6 3/8
14	6 1/4	6 3/16	6 3/16	6 1/8	6 1/4
15	6 5/16	6 3/16	6 3/16	6 3/16	6 5/16
16	...	...	...	...	...
17	...	...	...	...	...
18	6 3/8	6 1/4	6 3/16	6 3/16	6 3/16
19	6 5/16	6 3/16	6 1/8	6 1/8	6 1/4
20	6 3/16	6 1/8	6 1/16	6 1/16	6 3/16
21	6	6	6	5 15/16	6
22	6	6	5 15/16	5 15/16	6
23	...	..	...	...	...
24	...	...	...	...	...
25	Closed				
26	5 15/16	5 7/8	5 7/8	5 13/16	5 15/16
27	5 7/8	5 13/16	5 13/16	5 13/16	5 15/16
28	5 15/16	5 7/8	5 13/16	5 13/16	5 15/16
29	5 13/16	5 3/4	5 11/16	5 11/16	5 3/4
30	...	...	...	...	...
31	...	...	...	...	...

SEPTEMBER

Date	1 Mo.	2 Mo.	3 Mo.	6 Mo.	12 Mo.
1	5 3/4	5 11/16	5 9/16	5 9/16	5 5/8
2	5 7/8	5 3/4	5 5/8	5 5/8	5 11/16
3	5 15/16	5 7/8	5 13/16	5 13/16	5 15/16
4	5 15/16	5 7/8	5 13/16	5 13/16	5 15/16
5	6	5 7/8	5 13/16	5 13/16	6
6	...	...	...	...	...
7	...	...	...	...	...
8	6 1/16	6	6	6	6 3/16
9	6 1/16	6	6	6	6 3/16
10	6	6	5 15/16	5 7/8	6 1/16
11	6 1/8	6 1/8	6 1/16	6 1/8	6 5/16
12	6 1/16	6 1/16	6 1/16	6 1/16	6 5/16
13	...	...	...	...	...
14	...	...	...	...	...
15	6 1/8	6 1/16	6 1/16	6 1/16	6 1/4
16	6 1/16	6 1/16	6 1/16	6 1/16	6 1/4
17	6 1/8	6 1/16	6 1/16	6 1/16	6 1/4
18	6 1/8	6 1/16	6 1/16	6 1/16	6 1/4
19	6 3/16	6 1/8	6 1/8	6 3/16	6 3/8
20	...	...	...	...	...
21	...	...	...	...	...
22	6 3/16	6 1/8	6 1/8	6 1/8	6 3/8
23	6 3/16	6 1/8	6 1/8	6 1/8	6 5/16
24	6 1/8	6 1/16	6 1/16	6 1/16	6 5/16
25	6	6	6	6	6 3/16
26	6 1/8	6 1/16	6 1/16	6 1/16	6 1/4
27	...	...	...	...	...
28	...	...	...	...	...
29	6 3/16	6 1/8	6 1/8	6 1/8	6 5/16
30	6 1/8	6 1/8	6 1/8	6 1/8	6 1/4
31	...	...	...	...	...

OCTOBER

Date	1 Mo.	2 Mo.	3 Mo.	6 Mo.	12 Mo.
1	6 1/16	6 1/16	6 1/16	6 1/16	6 3/16
2	6 1/16	6 1/16	6 1/16	6 1/16	6 3/16
3	6	6	6	6	6 1/8
4	...	...	...	...	...
5	...	...	...	...	...
6	6	5 15/16	5 15/16	5 15/16	6 1/16
7	5 15/16	5 15/16	5 7/8	5 7/8	6
8	5 15/16	5 7/8	5 7/8	5 7/8	6
9	5 7/8	5 7/8	5 7/8	5 7/8	6
10	5 7/8	5 7/8	5 7/8	5 7/8	6
11	...	...	...	...	...
12	...	...	...	...	...
13	5 15/16	5 15/16	5 15/16	5 15/16	6 1/16
14	5 15/16	5 15/16	5 15/16	5 15/16	6 1/16
15	6	6	6	6	6 1/8
16	6	6	6	6	6 1/8
17	6 1/16	6 1/16	6 1/16	6 1/16	6 3/16
18	...	...	...	...	...
19	...	...	...	...	...
20	6 1/8	6 1/8	6 1/8	6 1/8	6 5/16
21	6 1/8	6 1/8	6 1/8	6 1/8	6 5/16
22	6 1/16	6 1/16	6 1/16	6 1/16	6 1/4
23	6 1/16	6 1/16	6 1/16	6 1/16	6 1/4
24	6 1/16	6 1/16	6 1/16	6 1/16	6 1/4
25	...	...	...	...	...
26	...	...	...	...	...
27	6 1/16	6 1/16	6 1/16	6 1/16	6 3/16
28	6 1/16	6 1/16	6 1/16	6 1/16	6 3/16
29	6	6 1/16	6 1/16	6 1/16	6 3/16
30	5 7/8	5 7/8	5 7/8	5 7/8	6
31	5 15/16	5 15/16	5 15/16	5 15/16	6 1/16

NOVEMBER

Date	1 Mo.	2 Mo.	3 Mo.	6 Mo.	12 Mo.
1	...	...	...	...	...
2	...	...	...	...	...
3	6	6	5 15/16	5 15/16	6 1/16
4	6	6	6	6	6 1/8
5	6 1/16	6 1/16	6	6	6 1/8
6	6 1/16	6 1/16	6	6	6 1/8
7	6 1/16	6 1/16	6 1/16	6 1/16	6 3/16
8	...	...	...	...	...
9	...	...	...	...	...
10	6 1/8	6 1/8	6 1/8	6 1/8	6 1/4
11	6	6	6	6	6 1/8
12	6 1/8	6 1/8	6 1/8	6 1/8	6 1/4
13	6 1/16	6 1/8	6 1/16	6 1/16	6 3/16
14	6 1/16	6 1/8	6 1/8	6 1/8	6 3/16
15	...	...	...	...	...
16	...	...	...	...	...
17	6 1/16	6 1/16	6 1/16	6 1/16	6 3/16
18	6 1/8	6 1/8	6 1/8	6 1/16	6 3/16
19	6 1/8	6 3/16	6 1/8	6 1/8	6 3/16
20	6 1/8	6 3/16	6 1/8	6 1/16	6 1/8
21	6 1/8	6 3/16	6 1/8	6 1/16	6 1/8
22	...	...	...	...	...
23	...	...	...	...	...
24	6 1/8	6 3/16	6 1/8	6 1/16	6 1/8
25	6 1/16	6 1/8	6 1/16	6	6 1/16
26	6 1/8	6 3/16	6 1/8	6 1/16	6 1/8
27	6 3/8	6 3/16	6 1/8	6 1/16	6 1/8
28	6 3/8	6 3/16	6 1/8	6 1/16	6 1/8
29	...	...	...	...	...
30	...	...	...	...	...
31	...	...	...	...	...

DECEMBER

Date	1 Mo.	2 Mo.	3 Mo.	6 Mo.	12 Mo.
1	6 3/8	6 1/4	6 3/16	6 1/8	6 1/8
2	6 7/16	6 1/4	6 3/16	6 1/8	6 3/16
3	6 1/2	6 5/16	6 3/16	6 1/8	6 3/16
4	6 7/16	6 5/16	6 3/16	6 1/8	6 3/16
5	6 3/8	6 1/4	6 1/8	6 1/16	6 1/16
6	...	...	...	...	...
7	...	...	...	...	...
8	6 7/16	6 1/4	6 3/16	6 1/8	6 1/8
9	6 7/16	6 1/4	6 3/16	6 1/8	6 1/8
10	6 7/16	6 1/4	6 3/16	6 1/8	6 1/8
11	6 7/16	6 1/4	6 3/16	6 1/8	6 1/8
12	6 7/16	6 1/4	6 3/16	6 1/8	6 1/8
13	...	...	...	...	...
14	...	...	...	...	...
15	6 1/2	6 5/16	6 1/4	6 3/16	6 1/4
16	6 11/16	6 7/16	6 3/8	6 1/4	6 1/4
17	7 1/16	6 11/16	6 1/2	6 5/16	6 5/16
18	7	6 5/8	6 7/16	6 1/4	6 1/4
19	7 1/4	6 3/4	6 9/16	6 3/8	6 5/16
20	...	...	...	...	...
21	...	...	...	...	...
22	8 5/8	7 3/8	6 7/8	6 13/16	6 1/2
23	7 15/16	7	6 11/16	6 7/16	6 5/16
24	7 1/2	6 3/4	6 1/2	6 3/8	6 1/4
25	Closed				
26	Closed				
27	...	...	...	...	...
28	...	...	...	...	...
29	7 3/4	7	6 3/4	6 3/8	6 5/16
30	6 5/8	6 3/8	6 5/16	6 1/4	6 1/4
31	6 11/16	6 7/16	6 3/8	6 5/16	6 5/16

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1986 9100 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	....	....	....	1.25N	1.20	.973	....	953
3	....	....	1.18A	1.18A	1.17	.971	....	953
6	....	....	....	1.17N	1.16	.973	....	953
7	....	1.22B	....	1.22B	1.27	.983	....	953
8	....	1.28B	1.02A	1.02A	.98	.951	....	953
9	.90	.91	.89	.91	.92	.941	101	1015
10	....	.93B	.91A	.91A	.85	.927	....	1015
13	....	....	....	.85N	.77	.912	....	1015
14	.80	.86	.80	.86	.85	.931	30	1015
15	....	.94B	....	.94B	.95	.955	....	1003
16	1.06	1.06	.93A	1.00A	.99	.962	50	1003
17	....	1.01B	....	1.01B	.99	.963	....	1003
20	....	....	.90A	.90A	.91	.955	....	1003
21	....	.98B	....	.98B	.96	.964	....	1003
22	....	.98B	.93A	.93A	.90	.956	....	1003
23	....	.93B	....	.93B	.97	.968	....	1003
24	....	.99B	.95A	.99B	1.01	.974	....	1003
27	....	1.05B	....	1.05B	1.08	.984	....	1003
28	....	1.11B	....	1.11B	1.13	.988	....	1003
29	....	1.14B	1.10A	1.10A	1.06	.984	....	1003
30	....	....	1.02A	1.02A	1.06	.985	....	1003
31	....	....	....	1.06N	1.12	.989	....	1003

IN FEBRUARY

3	....	....	....	1.12N	1.11	.991	....	1003
4	1.19	1.19	1.16A	1.16A	1.11	.992	5	1008
5	....	1.13B	1.09A	1.09A	1.08	.992	....	1007
6	....	....	1.03A	1.03A	1.00	.991	....	1007
7	....	....	.88A	.88A	.93	.982	....	1007
10	....	.95B	....	.95B	.94	.986	....	1007
11	....	.95B	....	.95B	.93	.986	....	1007
12	....	....	....	.93N	.93	.987	....	1007
13	.95	.95	.95	.95	.96	.990	10	1017
14	1.08	1.09B	1.07	1.09B	1.10	.997	....	1017
17	Exchange Closed: President's Day							
18	....	1.13B	....	1.13B	1.13	.998	25	1002
19	....	....	1.07A	1.07A	1.06	.998	....	1002
20	....	....	....	1.06N	1.04	.998	....	982
21	....	....	....	1.04N	1.10	.999	....	982
24	....	1.16B	....	1.16B	1.14	.999	....	982
25	....	....	....	1.14N	1.11	.999	....	982
26	....	....	....	1.11N	1.11	.999	....	982
27	1.17	1.18	1.17	1.18	1.23	.999	110	882
28	....	....	....	1.23N	1.24	.995	....	882

IN MARCH

3	....	....	....	1.24N	1.28	.998	....	882
4	1.31	1.43B	1.31	1.43B	1.42	.999	255	757
5	1.35	1.35	1.35	1.35	1.36	.999	11	719
6	1.47@.46	1.49	1.46	1.48	1.49	.999	456	469
7	1.54	1.54	1.52	1.52	1.53	.999	94	284
10	....	....	....	1.53N	1.57	.999	50	234
11	....	1.59B	....	1.57N	1.58	1.000	....	152
12	....	....	....	1.58N	1.59	1.000	....	102
13	1.52	1.52	1.52	1.52	1.57	1.000	40	91
14	....	....	....	1.57N	1.55	1.000	....	87
17	....	....	....	1.55N	1.52	1.000	....	87
18	....	....	....	....	....	1.000	....	....

MARCH 1986 9150 CALLS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	....	....	.73A	.73A	.73	.871	....	582
3	....	....	.70A	.71A	.70	.862	....	582
6	.70	.70	.69	.69	.68	.863	....	582
7	.75	.78	.74	.78	.77	.901	94	599
8	.64	.79B	.52	.52	.54	.791	22	576
9	....	.49B	.46	.49B	.50	.762	47	584
10	.48	.51B	.46	.46	.45	.726	75	611
13	.41	.42	.40A	.40A	.39	.682	16	620
14	.41	.44	.41	.44	.43	.726	72	645
15	.46	.50B	.44	.50B	.51	.789	60	687
16	.58	.58	.50	.54B	.55	.810	156	811
17	....	.56	.55A	.56	.55	.812	80	861
20	.44	.45B	.43	.45B	.47	.777	42	901
21	....	.53B	....	.50B	.51	.806	....	836
22	.51	.54B	.46	.46	.46	.776	32	839
23	.47	.50B	.47	.50B	.51	.815	34	858
24	.54	.54	.47A	.54	.54	.837	14	867
27	.57	.59B	.57	.59B	.60	.875	2	869
28	.61	.65	.61	.65	.65	.896	19	876
29	.68	.68	.61A	.61A	.59	.872	41	896

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1986 9150 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	.62	.62	.55A	.59	.58	.874	161	930
31	.60	.65	.56A	.62A	.64	.900	15	931

IN FEBRUARY

3	....	....	.63A	.63A	.64	.908	....	881
4	....	.68B	.62A	.62A	.62	.907	....	881
5	....	.65B	....	.63A	.60	.907	....	881
6	....	....	.50A	.53A	.53	.898	....	881
7	....	....	.40A	.46A	.46	.834	....	881
10	.46	.48B	.42	.46	.46	.849	28	901
11	.48	.49B	.46	.46	.45	.847	53	913
12	.43	.44B	.43	.43	.45	.851	2	926
13	....	.47B	....	.46B	.47	.871	....	926
14	.54	.61B	.54	.61B	.60	.932	40	953
17	Exchange Closed: President's Day							
18	.64	.66	.61	.63B	.64	.953	60	925
19	.55	.60B	.55	.57	.57	.936	34	910
20	....	....	....	.57N	.55	.933	....	900
21	....	.60B	....	.60B	.61	.955	....	898
24	....	.65B	.60A	.65B	.65	.973	....	897
25	.64	.64	.64	.64	.62	.970	5	892
26	.60	.60	.59A	.60	.62	.974	7	899
27	.65	.69	.65	.69	.73	.991	45	897
28	.76	.80	.75A	.76	.75	.941	82	871

IN MARCH

3	.76	.79B	.76	.79D	.78	.964	14	885
4	.88	.94B	.88	.94B	.92	.987	54	814
5	.87	.91	.87	.88A	.86	.987	10	747
6	1.09	1.09	.99A	1.02A	.99	.997	5	737
7	1.03	1.03	1.01	1.01	1.03	.999	14	694
10	....	....	....	1.03N	1.07	.999	....	535
11	1.08	1.09B	1.08	1.08	1.08	.999	10	533
12	....	....	....	1.08N	1.09	.999	....	487
13	1.02	1.02	1.02	1.02	1.07	999	1	435
14	....	....	....	1.07N	1.05	1.000	....	435
17	....	....	....	1.05N	1.02	1.000	....	410
18	....	....	....	....	....	1.000	....	....

MARCH 1986 9200 CALLS

IN JANUARY 1936

1	Exchange Closed: New Year's Day							
2	.37	.37	.34	.34	.34	.627	360	3813
3	.32	.33	.30	.31A	.31	.609	319	3913
6	.30	.33	.30	.31	.31	605	142	3970
7	.34	.38B	.34	.38B	.38	.674	422	3917
8	.39	.39	.20	.20	.20	.487	2230	4440
9	.18	.20	.15	.20	.20	.447	2013	4561
10	.18	.20	.15	.15	.15	.400	1564	5535
13	.12	.15	.12	.13	.12	.345	953	5998
14	.13	.15	.13	.15	.15	.390	1336	6367
15	.16	.23	.14	.18	.18	.465	2179	6889
16	.24	.24	.17	.21	.21	.494	2350	7101
17	.22	.23	.20	.22	.21	.494	3714	8420
20	.14	.16	.13	.16	.16	.435	2032	8761
21	.16	.19	.16	.18	.18	.471	1395	7199
22	.16	.20	.14	.14	.14	.426	1079	7327
23	.16	.17	.14	.17	.17	.478	907	6963
24	.15	.20	.14	.18	.18	.508	2504	6904
27	.20	.23	.19	.22	.22	.563	1619	6568
28	.25	.25	.22	.25	.25	.603	733	6433
29	.25	.29	.19	.20@.19	.20	.549	809	6396
30	.18	.24	.18	.19	.20	.549	1313	5974
31	.18	26	.17	.22@.21	.21	.598	1411	6048

IN FEBRUARY

3	.23	.23	.20	.21	.22	.602	1742	7394
4	.26	.26	.20	.22	.22	.594	2647	7271
5	.23	.24	.19	.19	.19	.594	2652	7190
6	.19	.19	.13	.15	.15	.570	4164	8082
7	.14	.14	.07	.10	.10	.438	2285	8385
10	.11	.11	.08	.10	.10	.445	758	10403
11	.10@.09	.12	.09	.10@.09	.09	.434	1218	6487
12	.08	.10	.08	.08	.09	.433	681	6613
13	.09	.11	.09	.10	.10	.461	995	6420
14	.15	.18	.12	.18@.17	.17	.598	790	6739
17	Exchange Closed: President's Day							
18	.18	.21	.17	.20	.20	.636	2050	6702
19	.15	.19	.11	.12	.13	.565	2852	7723
20	.12	.14B	.11	.11	.11	.544	577	7450
21	.12	.15	.12	.15	.15	.611	354	7705
24	.14	.21	.13	.18	.18	.664	1860	7060

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1986 9200 CALLS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	.17@.18	.18	.15	.15	.15	.633	584	7047
26	.13	.16	.13	.15B	.15	.637	962	6684
27	.19	.28	.19	.26	.26	.773	505	6488
28	.30	.38	.27	.27	.27	.694	1608	7037

IN MARCH

3	.27@.26	.31	.26	.31	.30	.741	479	6889
4	.35	.48	.35	.48	.43	.845	308	6530
5	.39	.40B	.34	.36B	.37	.327	191	6391
6	.47@.48	.52	.46	.51	.50	.917	523	5382
7	.52	.55	.51	.53	.54	.949	423	5024
10	.56	.58B	.56	.57	.57	.985	258	4817
11	.59	.61B	.57	.58	.58	.993	40	3777
12	.58	.60	.57	.59A	.59	.997	65	3365
13	.54	.54	.53	.54	.57	.999	32	3266
14	.58	.58	.54	.54	.55	.999	107	3254
17	.53	.55	.51	.52B	.52	.999	102	3184
18	....	....	....	....	....	1.000	1	....
19	....	....	....	....	....	.000	....	....

MARCH 1986 9250 CALLS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	.12	.12	.10	.10	.10	.316	556	4794
3	.10	.11	.09	.10	.09	.298	910	4887
6	.10	10	.09	.09	.09	.288	721	4809
7	.11	.13	.11	.13	.13	.352	2024	6220
8	.12	.12	.05	.06	.06	.192	1662	6078
9	.04	.05	.03	.05	.05	.164	4345	4888
10	.05	.05	.04	.04	.04	.135	1235	4999
13	.04	.04	.03	.03	.03	.102	284	5243
14	.03	.04	.03	.04	.04	.124	242	5079
15	.04	.07	.04	.05	.05	.166	983	5424
16	.07@.06	.07	.05	.06	.06	.182	951	5407
17	.06	.07	.05	.06	.06	.180	2838	5799
20	.03	.04	.03	.04	.03	.138	91	5658
21	.04	.04	.03	.04	.04	.158	182	5671
22	.05	.05	.03	.03	.03	.130	492	5763
23	.04	.04	.03	.03	.03	.158	203	5764
24	.03	.04	.03	.03	.03	.174	308	5772
27	.04	.05	.04	.04	.04	.204	417	5845
28	.05	.05	.04	.05	.05	.231	386	5831
29	.06	.06	.03	.03	.04	.188	1207	5318
30	.03	.04	.03	.03	.03	.185	205	5166
31	.03	.06	.03	.04	.04	.217	752	5572

IN FEBRUARY

3	.04	.04	.04	.04	.04	.209	82	5646
4	.05	.06	.04	.04	.04	.201	687	6067
5	.04	.05	.03	.03	.03	.201	365	6019
6	.03	.03	.02	.02	.02	.180	327	6177
7	.02	.02	.02	.02	.02	.101	306	6020
10	....	....	....	.02N	.02	.095	5	5974
11	....	....	....	.02N	.02	.088	....	5969
12	.02	.02	.02	.02	.02	.085	505	6342
13	.02	.02	.02	.02	.02	.094	63	6280
14	.02	.03	.02	.03	.03	.161	173	6307
17	Exchange Closed: President's Day							
18	.04	.04	.02	.03	.03	.163	371	6459
19	.03	.03	.02	.02	.02	.117	191	6395
20	.01	.01	.01	.01	.01	.102	....	6384
21	.02	.03	.02	.03	.02	.130	531	6760
24	.02	.03	.02	.03	.02	.139	765	6946
25	.02	.02	.02	.02	.02	.114	161	6692
26	.02	.02	.02	.02	.02	.108	11	6646
27	.02	.05	.02	.05	.04	.190	1908	6576
28	.05	.07	.03	.04	.04	.293	1099	7291

IN MARCH

3	.04	.05	.03	.05	.04	.306	252	7276
4	.04	.09	.04	.07	.07	.424	854	6938
5	.04	.06	.03	.05	.05	.358	1034	7237
6	.07	.11	.07	.10	.09	.489	2167	7317
7	.10	.12	.06	.08@.07	.08	.537	2961	6439
10	.06	.11	.07	.10	.09	.605	795	6202
11	.11	11	07	.09	.10	.634	362	6026
12	.09	.11	09	.09	.10	.669	474	5767
13	.06	.08	.05	.08	.09	.653	487	5340
14	.09	.09	06	.06	.07	.632	867	5301
17	.03	.04	.02	.02	.02	.595	1298	4589
18	....	....	....	....	....	.598	7	....

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1986 9250 CALLS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	....	....	....	....	....	.000	17	....
20	....	....	....	....	....	.000	....	....

MARCH 1986 9300 CALLS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	.03	.04	.03	.03	.03	.101	20	2719
3	.03	.03	.03	.03	.03	.091	6	2717
6	.02	.02	.02	.02	.02	.084	2	2716
7	.03	.03	.03	.03	.03	.114	66	2770
8	.02	.02	.01	.01	.01	.044	94	2746
9	.01	.02	.01	.02	.02	.034	247	2725
10	....	....	....	.02N	.01	.025	389	3034
13	.01	.02	.01	.01	.01	.016	230	2804
14	.01	.01	.01	.01	.01	.021	16	2806
15	.01	.01	.01	.01	.01	.032	26	2601
16	....	....	....	.01N	.01	.036	....	2596
17	.02	.02	.02	.02	.01	.035	1	2596
20	.01	.01	.01	.01	.01	.022	2	2594
21	.01	.01	CAB	CAB	CAB	.026	12	2593
22	.01	.01	.01	.01	....	.019	52	2541
23	.01	.01	.01	.01	....	.025	5	2536
24	CAB	CAB	CAB	CAB	CAB	.029	....	2541
27	.01	.01	.01	.01	.01	.035	28	2531
28	.01	.01	.01	.01	.01	.042	103	2505
29	.01	.01	.01	.01	.01	.029	62	2469
30	....	....	....	.01N	.01	.028	....	2469
31	.01	.01	.01	.01	.01	.035	21	2438

IN FEBRUARY

3	....	....	....	.01N	.01	.031	....	2438
4	.01	.01	.01	.01	.01	.028	14	2420
5	....	....	....	.01N	.01	.028	....	2420
6	....	....	....	.01N	....	.022	....	2420
7	.01	.01	.01	.01	....	.008	115	2483
10	CAB	CAB	CAB	CAB	CAB	.006	20	2506
11	CAB	CAB	CAB	CAB	CAB	.005	....	2371
12	CAB	CAB	CAB	CAB	CAB	.005	....	2371
13	CAB	CAB	CAB	CAB	CAB	.005	....	2371
14	CAB	CAB	CAB	CAB	CAB	.013	....	2371
17	Exchange Closed: President's Day							
18	....	....	....	....	....	.010	....	2371
19	CAB	CAB	CAB	CAB	CAB	.005	....	2371
20	CAB	CAB	CAB	CAB	CAB	.004	....	2371
21	CAB	CAB	CAB	CAB	CAB	.005	....	2371
24	CAB	CAB	CAB	CAB	CAB	.004	....	2371
25	CAB	CAB	CAB	CAB	CAB	.003	....	2371
26	CAB	CAB	CAB	CAB	CAB	.002	....	2371
27	CAB	CAB	CAB	CAB	CAB	.006	....	2371
28	.01	.01	.01	.01	.01	.055	100	2436

IN MARCH

3	....	....	....	.01N	....	.049	....	2436
4	.01	.01	.01	.01	.01	.082	43	2467
5	....	....	....	.01N	....	.048	....	2467
6	CAB	CAB	CAB	CAB	CAB	.075	....	2467
7	.01	.01	.01	.01	....	.074	101	2568
10	CAB	CAB	CAB	CAB	CAB	.050	....	2568
11	CAB	CAB	CAB	CAB	CAB	.036	....	2559
12	CAB	CAB	CAB	CAB	CAB	.023	....	2559
13	CAB	CAB	CAB	CAB	CAB	.007	....	2559
14	CAB	CAB	CAB	CAB	CAB	.001	1	2558
17	CAB	CAB	CAB	CAB	CAB	.000	100	....

MARCH 1986 9350 CALLS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	....	....	....	.02N	.02	.019	....	25
3	....	....	.01A	.01A	.01	.016	....	25
6	....	....	....	.01N	.01	.014	....	25
7	....	....	....	.01N	.01	.021	....	25
8	....	....	....	.01N	.01	.005	....	25
9	....	....	....	.01N	.01	.004	....	25
10	....	....	....	.01N	.01	.002	....	25
13	....	....	....	.01N	.01	.001	....	25
14	....	....	....	.01N	.01	.001	....	25
15	....	....	....	.01N	.01	.003	....	25
16	....	....	....	.01N	.01	.003	....	25
17	....	....	....	.01N	....	.003	....	25
20	CAB	CAB	CAB	CAB	CAB	.001	....	25
21	CAB	CAB	CAB	CAB	CAB	.002	....	25

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1986 9350 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	CAB	CAB	CAB	CAB	CAB	.001	....	25
23	CAB	CAB	CAB	CAB	CAB	.001	....	25
24	CAB	CAB	CAB	CAB	CAB	.002	....	25
27	CAB	CAB	CAB	CAB	CAB	.002	..	25
28	CAB	CAB	CAB	CAB	CAB	.003	....	25
29	CAB	CAB	CAB	CAB	CAB	.001	....	25
30	CAB	CAB	CAB	CAB	CAB	.001	....	25
31	CAB	CAB	CAB	CAB	CAB	.002	....	25

IN FEBRUARY

3	CAB	CAB	CAB	CAB	CAB	.001	....	25
4	CAB	CAB	CAB	CAB	CAB	.001	....	25
5	CAB	CAB	CAB	CAB	CAB	.001	..	25
6	CAB	CAB	CAB	CAB	CAB	.001	....	25
7	CAB	CAB	CAB	CAB	CAB	.000	....	25
10	....	....	....	....	....	.000	....	25
11	CAB	CAB	CAB	CAB	CAB	.000	....	25
12	CAB	CAB	CAB	CAB	CAB	.000	....	25
13	CAB	CAB	CAB	CAB	CAB	.000	....	25
14	CAB	CAB	CAB	CAB	CAB	.000	....	25
17	Exchange Closed: President's Day							
18	..	....	....	....	....	.000	....	25
19	CAB	CAB	CAB	CAB	CAB	.000	....	25
20	CAB	CAB	CAB	CAB	CAB	.000	....	25
21	CAB	CAB	CAB	CAB	CAB	.000	....	25
24	CAB	CAB	CAB	CAB	CAB	.000	....	25
25	CAB	CAB	CAB	CAB	CAB	.000	....	25
26	CAB	CAB	CAB	CAB	CAB	.000	....	25
27	.01	.01	.01	CAB	CAB	.000	2	27
28	....	....	....	....	....	.004	1	28

IN MARCH

3	CAB	CAB	CAB	CAB	CAB	.002	....	28
4	CAB	CAB	CAB	CAB	CAB	.004	....	28
5	CAB	CAB	CAB	CAB	CAB	.001	....	28
6	CAB	CAB	CAB	CAB	CAB	.002	....	28
7	CAB	CAB	CAB	CAB	CAB	.001	....	28
10	CAB	CAB	CAB	CAB	CAB	.000	....	28
11	CAB	CAB	CAB	CAB	CAB	.000	....	28
12	CAB	CAB	CAB	CAB	CAB	.000	....	28
13	CAB	CAB	CAB	CAB	CAB	.000	2	26
14	CAB	CAB	CAB	CAB	CAB	.000	....	26

JUNE 1986 9000 CALLS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	....	....	....	2.13N	2.08	.988	....	5
3	....	....	2.05A	2.05A	2.04	.987	....	5
6	....	....	....	2.04N	2.03	.987	....	5
7	....	2.10B	....	2.10B	2.15	.991	....	5
8	....	....	....	2.15N	1.85	.980	....	5
9	....	....	....	1.85N	1.74	.974	....	5
10	....	....	1.69A	1.69A	1.65	.967	....	5
13	....	....	....	1.65N	1.54	.959	....	5
14	....	1.60B	....	1.60B	1.65	.969	....	5
15	....	....	....	1.65N	1.78	.978	....	5
16	....	1.90B	....	1.78N	1.81	.980	....	5
17	....	....	....	1.81N	1.81	.981	....	5
20	....	....	....	1.81N	1.72	.976	....	5
21	....	....	....	1.72N	1.78	.980	....	5
22	....	....	....	1.78N	1.72	.977	....	5
23	....	....	....	1.72N	1.81	.982	....	5
24	....	....	....	1.81N	1.86	.985	....	5
27	....	1.90B	....	1.90B	1.95	.989	....	5
28	....	....	....	1.95N	2.02	.991	....	5
29	....	....	....	2.02N	1.95	.990	....	5
30	....	1.96B	....	1.96B	1.96	.990	....	5
31	....	1.98B	....	1.98B	1.92	.992	....	5

IN FEBRUARY

3	....	....	....	1.92N	2.04	.993	....	5
4	....	....	....	2.04N	2.07	.994	....	5
5	....	....	....	2.07N	2.07	.994	....	5
6	....	....	....	2.07N	1.97	.994	....	5
7	....	....	1.84A	1.84A	1.86	.989	....	5
10	....	....	....	1.86N	1.92	.991	....	5
11	....	....	....	1.92N	1.94	.992	....	5
12	....	....	....	1.94N	1.94	.992	....	5
13	....	....	....	1.94N	1.97	.993	....	5
14	....	....	....	1.97N	2.11	.996	....	5
17	Exchange Closed: President's Day							
18	....	2.15B	..	2.15B	2.18	.997	....	5

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1986 9000 CALLS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	....	....	....	2.18N	2.09	.996	....	5
20	....	....	....	2.09N	2.07	.996	....	5
21	....	....	....	2.07N	2.17	.997	....	5
24	....	....	....	2.17N	2.25	.998	....	5
25	....	....	....	2.25N	2.21	.998	....	5
26	....	....	....	2.21N	2.22	.998	....	5
27	....	2.30B	....	2.30B	2.39	.999	....	5
28	....	....	....	2.39N	2.39	.978	....	5

IN MARCH

3	....	2.41B	....	2.41B	2.48	.982	....	5
4	....	2.60B	....	2.60B	2.58	.987	....	5
5	....	....	2.40A	2.40A	2.49	.987	....	5
6	..	2.66B	....	2.66B	2.65	.993	....	5
7	....	2.71B	2.53A	2.71B	2.68	.995	....	5
10	....	2.71B	....	2.71B	2.74	.997	....	5
11	....	2.78B	....	2.74N	2.76	.998	....	5
12	....	....	....	2.76N	2.76	.999	....	5
13	....	....	....	2.76N	2.75	.999	....	5
14	....	....	....	2.75N	2.77	.999	....	5
17	....	2.80B	....	2.80B	2.74	.999	....	5
18	....	....	2.70A	2.70A	2.74	.999	....	5
19	....	....	....	2.74N	2.74	.999	....	5
20	....	....	....	2.74N	2.76	.999	....	5
21	....	....	....	2.76N	2.76	.999	....	5
24	....	2.78B	....	2.78B	2.81	.999	....	5
25	....	....	....	2.81N	2.80	.999	....	5
26	....	....	....	2.80N	2.83	.999	....	5
27	....	2.90B	....	2.90B	2.96	.999	....	5
28	Exchange Closed: Good Friday							
31	....	....	....	2.96N	3.03	.999	....	5

IN APRIL

1	....	3.07B	....	3.07B	3.03	.999	....	5
2	....	....	2.98A	2.98A	3.06	.999	....	5
3	....	....	....	3.06N	3.00	.999	....	5
4	....	....	....	3.00N	3.13	.999	....	5
7	....	....	....	3.13N	3.14	.999	....	5
8	....	3.20B	....	3.20B	3.30	.999	....	5
9	....	3.32B	....	3.32B	3.37	1.000	....	5
10	....	....	3.35A	3.35A	3.37	1.000	....	5
11	....	....	3.35A	3.35A	3.33	1.000	....	5
14	....	3.35B	....	3.35B	3.45	1.000	....	5
15	....	....	....	3.45N	3.45	1.000	....	5
16	....	3.65B	....	3.65B	3.68	1.000	....	5
17	....	....	3.60A	3.60A	3.62	1.000	....	5
18	....	....	....	3.62N	3.59	1.000	....	5
21	....	....	3.55A	3.55A	3.51	1.000	....	5
22	....	3.70B	3.50A	3.50A	3.34	1.000	....	5
23	....	....	3.25A	3.25A	3.26	1.000	....	5
24	....	3.27B	....	3.27B	3.10	1.000	....	5
25	....	3.16B	....	3.16B	3.07	1.000	....	5
28	....	3.09B	....	3.09B	3.22	1.000	....	5
29	....	3.27B	....	3.22N	3.23	1.000	....	5
30	....	....	....	3.23N	3.25	1.000	....	5

IN MAY

1	....	....	....	3.25N	3.18	1.000	....	5
2	....	....	....	3.18N	3.19	1.000	....	5
5	....	3.24B	....	3.24B	3.35	1.000	....	5
6	....	....	....	3.35N	3.35	1.000	....	5
7	....	....	....	3.35N	3.35	1.000	....	5
8	....	....	....	3.40B	3.40	1.000	....	5
9	....	....	3.30A	3.30A	3.22	1.000	....	5
12	....	....	3.16A	3.16A	3.08	1.000	....	5
13	....	3.10B	3.05A	3.10B	3.14	1.000	....	5
14	....	3.15B	....	3.15B	3.09	1.000	....	5
15	....	....	2.99A	2.99A	2.93	1.000	....	5
16	....	....	2.92A	2.92A	2.88	1.000	....	5
19	....	2.92B	....	2.92B	2.89	1.000	....	5
20	....	....	....	2.89N	2.96	1.000	....	5
21	....	....	....	2.96N	2.96	1.000	....	5
22	....	....	....	2.96N	2.99	1.000	....	5
23	....	....	....	2.99N	3.01	1.000	....	5
26	Exchange Closed: Memorial Day							
27	....	3.05B	....	3.05B	3.06	1.000	....	5
28	....	....	....	3.06N	3.00	1.000	....	5
29	....	....	2.99A	2.99A	2.92	1.000	....	5
30	....	....	2.88A	2.88A	2.93	1.000	....	5

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1986 9000 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	2.94B	....	2.94B	2.86	1.000	....	5
3	....	....	....	2.86N	2.92	1.000	....	5
4	....	....	....	2.92N	2.85	1.000	....	5
5	....	....	....	2.85N	2.87	1.000	....	5
6	....	2.93B	....	2.93B	3.02	1.000	....	5
9	....	....	....	3.02N	2.95	1.000	....	5
10	....	....	....	2.95N	2.95	1.000	....	5
11	....	....	....	2.95N	2.93	1.000	....	5
12	....	....	....	2.93N	2.97	1.000	....	5
13	....	....	....	2.97N	2.97	1.000	....	5
16	....	....	....	2.97N	3.00	1.000	....	5
17	....	....	....	....	....	1.000	....	....

JUNE 1986 9050 CALLS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	....	....	....	1.63N	1.58	.957	....	85
3	....	....	1.55A	1.55A	1.54	.953	....	85
6	....	....	....	1.54N	1.50	.954	....	85
7	1.59	1.61B	1.59	1.59	1.65	.965	2	85
8	....	....	....	1.65N	1.35	.933	....	85
9	....	....	....	1.35N	1.26	.916	....	85
10	....	....	1.21A	1.21A	1.18	.901	....	85
13	....	....	....	1.18N	1.09	.880	....	85
14	....	1.10B	....	1.10B	1.19	.904	....	85
15	....	....	....	1.19N	1.29	.927	....	85
16	....	1.40B	....	1.29N	1.31	.932	....	85
17	....	....	....	1.31N	1.31	.933	....	85
20	....	....	....	1.31N	1.23	.920	....	85
21	....	....	....	1.23N	1.28	.931	....	85
22	....	....	....	1.28N	1.22	.922	....	85
23	....	....	....	1.22N	1.31	.937	....	85
24	....	....	....	1.31N	1.36	.944	....	85
27	....	1.40B	....	1.40B	1.45	.956	....	85
28	....	1.50B	....	1.50B	1.52	.964	....	85
29	....	1.54B	1.50A	1.50A	1.45	.958	....	85
30	....	1.47B	....	1.47B	1.46	.959	....	85
31	....	1.48B	....	1.48B	1.52	.965	....	85

IN FEBRUARY

3	....	....	....	1.52N	1.54	.969	....	85
4	....	....	....	1.54N	1.57	.972	....	85
5	....	....	....	1.57N	1.57	.972	....	85
6	....	....	....	1.57N	1.47	.972	....	85
7	....	....	1.35A	1.35A	1.36	.953	....	69
10	....	....	....	1.36N	1.42	.961	....	69
11	....	....	....	1.42N	1.44	.964	....	69
12	....	....	....	1.44N	1.44	.964	....	69
13	....	....	....	1.44N	1.47	.968	....	69
14	....	....	....	1.47N	1.61	.979	....	69
17	Exchange Closed; President's Day							
18	....	1.65B	....	1.65B	1.68	.984	....	69
19	....	....	....	1.68N	1.59	.980	....	69
20	....	....	....	1.59N	1.57	.979	....	69
21	....	....	....	1.57N	1.67	.985	....	69
24	....	....	....	1.67N	1.75	.989	....	69
25	....	....	....	1.75N	1.71	.988	....	69
26	....	....	....	1.71N	1.72	.989	....	69
27	....	1.80B	....	1.80B	1.89	.994	....	69
28	....	....	....	1.89N	1.89	.945	....	69

IN MARCH

3	....	1.91B	....	1.91B	1.98	.954	....	69
4	....	2.14B	....	2.14B	2.08	.963	....	69
5	....	....	1.90A	1.90A	1.99	.963	....	69
6	....	2.16B	....	2.16B	2.15	.978	....	69
7	....	2.21B	2.03A	2.21B	2.18	.983	....	69
10	....	2.21B	....	2.21B	2.24	.989	....	69
11	....	2.28B	....	2.24N	2.26	.992	....	69
12	....	....	....	2.26N	2.26	.994	....	69
13	....	....	....	2.26N	2.25	.995	....	69
14	....	....	....	2.25N	2.27	.997	....	69
17	....	2.30B	....	2.30B	2.24	.997	....	69
18	....	....	2.20A	2.20A	2.24	.998	....	69
19	....	....	....	2.24N	2.24	.998	....	69
20	....	....	....	2.24N	2.26	.999	....	69
21	....	....	....	2.26N	2.26	.999	....	69
24	....	2.28B	....	2.28B	2.31	.999	....	69
25	....	....	....	2.31N	2.30	.999	....	69
26	....	....	....	2.30N	2.33	.999	....	69
27	....	2.40B	....	2.40B	2.46	.999	....	69
28	Exchange Closed; Good Friday							
31	....	....	....	2.46N	2.53	.999	....	69

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1986 9050 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	2.57B	....	2.57B	2.53	.999	....	69
2	....	....	2.48A	2.48A	2.56	.999	....	69
3	....	....	....	2.56N	2.50	.999	....	69
4	....	....	....	2.50N	2.63	.999	....	67
7	....	....	....	2.63N	2.64	.999	....	67
8	....	2.70B	....	2.70B	2.80	.999	....	67
9	....	2.82B	....	2.82B	2.87	.999	....	67
10	....	....	2.85A	2.85A	2.87	.999	....	67
11	....	....	2.85A	2.85A	2.83	.999	....	67
14	2.88	2.88	2.88	2.88	2.95	.999	40	106
15	....	....	....	2.95N	2.95	.999	....	67
16	....	3.15B	....	3.15B	3.18	1.000	....	67
17	....	....	3.10A	3.10A	3.12	1.000	....	67
18	3.10	3.10	3.10	3.10	3.09	1.000	60	127
21	....	....	3.05A	3.05A	3.01	.999	5	72
22	....	3.20B	3.00A	3.00A	2.84	.999	....	72
23	....	....	2.75A	2.75A	2.76	.999	....	67
24	....	2.77B	....	2.77B	2.60	.999	....	67
25	....	2.66B	....	2.66B	2.57	.999	....	67
28	....	2.59B	....	2.59B	2.72	.999	....	67
29	....	2.77B	....	2.72N	2.73	.999	....	67
30	....	....	....	2.73N	2.75	.999	....	67

IN MAY

1	....	....	....	2.75N	2.68	.999	....	67
2	....	....	....	2.68N	2.69	.999	....	67
5	....	2.74B	....	2.74B	2.85	1.000	....	67
6	....	....	....	2.85N	2.85	1.000	....	67
7	....	....	....	2.85N	2.85	1.000	....	67
8	....	2.90B	....	2.90B	2.90	1.000	....	67
9	....	....	2.80A	2.80A	2.72	1.000	....	67
12	....	....	2.66A	2.66A	2.58	1.000	....	67
13	....	2.60B	2.53A	2.60B	2.65	1.000	....	67
14	....	....	....	2.65N	2.59	1.000	....	67
15	....	....	2.49A	2.49A	2.43	1.000	....	67
16	....	....	2.42A	2.42A	2.38	1.000	....	67
19	....	2.42B	....	2.42B	2.39	1.000	....	16
20	....	....	....	2.39N	2.46	1.000	....	15
21	....	....	....	2.46N	2.46	1.000	....	15
22	....	....	....	2.46N	2.49	1.000	....	15
23	....	....	....	2.49N	2.51	1.000	....	15
26	Exchange Closed; Memorial Day							
27	....	2.55B	....	2.55B	2.56	1.000	....	15
28	....	....	....	2.56N	2.50	1.000	....	15
29	....	....	2.49A	2.49A	2.42	1.000	....	15
30	....	....	2.38A	2.38A	2.43	1.000	....	15

IN JUNE

2	....	2.44B	....	2.44B	2.36	1.000	....	15
3	....	....	....	2.36N	2.42	1.000	....	15
4	....	....	....	2.42N	2.35	1.000	....	15
5	....	....	....	2.35N	2.37	1.000	....	15
6	....	2.43B	....	2.43B	2.52	1.000	....	15
9	....	....	....	2.52N	2.45	1.000	....	15
10	....	....	....	2.45N	2.45	1.000	....	15
11	....	....	....	2.45N	2.43	1.000	....	15
12	....	....	....	2.43N	2.47	1.000	....	15
13	....	....	....	2.47N	2.47	1.000	....	15
16	....	....	....	2.47N	2.50	1.000	....	15
17	....	....	....	....	....	1.000	....	....

JUNE 1986 9100 CALLS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	....	....	....	1.17N	1.12	.879	....	64
3	....	....	1.09A	1.09A	1.06	.871	....	64
6	....	....	....	1.08N	1.07	.871	....	64
7	1.12	1.12	1.12	1.12	1.16	.897	1	63
8	....	....	....	1.16N	.92	.827	....	63
9	....	....	.84A	.84A	.85	.795	....	63
10	.80	.83B	.80	.81	.78	.766	35	63
13	....	....	.75A	.75A	.71	.729	2	63
14	....	....	....	.71N	.79	.769	....	63
15	....	....	....	.79N	.87	.812	....	63
16	....	.94B	.86A	.88B	.89	.822	....	63
17	....	....	....	.89N	.88	.822	....	63
20	....	....	.80A	.80A	.81	.797	....	63
21	....	.84B	....	.84B	.87	.817	....	63
22	....	.90B	.82A	.82A	.81	.799	....	63
23	.83	.83	.82A	.83	.87	.827	25	88
24	.83	.94	.83	.93	.91	.842	66	110
27	....	.98B	....	.98B	1.00	.869	9	95

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1986 9100 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	....	1.03B	....	1.00N	1.02	.886	....	95
29	1.10	1.10	1.00A	1.00A	.98	.870	20	115
30	....	....	....	.98N	.99	.874	....	115
31	....	....	.98A	.99N	1.05	.889	....	115

IN FEBRUARY

3	....	....	....	1.05N	1.04	.896	....	115
4	....	1.12B	....	1.12B	1.08	.903	....	115
5	....	1.16B	....	1.16B	1.08	.903	....	115
6	....	....	....	1.08N	.98	.904	....	115
7	....	....	.86A	.89A	.89	.855	....	115
10	....	.91B	....	.91B	.95	.874	....	115
11	....	.97B	....	.95N	.95	.880	....	115
12	.93	.94B	.93	.94B	.95	.880	10	125
13	....	....	....	.95N	.98	.889	....	125
14	....	1.10B	....	1.06B	1.11	.919	....	125
17	Exchange Closed; President's Day							
18	....	1.15B	....	1.15B	1.18	.935	....	125
19	....	....	....	1.18N	1.09	.920	....	125
20	....	....	....	1.09N	1.07	.917	....	125
21	....	1.16B	....	1.16B	1.17	.935	....	125
24	....	....	....	1.17N	1.25	.950	....	125
25	....	....	....	1.25N	1.21	.945	....	125
26	....	....	....	1.21N	1.22	.947	....	125
27	....	1.30B	....	1.30B	1.39	.968	....	125
28	....	....	....	1.39N	1.39	.880	....	125

IN MARCH

3	....	1.47B	....	1.47B	1.48	.896	....	113
4	....	1.65B	....	1.65B	1.58	.913	....	74
5	....	....	1.40A	1.57A	1.49	.910	....	74
6	....	1.66B	....	1.66B	1.65	.939	....	74
7	....	1.71B	1.53A	1.71B	1.68	.950	....	74
10	....	1.71B	....	1.71B	1.74	.963	....	74
11	....	1.78B	....	1.74N	1.76	.970	....	74
12	....	....	....	1.76N	1.76	.975	....	72
13	....	....	....	1.76N	1.75	.979	....	72
14	....	....	....	1.75N	1.77	.984	....	72
17	....	1.80B	....	1.80B	1.74	.987	....	72
18	....	....	1.70A	1.70A	1.74	.989	....	71
19	....	....	....	1.74N	1.74	.991	....	71
20	....	....	....	1.74N	1.76	.993	....	71
21	....	....	....	1.76N	1.76	.994	....	71
24	....	1.78B	....	1.78B	1.81	.997	....	66
25	....	....	....	1.81N	1.80	.997	....	66
26	....	....	....	1.80N	1.83	.998	....	66
27	....	1.90B	....	1.90B	1.96	.999	....	66
28	Exchange Closed; Good Friday							
31	....	....	....	1.96N	2.03	.999	....	66

IN APRIL

1	....	2.07B	....	2.07B	2.03	.999	....	65
2	....	....	1.98A	1.98A	2.06	.999	....	64
3	....	....	....	2.06N	2.00	.999	....	65
4	....	....	....	2.00N	2.13	.999	....	65
7	....	....	....	2.13N	2.14	.999	....	65
8	....	2.20B	....	2.20B	2.30	.999	....	65
9	....	2.32B	....	2.32B	2.37	.999	....	65
10	....	....	2.35A	2.35A	2.37	.999	....	65
11	....	....	2.35A	2.35A	2.33	.999	....	65
14	2.38	2.38	2.38	2.38	2.45	.999	40	105
15	....	....	....	2.45N	2.45	.999	....	65
16	....	2.65B	....	2.65B	2.68	.999	....	65
17	....	....	2.60A	2.60A	2.62	.999	....	65
18	2.60	2.60	2.60	2.60	2.59	.999	65	130
21	....	....	2.55A	2.55A	2.51	.999	....	65
22	....	2.70B	2.50A	2.50A	2.34	.999	....	65
23	....	....	2.25A	2.25A	2.26	.999	....	65
24	....	2.27B	....	2.27B	2.10	.999	....	65
25	....	2.16B	....	2.16B	2.07	.999	....	65
28	....	2.09B	....	2.09B	2.22	.999	....	65
29	....	2.27B	....	2.22N	2.23	.999	....	65
30	....	....	....	2.23N	2.25	.999	....	64

IN MAY

1	....	....	....	2.25N	2.18	.999	....	64
2	....	....	....	2.18N	2.19	.999	....	64
5	2.26	2.26	2.26	2.26	2.35	.999	3	64
6	....	....	....	2.35N	2.35	.999	....	64
7	....	....	....	2.35N	2.35	.999	....	64
8	....	2.40B	....	2.40B	2.40	.999	....	64
9	....	....	2.30A	2.30A	2.22	.999	....	64

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1986 9100 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	....	....	2.16A	2.16A	2.08	.999	....	64
13	....	2.10B	2.03A	2.10B	2.14	.999	....	64
14	....	2.15B	....	2.15B	2.09	.999	....	64
15	....	....	1.99A	1.99A	1.93	.999	....	64
16	....	....	1.92A	1.92A	1.88	.999	....	64
19	....	1.92B	....	1.92B	1.89	.999	....	18
20	....	....	....	1.89N	1.96	.999	....	18
21	....	....	....	1.96N	1.96	.999	....	18
22	....	....	....	1.96N	1.99	.999	....	18
23	....	....	....	1.99N	2.01	.999	....	18
26	Exchange Closed; Memorial Day							
27	....	2.05B	....	2.05B	2.06	1.000	....	18
28	....	....	....	2.06N	2.00	1.000	....	18
29	....	....	1.99A	1.99A	1.92	1.000	....	18
30	....	....	1.88A	1.88A	1.93	1.000	....	18

IN JUNE

2	....	1.94B	....	1.94B	1.86	1.000	....	18
3	....	....	....	1.86N	1.92	1.000	....	8
4	....	....	....	1.92N	1.85	1.000	....	8
5	....	....	....	1.85N	1.87	1.000	....	8
6	....	1.93B	....	1.93B	2.02	1.000	....	8
9	....	....	....	2.02N	1.95	1.000	....	8
10	....	....	....	1.95N	1.95	1.000	....	8
11	....	....	....	1.95N	1.93	1.000	....	8
12	....	....	....	1.93N	1.97	1.000	....	8
13	....	....	....	1.97N	1.97	1.000	....	8
16	....	....	....	1.97N	2.00	1.000	....	8
17	....	....	....	....	....	1.000	....	....

JUNE 1986 9150 CALLS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	.74	.74	.74	.74	.72	.736	1	253
3	.68	.68	.68	.68	.69	.722	1	253
6	....	....	....	.69N	.68	.720	....	253
7	.73	.74	.71A	.74	.76	.763	20	253
8	....	....	.61A	.61A	.56	.651	....	253
9	.50	.53B	.49A	.53B	.51	.606	30	258
10	.46	.50B	.46	.46	.46	.568	1	258
13	....	....	.43A	.45A	.41	.519	....	258
14	.45	.46	.45	.46	.46	.568	102	357
15	.48	.59	.46	.51	.52	.625	525	823
16	.51	.56B	.51	.52B	.53	.638	22	823
17	.55	.56B	.53	.53	.53	.639	52	824
20	.46	.46	.46	.46	.48	.601	5	829
21	....	.49B	....	.49B	.52	.628	....	829
22	....	....	.47A	.47A	.46	.602	....	829
23	....	.49B	....	.46N	.50	.641	....	829
24	....	.52B	....	.50N	.53	.663	....	829
27	....	.58B	....	.58B	.60	.702	....	829
28	.63	.63	.61	.61	.63	.731	7	834
29	.67	.67	.59A	.61A	.60	.704	5	836
30	.65	.66	.63A	.63A	.59	.708	50	862
31	.63	.63	.62A	.62A	.63	.733	8	865

IN FEBRUARY

3	....	....	....	.63N	.63	.743	2	842
4	.72	.72	.66A	.66A	.65	.755	1	843
5	.70	.71B	.68A	.68A	.65	.755	35	848
6	....	.66B	.59A	.59A	.59	.756	....	848
7	.47	.48B	.47	.48B	.50	.671	40	863
10	.52	.54	.50	.54	.54	.699	34	884
11	.57	.57	.55A	.55A	.54	.709	23	907
12	.54	.55	.54	.55	.54	.709	13	917
13	....	.56B	....	.54N	.56	.723	2	917
14	.65	.67	.63A	.63A	.66	.779	86	971
17	Exchange Closed; President's Day							
18	....	.72B	....	.72B	.73	.808	....	941
19	.64	.66	.64	.66	.65	.776	7	936
20	....	....	.63A	.63A	.63	.769	....	936
21	....	.69B	....	.68B	.70	.808	....	936
24	.70	.81	.68	.81	.78	.838	37	915
25	.76	.76	.74	.74	.73	.826	19	906
26	.73	.73	.72A	.73	.74	.830	7	914
27	.80	.91	.80	.91	.90	.881	81	959
28	.96	.98	.89A	.89A	.90	.774	77	955

IN MARCH

3	.95	.97B	.92	.97B	.99	.797	34	937
4	1.07	1.15B	1.07	1.15B	1.08	.823	17	930
5	....	....	.99A	.99A	.99	.813	....	930

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
JUNE 1986 9150 CALLS
IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	1.18	1.18	1.18	1.18	1.15	.859	....	930
7	1.15	1.21B	1.15	1.15	1.18	.875	26	955
10	1.24	1.24	1.24	1.24	1.24	.899	6	954
11	1.25	1.27B	1.25	1.25	1.26	.911	10	963
12	....	....	....	1.26N	1.26	.920	....	962
13	1.20	1.20	1.20	1.20	1.25	.927	15	675
14	....	1.28B	....	1.28B	1.27	.939	....	471
17	....	1.30B	....	1.27N	1.24	.943	....	444
18	1.18	1.23	1.18	1.23	1.24	.949	3	443
19	1.23	1.23	1.23	1.23	1.24	.955	2	417
20	....	1.26B	....	1.26B	1.26	.962	....	417
21	....	....	....	1.26N	1.26	.967	....	306
24	....	1.29B	....	1.29B	1.31	.976	....	288
25	....	....	....	1.31N	1.30	.978	....	288
26	1.32	1.32	1.32	1.32	1.33	.983	5	289
27	....	1.40B	....	1.40B	1.46	.991	....	288
28	Exchange Closed: Good Friday							
31	....	....	....	1.46N	1.53	.995	....	288

IN APRIL

1	....	1.57B	....	1.57B	1.53	.996	....	161
2	....	....	1.48A	1.48A	1.56	.997	....	132
3	....	....	....	1.56N	1.50	.996	....	161
4	....	....	....	1.50N	1.63	.998	....	191
7	....	....	....	1.63N	1.64	.999	....	161
8	....	1.70B	....	1.70B	1.80	.999	....	134
9	....	1.82B	....	1.82B	1.87	.999	....	134
10	....	....	1.85A	1.85A	1.87	.999	....	134
11	....	....	1.85A	1.85A	1.83	.999	....	134
14	....	1.85B	....	1.85B	1.95	.999	....	134
15	....	....	....	1.95N	1.95	.999	....	134
16	....	2.15B	....	2.15B	2.18	.999	....	134
17	....	....	2.10A	2.10A	2.12	.999	....	134
18	....	....	....	2.12N	2.09	.999	....	134
21	....	....	2.05A	2.05A	2.01	.999	....	134
22	1.97	2.20B	1.97	1.97	1.84	.999	1	134
23	....	....	1.75A	1.75A	1.76	.999	....	133
24	....	1.77B	....	1.77B	1.60	.999	....	133
25	....	1.66B	....	1.66B	1.57	.999	....	133
28	....	1.59B	....	1.59B	1.72	.999	....	133
29	....	1.77B	....	1.72N	1.73	.999	....	133
30	....	....	....	1.73N	1.75	.999	....	133

IN MAY

1	....	....	....	1.75N	1.68	.999	....	133
2	....	....	....	1.68N	1.69	.999	....	133
5	1.76	1.76	1.76	1.76	1.85	.999	22	133
6	....	....	....	1.85N	1.85	.999	....	133
7	....	....	....	1.85N	1.85	.999	....	133
8	....	1.90B	....	1.90B	1.90	.999	....	133
9	....	....	1.80A	1.80A	1.72	.999	....	133
12	....	....	1.66A	1.66A	1.58	.999	....	133
13	....	1.60B	1.55A	1.60B	1.64	.999	....	133
14	....	1.65B	.	1.65B	1.59	.999	....	133
15	....	....	1.49A	1.49A	1.43	.999	....	133
16	....	....	1.42A	1.42A	1.38	.999	....	133
19	1.37	1.42B	1.37	1.37	1.39	.999	1	134
20	....	....	....	1.39N	1.46	.999	....	134
21	1.47	1.47	1.47	1.47	1.46	.999	2	132
22	....	....	....	1.46N	1.49	.999	....	131
23	....	....	....	1.49N	1.51	.999	....	131
26	Exchange Closed: Memorial Day							
27	....	1.55B	....	1.55B	1.56	.999	....	131
28	....	....	....	1.56N	1.50	.999	....	131
29	....	....	1.49A	1.49A	1.42	.999	....	130
30	....	....	1.38A	1.38A	1.43	.999	....	130

IN JUNE

2	....	1.44B	..	1.44B	1.36	.999	....	130
3	....	....	....	1.36N	1.42	.999	....	60
4	....	....	....	1.42N	1.35	.999	....	60
5	....	..	....	1.35N	1.37	.999	....	60
6	....	1.43B	....	1.43B	1.52	1.000	....	60
9	....	....	....	1.52N	1.45	1.000	....	60
10	....	....	....	1.45N	1.45	1.000	....	60
11	....	....	....	1.45N	1.43	1.000	..	60
12	....	....	....	1.43N	1.47	1.000	....	60
13	....	....	....	1.47N	1.47	1.000	....	60
16	....	....	....	1.47N	1.50	1.000	....	60
17	....	....	....	....	...	1.000	...	....

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
JUNE 1986 9200 CALLS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	.42	.42	.41A	.41A	.40	.536	11	476
3	.38	.38	.37	.37A	.38	.519	62	471
6	.38	.38	.37	.37	.37	.515	47	469
7	.41	.42	.41	.42	.42	.567	306	691
8	.41	.44B	.28	.28	.28	.436	505	782
9	.25	.27B	.22	.27B	.26	.389	964	1229
10	.25	.26	.23	.23	.23	.351	468	1205
13	.20	.22	.20	.21A	.20	.305	235	1128
14	.21	.23B	.21	.22	.23	.349	110	1033
15	.23	.27B	.22A	.25	.26	.404	372	1185
16	.32	.32	.25A	.27	.27	.417	181	1061
17	.27	.30B	.27	.27	.27	.416	70	1068
20	.21	.23	.21	.23	.23	.376	204	1135
21	.25	.26	.25	.26	.26	.402	165	1190
22	.27	.27	.23A	.23A	.22	.375	235	1160
23	.24	.24	.22	.24	.24	.414	324	1297
24	.23	.26	.22	.26	.25	.437	339	1444
27	.26	.29	.26	.29	.29	.478	199	1477
28	.31	.33	.31	.31	.32	.511	233	1298
29	.34	.36B	.29	.29	.29	.478	236	1278
30	.34	.34	.27A	.30A	.29	.482	511	1464
31	.27	.34	.27	.32	.32	.511	515	1651

IN FEBRUARY

3	.33	.33	.30	.33	.32	.520	461	1883
4	.35	.37	.32	.33	.33	.535	700	1923
5	.36	.38	.32	.32	.33	.535	1037	2154
6	.34	.34	.27	.28	.29	.535	1614	2847
7	.26	.27B	.18	.20	.21	.433	1241	2846
10	.22	.24B	.20	.22	.23	.462	679	3099
11	.25	.26	.23	.23	.24	.472	799	3114
12	.23	.24	.22	.23	.23	.471	880	3560
13	.24	.26	.24	.24	.25	.486	711	3843
14	.30	.33	.29	.32	.32	.556	713	3567
17	Exchange Closed: President's Day							
18	.36	.38	.34	.37	.37	.592	665	3526
19	.31	.36B	.26	.30	.31	.547	1386	3337
20	.31	.33	.27	.28	.28	.537	734	3366
21	.30	.33	.30	.32	.33	.588	1331	3438
24	.33	.41	.31	.38	.38	.629	1073	3212
25	.38	.39	.35	.36	.36	.610	709	3209
26	.34	.36	.33	.36	.36	.615	674	3071
27	.40	.50	.40	.49	.49	.698	824	3099
28	.52	.64	.47	.50	.50	.630	1475	3039

IN MARCH

3	.53	.57	.50	.56	.56	.659	654	2836
4	.63	.71	.63	.67	.66	.691	563	2793
5	.64	.64	.56	.56	.58	.670	279	2722
6	.73	.74	.69	.70	.72	.728	174	2749
7	.72	.75B	.70	.71	.72	.747	129	2730
10	.76	.77	.75	.75	.77	.777	163	2715
11	.80	.80	.76	.76	.79	.792	73	2650
12	.79	.79	.75	.76	.78	.801	32	2634
13	.71	.74	.71	.74	.78	.809	80	2640
14	.78	.81	.78	.81B	.80	.825	616	2383
17	.82	.83	.77	.78	.76	.827	330	2367
18	.70	.76B	.70	.76B	.77	.836	15	2192
19	.77	.77	.75	.76B	.76	.844	30	2195
20	.76	.79	.76	.79	.78	.858	32	2150
21	.80	.82	.78	.78	.78	.866	12	2088
24	.78	.82	.78	.82	.83	.890	29	1919
25	.82	.83	.80	.80	.82	.893	6	1918
26	.83	.84	.83	.84	.84	.907	186	1819
27	.90	.95	.90	.95	.97	.942	112	1706
28	Exchange Closed: Good Friday							
31	.95	1.00	.95	1.00	1.03	.960	18	1716

IN APRIL

1	1.13	1.13	1.08	1.08	1.03	.963	27	1488
2	.98	.98	.97A	.98	1.06	.970	1	943
3	1.06	1.07	1.02A	1.02A	1.00	.964	68	938
4	1.03	1.15B	1.03	1.08	1.13	.981	17	942
7	1.17	1.17	1.14A	1.16A	1.14	.985	72	895
8	1.27	1.27	1.27	1.27	1.30	.985	4	895
9	....	1.35B	....	1.35B	1.37	.996	....	895
10	1.37	1.38B	1.32A	1.38B	1.37	.997	4	853
11	1.40	1.40	1.35	1.35	1.33	.996	5	701
14	1.38	1.38	1.38	1.38	1.45	.998	3	621
15	1.43	1.47	1.43	1.47	1.45	.998	44	641
16	1.57	1.66	1.57	1.66	1.68	.999	2	575
17	1.63	1.63	1.61	1.61	1.62	.999	57	589
18	....	....	....	1.62N	1.59	.999	....	518

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1986 9200 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	....	....	1.55A	1.55A	1.51	.999	....	484
22	1.48	1.70B	1.48	1.48	1.34	.997	45	466
23	1.28	1.31	1.25A	1.31	1.26	.996	40	466
24	....	1.27B	....	1.27B	1.10	.991	....	465
25	....	1.16B	....	1.16B	1.07	.989	....	465
28	1.12	1.12	1.12	1.12	1.22	.996	27	465
29	1.28	1.28	1.22A	1.22A	1.23	.997	102	409
30	....	....	....	1.23N	1.25	.997	....	350

IN MAY

1	....	....	....	1.25N	1.18	.996	....	338
2	....	....	....	1.18N	1.19	.996	....	336
5	1.26	1.26	1.26	1.26	1.35	.999	11	336
6	1.34	1.34	1.34	1.34	1.35	.999	24	324
7	....	....	....	1.35N	1.35	.999	....	323
8	....	1.40B	....	1.40B	1.40	.999	....	323
9	....	....	1.30A	1.30A	1.22	.998	....	323
12	1.11	1.11	1.11	1.11	1.08	.997	....	323
13	....	1.10B	1.01A	1.10B	1.14	.998	....	323
14	....	1.15B	....	1.15B	1.09	.998	....	323
15	....	....	.99A	.99A	.93	.995	....	323
16	....	....	.92A	.92A	.88	.992	....	323
19	....	.92B	....	.92B	.89	.995	....	323
20	....	....	....	89N	.96	.997	....	323
21	1.00	1.00	.99	.99	.96	.997	3	322
22	....	....	....	96N	.99	.998	....	322
23	....	....	....	.99N	1.01	.999	....	322
26	Exchange Closed; Memorial Day							
27	1.04	1.05B	1.04	1.04	1.06	.999	4	322
28	1.05	1.05	1.04	1.04	1.00	.999	13	318
29	....	....	.99A	.99A	.92	.999	....	274
30	....	.95B	.88A	.95B	.93	.999	....	262

IN JUNE

2	....	.94B	....	.94B	.86	.999	....	262
3	....	.87B	....	87B	.92	.999	....	185
4	....	....	....	92N	.85	.999	....	185
5	....	....	....	.85N	.87	.999	....	185
6	....	.93B	....	.93B	1.02	.999	....	185
9	....	....	....	1.02N	.95	.999	....	185
10	....	....	.92A	.92A	.95	.999	....	185
11	....	....	.94A	.94A	.93	.999	....	185
12	....	....	....	.93N	.97	1.000	....	185
13	....	....	....	.97N	.97	1.000	....	185
16	1.00	1.00	1.00	1.00	1.00	1.000	1	135
17	....	....	....	....	....	1.000	....	....

JUNE 1986 9225 CALLS

IN APRIL 1986

8	.98	1.01	.98	1.01	1.05	.955	10	8
9	....	1.10B	....	1.10B	1.12	.986	....	1
10	....	....	1.09A	1.09A	1.12	.988	....	1
11	....	1.13B	....	1.12N	1.08	.986	....	1
14	....	1.13B	....	1.13B	1.20	.994	....	1
15	....	....	....	1.20N	1.20	.994	....	1
16	....	1.40B	....	1.40B	1.43	.998	....	1
17	....	....	1.38A	1.38A	1.37	.997	....	1
18	....	....	....	1.37N	1.34	.997	....	1
21	....	....	1.30A	1.30A	1.26	.996	....	1
22	....	....	1.25A	1.25A	1.09	.989	....	1
23	....	....	1.00A	1.00A	1.01	.984	....	1
24	....	1.02B	.98A	98A	.85	.966	....	1
25	....	93B	....	.93B	83	.962	....	1
28	....	84B	....	84B	.97	984	....	1
29	....	1.02B	....	97N	98	.985	....	1
30	....	....	....	98N	1.00	987	....	1

IN MAY

1	....	....	....	1.00N	.93	.982	....	1
2	....	....	....	.93N	.94	.984	....	1
5	....	.99B	....	.99B	1.10	.995	....	1
6	....	....	....	1.10N	1.10	.995	....	1
7	....	....	1.09A	1.09A	1.10	.996	....	1
8	....	1.15B	....	1.15B	1.15	.997	....	1
9	....	....	1.05A	1.05A	.97	.992	....	1
12	....	....	.92A	.92A	.83	.985	....	1
13	....	.85B	.76A	.85B	.89	.991	....	....
14	....	.90B	....	.90B	.84	.989	....	1
15	....	....	.74A	.74A	.68	.970	....	1
16	....	....	.67A	.67A	.64	.960	....	1

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1986 9225 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	....	.67B	....	.67B	.64	.968	....	1
20	....	....	....	.64N	.71	.981	....	1
21	....	.74B	....	.74B	.71	.982	....	1
22	....	....	....	.71N	.74	.988	....	1
23	....	....	....	.74N	.76	.991	....	1
26	Exchange Closed; Memorial Day							
27	....	.80B	....	.80B	.81	.997	....	1
28	....	....	....	.81N	.75	.996	....	1
29	....	....	.74A	.74A	.67	.993	....	1
30	....	.70B	.63A	.70B	.68	.995	....	1

IN JUNE

2	....	.69B	....	69B	.61	.994	....	1
3	....	....	....	61N	.67	.998	....	1
4	....	....	....	.67N	.60	.995	....	1
5	....	....	....	.60N	.62	.997	....	1
6	....	.69B	....	69B	.77	.999	....	1
9	....	....	....	.77N	.70	.999	....	1
10	....	....	.68A	68A	.70	.999	....	1
11	....	....	....	.70N	.68	.999	....	1
12	....	....	....	.68N	.72	.999	....	....

JUNE 1986 9250 CALLS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	.20	.21B	.19	.19	.19	.327	35	1400
3	....	....	.18A	18A	.17	.311	....	1400
6	.17	.17	.17	.17	.17	.306	100	1427
7	.19	.20	.19	.20	.21	.353	36	1428
8	.21	.21	.14	.15	.14	.239	595	1774
9	.10	.11	.09	.11	.12	.202	616	1787
10	.10	.11	.10	.10A	.10	.175	215	1597
13	.08	.09	.08	.09	.09	.143	56	1474
14	.09	.10	.09	.10	.10	.172	60	1513
15	.09	.14	.09	.11	.11	.211	244	1554
16	.16	.16	.11A	.12	.12	.220	356	1809
17	.12	.13	.11	.11	.11	.219	180	1870
20	.09	.09	.09	.09	.09	.188	109	1945
21	.10	.10	.10	.10	.10	.206	10	1865
22	.10	.10	.09	.09	.09	.186	242	2085
23	.08	.09	.08	.09	.09	.214	88	2166
24	.10	.10	.09	.10	.10	.231	366	2396
27	.08	.12	.08	.12	.12	.261	543	2678
28	.13	.14	.13	.14	.13	.288	149	2766
29	.14	.16	.12	.12	.12	.260	386	2853
30	.11	.13	.09	.12	.11	.263	295	2866
31	.12	.14B	.12	.12	.12	.286	313	2984

IN FEBRUARY

3	.13	.13	.12	.12	.12	.292	341	3006
4	.15	.16	.12	.13	.13	.304	457	2970
5	.14	.16	.13	.13	.13	.304	392	3096
6	.13	.14	.10	.10	.11	.303	225	3199
7	.09	.09	.06	.07B	.07	.219	130	3138
10	.07	.08B	.07	.07	.08	.239	138	3192
11	.08	.09	.08	.08	.08	.245	81	3219
12	.07	.08	.07	.07	.07	.245	121	3246
13	.09	.09	.08	.08	.08	.256	370	3157
14	.10	.12	.10	.12	.12	.314	575	3063
17	Exchange Closed; President's Day							
18	.12	.16	.12	.15	.15	.343	653	3275
19	.10	.15B	.10	.11	.11	.301	978	3557
20	.11	.11	.09	.09	.09	.292	316	3582
21	.11	.12	.11	.11	.11	.337	540	3674
24	.11	.15	.10	.14	.13	.373	1230	3895
25	.13	.14	.11	.12	.12	.353	1310	4041
26	.11	.12	.11	.12	.12	.357	739	4117
27	.16	.22	.15	.22	.21	.443	1966	4700
28	.23	.31	.18	.21	.21	.466	2061	5443

IN MARCH

3	.23	.26	.19	.26	.26	.495	1613	5119
4	.30	.36	.29	.33@ .32	.31	.529	1768	5306
5	.30	.30	.23	.26	.26	.498	1154	5588
6	.35	.38	.33	.34	.35	.557	877	5300
7	.38	.42	.31	.35	.33	.571	1614	5485
10	.35	.39	.35	.39@ .37	.37	.598	1146	5245
11	.43	.43	.36	.38@ .39	.39	.610	772	5204
12	.40	.40	.34	.36	.36	.615	672	5108
13	.36	.36	.31	.35	.35	.615	865	4959
14	.34	.40	.34	.39	.38	.629	730	5250
17	.42	.42	.36	.36	.36	.621	505	5004

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1986 9250 CALLS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	.32	.37	.31	.34	.35	.625	893	5218
19	.35	.35	.33	.33	.34	.629	185	5179
20	.35	.38	.35	.36	.35	.644	69	5047
21	.38	.39	.36	.36	.35	.648	181	4934
24	.36	.40	.36	.39	.39	.681	565	4720
25	.39	.41	.38	.38	.38	.679	124	4731
26	.38	.41	.38	.41	.40	.700	318	4778
27	.45	.51	.44	.50B@ .51	.50	.774	302	4558
28	Exchange Closed: Good Friday							
31	.49	.55	.49	.55	.55	.816	1440	4206

IN APRIL

1	.60	.64	.57	.57	.56	.820	327	4155
2	.50	.55	.48	.56	.59	.839	88	4101
3	.56	.60	.53	.53	.53	.816	384	4033
4	.49	.66B	.49	.60B	.65	.876	136	3780
7	.66	.69	.63	.67	.66	.888	225	3780
8	.74	.80	.73	.79@ .80	.80	.888	154	3670
9	.86	.87	.82	.87	.87	.957	217	3278
10	.83@ .82	.89	.81	.86B	.87	.960	434	3125
11	.90	.90	.83	.83	.83	.955	106	3131
14	.88	.90	.87	.90	.95	.977	19	3121
15	.94	.99	.93	.99	.95	.977	187	3061
16	1.03	1.18	1.03	1.17	1.18	.993	93	2698
17	1.16	1.16	1.04	1.10	1.12	.990	86	2550
18	1.13	1.14	1.12A	1.14	1.09	.988	7	2203
21	1.05	1.05	.99	1.01	1.01	.983	51	2149
22	.97	.97	.88	.88	.84	.962	26	2116
23	.77	.82B	.76	.77	.76	.947	482	2111
24	.78	.79B	.64	.66	.61	.902	58	2072
25	....	.68B	....	.66B	.59	.891	....	2060
28	.69	.69	.67	.67	.73	.945	109	2002
29	....	.78B	....	.73N	.73	.948	....	2002
30	....	.74B	....	.74B	.75	.953	....	2001

IN MAY

1	....	....	.68A	.68A	.69	.937	....	2001
2	....	....	....	.69N	.70	.942	....	2003
5	....	.74B	....	.74B	.85	.977	....	2003
6	....	....	....	.85N	.85	.979	....	2003
7	.84	.86	.78A	.86	.85	.980	50	1984
8	....	.89B	....	.87B	.90	.986	....	1975
9	.76	.76	.76	.76	.72	.964	7	1973
12	.63	.63	.63	.63	.58	.936	75	2038
13	.64	.64	.52A	.64	.64	.956	3	2038
14	....	.66B	.60A	.60A	.59	.946	....	1920
15	.51	.51	.49A	.49A	.45	.882	98	1943
16	.43	.43	.42A	.43	.41	.855	82	1908
19	....	.47B	....	.42B	.42	.870	....	1836
20	.40	.51	.36A	.51	.49	.911	2	1836
21	....	.53B	....	.53B	.48	.914	....	1820
22	....	.49B	....	.49B	.50	.933	....	1820
23	.53	.53	.53	.53	.52	.946	1	1819
26	Exchange Closed: Memorial Day							
27	.56	.56	.56	.56	.56	.973	20	1819
28	.53	.53	.53	.53	.50	.961	1	1806
29	.46	.46	.46	.46	.42	.938	5	1809
30	....	.46B	....	.45B	.43	.948	....	1802

IN JUNE

2	....	.44B	.42A	.44B	.37	.933	....	1802
3	....	....	....	.37N	.43	.965	....	1802
4	....	....	....	.43N	.36	.937	....	1802
5	.39	.39	.39	.39	.37	.950	2	1802
6	....	.46B	....	.46B	.52	.991	....	1802
9	....	....	....	.52N	.45	.992	....	1802
10	....	....	.43A	.43A	.45	.995	....	1802
11	....	....	....	.45N	.43	.996	....	1602
12	....	....	....	.43N	.47	.999	....	1580
13	.47	.48	.46	.47	.47	.999	213	1475
16	....	....	....	.47N	.50	1.000	....	1305
17	....	....	....	....	....	1.000	....	....

JUNE 1986 9275 CALLS

IN APRIL 1986

1	.37	.38	.37	.38	.36	.686	31	28
2	.32	.35B	.32	.35B	.38	.708	1	29
3	.36	.38B	.36	.37	.34	.674	100	123
4	.31	.44B	.31	.40B	.44	.757	6	129
7	....	.45B	....	.45B	.44	.771	....	129
8	.51	.58	.51	.58	.57	.771	3	129

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1986 9275 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	.62	.62	.61	.61	.63	.889	2	129
10	.59	.67	.59	.67	.63	.893	101	219
11	....	.68B	.61A	.61A	.60	.882	....	219
14	....	.63B	....	.63B	.71	.929	....	219
15	....	.73B	.68A	.73B	.71	.930	....	219
16	....	.90B	....	.90B	.93	.974	....	225
17	....	....	.85A	.85A	.87	.964	....	219
18	.88	.88	.88	.88	.84	.959	1	219
21	....	....	.82A	.82A	.76	.945	....	219
22	.72	.72	.65A	.68A	.60	.895	2	219
23	....	....	.54A	.54A	.53	.861	....	219
24	....	.56B	.45A	.45A	.40	.774	....	219
25	....	.47B	....	.40N	.39	.756	....	219
28	....	.48B	....	.45B	.51	.851	....	219
29	....	.54B	....	.51N	.52	.858	....	219
30	....	....	....	.52N	.54	.868	....	219

IN MAY

1	.49	.49	.48A	.48A	.48	.834	....	219
2	....	....	.43A	.43A	.48	.843	....	219
5	....	.53B	....	.53B	.63	.921	....	219
6	.60	.60	.59A	.59A	.62	.924	98	179
7	....	....	.59A	.59A	.62	.927	....	179
8	....	.65B	....	.65B	.67	.944	....	179
9	....	....	.53A	.53A	.50	.880	....	179
12	.40	.40	.40	.40	.37	.807	10	189
13	....	.41B	.32A	.41B	.42	.852	....	189
14	....	.43B	.39A	.39A	.37	.823	....	189
15	....	....	.28A	.28A	.25	.690	....	189
16	.23	.23	.22	.23	.23	.641	11	200
19	.25	.26	.24A	.24A	.24	.657	135	224
20	.18	.26	.18	.26	.28	.731	18	228
21	....	.29B	.27A	.28N	.28	.734	10	228
22	....	....	.27A	.28N	.29	.769	....	228
23	....	....	.28A	.29N	.30	.794	....	228
26	Exchange Closed: Memorial Day							
27	.30	.30	.30	.30	.34	.858	1	227
28	....	....	.31A	.31A	.28	.812	....	218
29	.23	.23	.22A	.22A	.21	.733	10	222
30	....	.24B	....	.24B	.22	.752	....	222

IN JUNE

2	.20	.20	.19A	.19A	.16	.676	10	215
3	.16	.16	.16	.16	.21	.768	10	225
4	....	....	.14A	.16A	.15	.669	5	225
5	.16	.18	.14	.16A	.16	.703	51	276
6	....	.20B	....	.20B	.29	.891	....	276
9	....	....	.27A	.27A	.22	.859	....	276
10	.21	.21	.19A	.19A	.22	.874	15	281
11	....	....	.19A	.19A	.19	.867	....	281
12	....	.22B	.18A	.20B	.23	.933	....	281
13	....	....	....	.23N	.22	.957	....	281
16	....	....	....	.22N	.25	.999	....	281
17	....	....	....	....	....	.999	....	....

JUNE 1986 9300 CALLS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	.08	.08	.07	.07	.07	.163	58	634
3	.07	.07	.06	.06	.06	.152	69	678
6	.07	.07	.06	.06	.06	.147	29	706
7	.07	.08	.06	.08B	.08	.178	147	775
8	.07	.07	.06A	.06A	.05	.105	1	775
9	....	....	.03A	.05N	.04	.084	....	775
10	.03	.03	.03	.03	.03	.069	8	773
13	.03	.03	.03	.03	.03	.052	1	774
14	.04	.04	.04	.04	.03	.066	5	774
15	....	....	....	.03N	.04	.087	....	774
16	.03	.04	.03	.04	.04	.091	15	775
17	.04	.05	.04	.05	.04	.091	97	820
20	.04	.04	.03A	.03A	.03	.073	1	801
21	.03	.04	.03	.04	.04	.082	22	798
22	.04	.04	.03	.03	.03	.071	18	813
23	.03	.03	.03	.03	.03	.086	25	838
24	....	....	....	.03N	.03	.095	23	856
27	.04	.04	.04	.04	.04	.111	10	866
28	.04	.05	.04	.04	.04	.127	55	863
29	....	....	....	.04N	.04	.110	52	865
30	.04	.04	.04	.04	.04	.111	10	855
31	.03	.04B	.03	.03	.04	.124	8	857

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1986 9300 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.04	.04	.04	.04	.04	.126	5	852
4	.05	.05	.04	.04	.04	.133	352	1180
5	.04	.05	.04	.04	.04	.133	147	1282
6	.04	.04	.03	.03	.03	.132	17	1270
7	.02	.02	.02	.02	.02	.084	1	1270
10	.02	.02	.02	.02	.02	.093	35	1255
11	.02	.02	.02	.02	.02	.096	1	1226
12	.02	.02	.02	.02	.02	.095	60	1236
13	.02	.02	.02	.02	.02	.101	56	1237
14	.02	.04	.02	.04	.04	.134	855	1921
17	Exchange Closed: President's Day							
18	.04	.04	.04	.04	.04	.150	136	1862
19	.04	.04	.03	.03	.03	.124	109	1986
20	.03	.03	.02	.02	.02	.118	23	1966
21	.04	.04	.03	.03	.03	.144	94	1996
24	.03	.05	.03	.04	.04	.165	149	2063
25	.04	.05	.03	.03	.03	.152	411	2377
26	.03	.04	.03	.03	.03	.154	55	2410
27	.05	.07	.05	.07	.06	.212	412	2687
28	.09	.10	.06	.07	.07	.308	2637	4025

IN MARCH

3	.08	.10	.07	.10	.09	.333	1439	4611
4	.10	.15	.10	.12	.13	.363	2284	5720
5	.12	.12	.09	.10	.10	.327	1201	6207
6	.15	.18	.13	.16	.16	.375	1720	7282
7	.17	.19	.11	.14	.14	.380	3419	8613
10	.16	.17	.14	.15	.15	.397	2929	10299
11	.18	.18	.14	.16	.15	.401	3073	11879
12	.17	.17	.13	.15	.14	.397	1755	12649
13	.14	.14	.10	.12	.12	.388	950	12605
14	.13	.15	.13	.13	.13	.392	951	12866
17	.15	.15	.12	.12	.12	.372	1715	12528
18	.11	.12	.10	.11	.11	.368	686	12581
19	.11	.12	.10	.11	.11	.363	1071	12572
20	.12	.13	.10	.11	.12	.369	564	13120
21	.13	.14	.12	.12	.12	.365	539	13167
24	.13	.14	.12	.14	.13	.388	858	13265
25	.14	.15	.12	.12	.12	.380	742	13380
26	.13	.13	.11	.13	.13	.395	868	13500
27	.16	.18	.14	.18	.17	.475	3072	14322
28	Exchange Closed: Good Friday							
31	.17	.20	.16	.20	.19	.521	1168	14528

IN APRIL

1	.22	.25	.19	.19	.19	.521	2911	13526
2	.16@.17	.21	.15	.21	.21	.543	2213	13058
3	.21	.22	.18	.18	.18	.501	1189	12905
4	.17	.26	.17	.25	.25	.595	1777	12427
7	.24	.28	.24	.24	.25	.605	1258	12583
8	.32	.35	.30	.35	.36	.605	2253	11819
9	.41	.43	.37	.43	.42	.767	2663	10642
10	.39	.44	.37	.41	.41	.771	1394	10099
11	.41	.44	.38	.38	.38	.750	467	10036
14	.40	.46	.40	.46	.48	.827	426	9867
15	.43	.50	.43	.50	.49	.828	747	9641
16	.55	.69B	.54	.68	.70	.922	1540	10041
17	.69	.71	.55	.61B	.64	.901	1118	9632
18	.61	.65	.61	.61	.61	.889	446	9252
21	.58@.57	.58	.52	.55A	.53	.858	715	8859
22	.56	.57	.43	.43	.41	.765	448	9668
23	.35	.38B	.31	.35	.34	.710	861	9489
24	.34	.34	.24A	.24A	.23	.585	810	11123
25	.26	.29	.20	.20	.22	.560	304	11207
28	.22	.30	.22	.30B	.31	.687	412	11294
29	.33@.32	.36	.29	.31B	.32	.696	799	6691
30	.30	.33B	.29	.32	.33	.712	176	6642

IN MAY

1	.26	.27B	.26	.26	.28	.658	7	6634
2	.24	.26B	.23A	.26B	.28	.668	35	6644
5	.30	.33	.30	.33	.40	.795	76	6691
6	.36	.40	.34	.38	.40	.798	325	6800
7	.36	.37B	.32	.37B	.40	.802	31	6644
8	.39	.43	.39	.43	.44	.836	395	6500
9	.34	.34	.27	.27	.28	.709	790	7133
12	.23	.23	.18	.18A	.18	.583	1093	7408
13	.13	.22	.13	.22	.21	.646	1410	8070
14	.24	.25	.18	.18	.18	.597	503	7668
15	.18	.18	.09	.11	.12	.424	1209	7516
16	.10	.12	.08	.10	.10	.370	3102	7081
19	.13	.13	.09	.10	.10	.376	846	7503
20	.09	.12	.07	.12	.12	.454	1241	7997

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1986 9300 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	.13	.14	.11	.11	.12	.453	597	8035
22	.11	.12	.10	.12	.11	.488	303	8009
23	.11	.11	.10	.11	.11	.513	201	8058
26	Exchange Closed: Memorial Day							
27	.13	.14	.13	.14	.14	.582	477	7807
28	.13	.14	.09	.10	.10	.500	357	7936
29	.10	.10	.06	.06	.06	.385	600	8249
30	.06	.08	.05	.07	.06	.396	474	8242

IN JUNE

2	.06	.07	.04	.04	.04	.281	837	8343
3	.04	.05	.03	.05	.05	.366	535	8411
4	.06	.06	.02	.03	.03	.256	264	9289
5	.03	.04	.03	.03	.03	.282	343	8393
6	.05	.08B	.04	.08B	.08	.536	556	8570
9	.07	.07	.03	.04	.04	.394	480	8756
10	.03	.03	.02	.03	.04	.387	503	8768
11	.03	.03	.02	.02	.02	.333	411	8803
12	.04	.04	.01	.02	.02	.419	361	8760
13	.02	.03	.01	.01	.01	.407	1055	8413
16	CAB	.01	CAB	CAB	CAB	.500	365	148
17	....	....	....	....	....	.500	13	
18	....	....	....	....	....	.000	1	

JUNE 1986 9325 CALLS

IN APRIL 1986

1	.11	.12	.08	.09	.09	.353	836	682
2	.08	.10	.07	.10	.10	.370	250	826
3	.11	.11	.09	.09	.09	.328	491	970
4	.09	.14	.08	.13@.14	.13	.414	1288	1693
7	.12	.15	.12	.13	.13	.418	313	1640
8	.17	.19	.16	.19B	.20	.418	1246	2660
9	.21	.25	.21	.25	.24	.594	1167	2473
10	.21	.26	.20	.24A	.24	.596	738	2482
11	.24	.27	.21	.22	.22	.565	300	2430
14	.25	.29	.24	.29	.29	.662	454	2456
15	.28	.33	.28	.32@.33	.31	.663	595	2385
16	.39	.48	.39	.47	.48	.815	379	2252
17	.50	.51	.40	.42A	.44	.779	206	2242
18	.44	.44	.43A	.44	.41	.759	12	2235
21	.33	.36	.33	.35A	.34	.708	165	2277
22	.34	.36	.26	.26	.24	.576	839	2126
23	.18	.23	.15	.20	.19	.509	693	2662
24	.21	.21	.13	.13	.12	.374	628	2726
25	.15@.13	.16	.10	.12	.11	.350	781	2631
28	.13	.18	.13	.18@.17	.17	.474	480	2800
29	.19	.20	.15	.17	.17	.483	506	2929
30	.16	.18	.15A	.18	.18	.500	435	2952

IN MAY

1	.16	.16	.13	.14	.14	.438	575	2811
2	.15	.15	.10	.14	.14	.446	346	2910
5	.14	.22B	.14	.22B	.22	.593	341	3028
6	.21	.23	.18	.23	.22	.595	671	3220
7	.20	.21	.16	.21B	.21	.596	881	3903
8	.24	.24	.22	.23B	.24	.643	217	3773
9	.18	.18	.13	.13	.13	.471	489	3651
12	.11	.11	.08	.08	.07	.328	633	3709
13	.06	.09	.06	.09	.09	.385	1270	3775
14	.11	.11	.07	.08	.08	.332	585	4071
15	.07	.07	.04	.05	.04	.189	968	4413
16	.04	.05	.04	.04	.04	.153	682	4399
19	.05	.05	.04	.04	.04	.150	241	4449
20	.04	.04	.02	.04	.04	.199	1134	4284
21	.05	.05	.03	.03	.03	.195	276	4173
22	.04	.04	.03	.04	.03	.214	279	4099
23	.03	.04	.03	.04	.03	.225	100	4038
26	Exchange Closed: Memorial Day							
27	.04	.05	.04	.04	.04	.256	639	4063
28	.04	.04	.03	.03	.03	.189	374	4242
29	.02	.03	.02	.02	.02	.114	1384	4057
30	.02	.02	.02	.02	.02	.113	80	4095

IN JUNE

2	.02	.02	.01	.02	.01	.053	106	4166
3	.01	.01	.01	.01	.01	.077	20	4152
4	.02	.02	.01	.01	.01	.040	40	4136
5	.01	.01	.01	.01	.01	.046	29	4138
6	.01	.01	.01	.01	.01	.147	10	4081
9	....	....	....	.01N	.01	.053	....	4081
10	.01	.01	.01	.01	.01	.043	22	4065

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1986 9325 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	CAB	CAB	CAB	CAB	CAB	024	1	4065
12	.01	.01	.01	01	....	.028	86	4063
13	.01	.01	.01	01	....	.014	5	4059

JUNE 1986 9350 CALLS

IN JANUARY 1986

1	Exchange Closed. New Year's Day							
2	..	....	....	.03N	.03	.065	....	53
3	....	....	....	.03N	.03	.059	....	53
6	....	....	....	.03N	.03	.056	....	53
7	....	....	....	.03N	.03	.072	....	53
8	.03	.03	.03	.03	.02	.036	1	53
9	....	....	....	.02N	.02	.027	....	53
10	....	....	....	.02N	.01	.021	....	53
13	.02	.02	.02	.02	.01	.015	6	59
14	....	....	....	.01N	.01	.020	1	60
15	.02	.02	.02	.02	.01	.027	1	61
16	....	....	....	.01N	.01	.029	....	61
17	....	....	....	.01N	.01	.029	....	61
20	.01	.01	.01	.01	.01	.021	3	61
21	....	....	....	.01N	.01	.025	....	61
22	..	....	....	.01N	.01	.021	....	61
23	....	....	....	.01N	.01	.026	....	61
24	.01	.01	.01	.01	.01	.030	2	63
27	....	....	....	.01N	.01	.036	....	63
28	....	....	....	.01N	.01	.042	....	63
29	....	....	....	.01N	.01	.035	....	63
30	....	....	....	.01N	.01	.035	....	63
31	....	....	....	.01N	.01	.041	....	63

IN FEBRUARY

3	....	....	....	.01N	.01	.041	....	63
4	....	....	....	.01N	.01	.044	....	63
5	....	....	....	.01N	.01	.044	....	63
6	....	....	....	.01N	.01	.043	....	63
7	....	....	....	.01N	.01	.023	....	63
10	....	....	....	.01N	.01	.026	....	63
11	....	....	....	.01N	.01	.027	....	63
12	....	....	....	.01N	.01	.027	....	63
13	....	....	....	.01N	.01	.029	....	63
14	....	....	....	.01N	.01	.042	....	63
17	Exchange Closed. President's Day							
18	....	....	....	.01N	.01	.048	....	63
19	.01	.01	.01	.01	.01	.037	80	143
20	.01	.01	.01	.01	.01	.034	49	143
21	....	....	....	.01N	.01	.044	....	143
24	.01	.02	.01	.02	.01	.053	11	144
25	....	....	....	.01N	.01	.046	....	144
26	.01	.01	.01	.01	.01	.047	58	202
27	.02	.03	.02	.03	.02	.073	151	353
28	.03	.06	.02	.02	.02	.180	162	429

IN MARCH

3	.03	.04	.03	.04	.03	.198	135	592
4	.04@.05	.06	.04	.05A	.05	.220	567	951
5	.04	.05	.04	.04	.04	.187	768	1599
6	.07	.07	.06	.07	.06	.218	430	1932
7	.08	.08	.04	.05	.05	.216	441	2209
10	.06	.06	.06	.06	.06	.221	119	2267
11	.07	.07	.05	.05	.05	.218	406	2436
12	.06	.06	.05	.05	.05	.209	431	2789
13	.04	.05	.04	.04	.04	.195	377	3045
14	.04	.06	.04	.06	.05	.191	254	2988
17	.06	.06	.04	.04	.04	.169	473	3182
18	.04	.04	.03	.04	.04	.160	362	3239
19	.03	.03	.03	.03	.04	.152	72	3215
20	.04	.04	.03	.04	.04	.151	206	3312
21	.04	.04	.04	.04	.04	.143	241	3426
24	.04	.04	.04	.04	.04	.151	182	3476
25	.04	.04	.03	.04	.04	.141	487	3789
26	.03	.04	.03	.04	.04	.146	115	3814
27	.05	.06	.04	.05	.05	.191	617	4072
28	Exchange Closed. Good Friday							
31	.04	.05	.04	.05	.05	.214	404	4266

IN APRIL

1	.06	.06	.05	.05	.05	.210	2107	5271
2	.05	.05	.03	.05	.05	.220	648	5422
3	.05	.05	.04	.04	.05	.186	1059	5952
4	.04	.07	.04	.07	.06	.250	1831	6662
7	.06	.07	.06	.07	.06	.248	945	6732
8	.09	.10	.08	.10	.09	.248	1048	7142

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1986 9350 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	.12	.13	.10	.13	.13	.400	1689	7507
10	.11	.14	.09	.12	.13	.398	642	7718
11	.13	.14	.10	.11	.11	.365	982	8154
14	.12	.17	.12	.17@.16	.16	.459	1178	8576
15	.15	.19	.14	.17	.17	.459	1700	8673
16	.20	.32	.20	.32	.31	.646	2121	8858
17	.33	.33	.22	26B	.27	.599	1800	9092
18	.25	.28	.24	24	.24	.574	1062	9422
21	.21	.21	.17	17	.19	.509	938	9159
22	.19@.20	.21	.12	12	.12	.368	1593	9353
23	.11	.12	.08	10	.10	.306	1515	9279
24	.11	.11	.05	.06	.06	.196	1129	9307
25	.08	.08	.05	.07	.06	.178	594	9372
28	.07	.10	.07	.10	.09	.269	343	9358
29	.11	.11	.08	.10	.09	.275	1628	8960
30	.09	.10	.08	.09	.09	.290	221	8788

IN MAY

1	.09	.09	.06	.07	.07	.236	172	8793
2	.07	.08	.05	.08	.07	.241	212	8885
5	.08	.11	.08	.11	.10	.363	323	8923
6	.10	.11	.08	.10	.10	.361	1357	8975
7	.09	.10	.08	.10	.10	.359	401	8887
8	.12	.12	.10	.12	.12	.404	1083	8933
9	.08	.08	.05	.05	.06	.243	1296	9080
12	.05	.05	.03	.04	.03	.136	621	9287
13	.02	.04	.02	.04	.04	.169	511	9305
14	.05	.05	.03	.03	.03	.133	153	9306
15	.03	.03	.01	.01	.02	.058	1022	9679
16	.01	.02	.01	.02	.02	.043	2420	9707
19	.02	.02	.02	.02	.02	.039	179	9684
20	.02	.02	.01	.02	.02	.058	84	9737
21	.03	.03	.02	.02	.02	.055	110	9752
22	.01	.01	.01	01	.01	.060	42	9766
23	....	....	....	.01N	.01	.062	....	9756
26	Exchange Closed. Memorial Day							
27	.02	.02	.02	.02	.01	.064	21	9765
28	.01	.01	.01	.01	.01	.039	190	9587
29	.01	.01	.01	.01	....	.017	95	9556
30	CAB	CAB	CAB	CAB	CAB	.015	1	9545

IN JUNE

2	CAB	CAB	CAB	CAB	CAB	.004	....	9545
3	CAB	CAB	CAB	CAB	CAB	.006	....	9547
4	CAB	CAB	CAB	CAB	CAB	.002	....	9547
5	.01	01	.01	.01	....	.002	....	9544
6	CAB	CAB	CAB	CAB	CAB	.014	20	9569
9	CAB	CAB	CAB	CAB	CAB	.001	....	9569
10	CAB	CAB	CAB	CAB	CAB	.000	5	9564
11	CAB	CAB	CAB	CAB	CAB	.000	25	9520
12	CAB	CAB	CAB	CAB	CAB	.000	50	9462
13	CAB	CAB	CAB	CAB	CAB	.000	95	9367
16	CAB	01	CAB	.01	....	.000	12	....
17	....	....	....	....	....	.000	10	....

JUNE 1986 9375 CALLS

IN APRIL 1986

1	.04	.04	.03A	.03A	.03	.108	20	20
2	.02	.03	.02	.03	.03	.113	260	265
3	.03	.03	.02	.02	.03	.090	853	1086
4	.03	.04	.03	.03	.03	.129	961	1951
7	.03	.04	.03	.03	.03	.125	323	2240
8	.04	.05	.04	.05	.04	.125	145	2333
9	.06	.06	.05	.06	.06	.228	822	2841
10	.05	.07	.04	.07	.06	.224	631	3059
11	.07	.07	.05	.05	.06	.197	1104	3482
14	.07	.08	.06	.08	.08	.266	511	3700
15	.07	.10	.07	.08	.09	.265	1317	4488
16	.12	.19	.11	.18	.18	.443	1493	4965
17	.19	.19	.11	16	.16	.395	2929	5073
18	.15	.17	.14	.15	.14	.371	979	5263
21	.13	.13	.08	10	.10	.308	1200	6022
22	.10	.12	.06	06	.06	.194	1238	6407
23	.06	.08	.05	.06A	.06	.150	562	6463
24	.07	.07	.03	.04	.04	.082	873	6836
25	.05	.05	.03	.04	.03	.072	600	7107
28	.05	.06	.04	.06	.05	.122	166	7162
29	.06	.07	.05	.06	.05	.125	252	7242
30	.06	.06	.05	.05	.05	.134	299	7454

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1986 9375 CALLS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.04	.04	.04	.04	.04	.100	286	7459
2	.05	.05	.03	.04	.04	.102	98	7481
5	.05	.06	.04	.06	.05	.174	74	7545
6	.05	.05	.04	.05	.04	.171	718	7504
7	.03	.04	.03	.04	.04	.168	27	7525
8	.05	.05	.05	.05	.05	.197	664	7548
9	.03	.03	.03	.03	.03	.093	201	7691
12	.02	.02	.02	.02	.02	.040	3	7684
13	.01	.02	.01	.02	.02	.052	229	7710
14	.02	.02	.01	.01	.01	.037	141	7794
15	.01	.01	.01	.01	.01	.012	490	7630
16	.01	.01	.01	.01	.01	.008	38	7434
19	.01	.01	.01	.01	.01	.006	279	7628
20	.01	.01	.01	.01	.01	.010	29	7640
21	....	....	....	.01N	.01	.009	4	7637
22	...	...	...	.01N	....	.010	....	7635
23	CAB	CAB	CAB	CAB	CAB	.010	....	7635
26	Exchange Closed: Memorial Day							
27	CAB	CAB	CAB	CAB	CAB	.008	....	7635
28	CAB	CAB	CAB	CAB	CAB	.004	....	7635
29	CAB	CAB	CAB	CAB	CAB	.001	....	7635
30	CAB	CAB	CAB	CAB	CAB	.001	....	7635

IN JUNE

2	.01	.01	.01	.01	....	.000	1	7636
3	.01	.01	.01	.01	....	.000	2	7635
4	CAB	CAB	CAB	CAB	CAB	.000	103	7538
5	CAB	CAB	CAB	CAB	CAB	.000	13	7530
6	CAB	CAB	CAB	CAB	CAB	.000	.	7520
9	CAB	CAB	CAB	CAB	CAB	.000	....	7520
10	CAB	CAB	CAB	CAB	CAB	.000	....	7520
11	CAB	CAB	CAB	CAB	CAB	.000	....	7520
12	CAB	CAB	CAB	CAB	CAB	.000	....	7520
13	CAB	CAB	CAB	CAB	CAB	.000	....	7520

JUNE 1986 9400 CALLS

IN MARCH 1986

10	.02	.02	.02	.02	.02	.102	....	....
11	.02	.02	.02	.02	.02	.096	286	286
12	.02	.02	.02	.02	.02	.087	65	347
13	.02	.02	.02	.02	.02	.076	22	357
14	.02	.03	.02	.02	.02	.070	173	518
17	.02	.02	.02	.02	.02	.056	262.	770
18	.02	.02	.01	.01	.02	.050	129	893
19	....	...	...	.02N	.02	.044	....	893
20	.02	.02	.02	.02	.02	.042	12	900
21	.02	.02	.02	.02	.02	.037	44	938
24	....	....	...	.02N	.02	.037	....	938
25	....	....	....	.02N	.02	.033	...	930
26	.01	.01	.01	.01	.01	.033	2	930
27	.02	.02	.02	.02	.02	.046	58	978
28	Exchange Closed: Good Friday							
31	.02	.02	.02	.02	.02	.051	7	985

IN APRIL

1	.02	.02	.02	.02	.02	.048	236	1208
2	.02	.02	.01	.01	.01	.049	291	1209
3	.02	.02	.01	.01	.01	.037	37	1232
4	.02	.02	.02	.02	.01	.056	35	1236
7	.02	.02	.02	.02	.01	.052	22	1253
8	.02	.03	.02	.03	.02	.052	199	1344
9	.04	.04	.03	.03	.03	.108	422	1642
10	.03	.04	.03	.04	.03	.104	494	2045
11	.04	.04	.03	.03	.03	.087	612	2419
14	.03	.05	.03	.05	.05	.126	351	2608
15	.04	.06	.04	.05	.05	.125	1393	3515
16	.06	.12	.06	.11	.11	.254	1734	4731
17	.11	.12	.07	.09	.09	.217	2823	6107
18	.08	.11	.08	.09	.09	.200	1291	7000
21	.07	.08	.05	.06	.07	.153	2316	8412
22	.06@ 07	.08	.04	.05	.04	.082	2395	9739
23	.04	.05	.03	.04	.04	.059	1577	10996
24	.05	.05	.02	.03	.03	.027	775	11419
25	.04	.04	.02	.02	.02	.023	612	11775
28	.04	.04	.03	.03	.03	.043	270	11884
29	.03	.04	.03	.04	.03	.044	116	11927
30	.03	.03	.03	.03	.03	.048	220	11885

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1986 9400 CALLS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.02	.02	.02	.02	.02	.033	2	11885
2	.03	.03	.02	.02	.02	.033	173	11961
5	.03	.03	.03	.03	.03	.064	32	11962
6	.03	.03	.02	.02	.02	.061	2254	12008
7	.02	.02	.02	.02	.02	.059	528	12050
8	.03	.03	.02	.02	.02	.072	88	12052
9	.01	.02	.01	.01	.01	.026	72	12032
12	.01	.01	.01	.01	.01	.008	212	11981
13	CAB	CAB	CAB	CAB	CAB	.011	9	11972
14	.01	.01	.01	.01	...	.006	2	11986
15	CAB	CAB	CAB	CAB	CAB	.001	1	11973
16	CAB	.01	CAB	.01	....	.001	180	11924
19	...	....	....	....	...	.000	....	11909
20	CAB	CAB	CAB	CAB	CAB	.001	....	11909
21	CAB	CAB	CAB	CAB	CAB	.001	....	11909
22	CAB	CAB	CAB	CAB	CAB	.001	....	11909
23	CAB	CAB	CAB	CAB	CAB	.000	....	11909
26	Exchange Closed: Memorial Day							
27	CAB	CAB	CAB	CAB	CAB	.000	....	11909
28	CAB	CAB	CAB	CAB	CAB	.000	....	11914
29	CAB	CAB	CAB	CAB	CAB	.000	....	11914
30	CAB	CAB	CAB	CAB	CAB	.000	..	11914

IN JUNE

2	CAB	CAB	CAB	CAB	CAB	.000	..	11914
3	CAB	CAB	CAB	CAB	CAB	.000	..	11914
4	CAB	CAB	CAB	CAB	CAB	.000	24	11882
5	CAB	CAB	CAB	CAB	CAB	.000	11	11872
6	CAB	CAB	CAB	CAB	CAB	.000	20	11872
9	CAB	CAB	CAB	CAB	CAB	.000	...	11852
10	CAB	CAB	CAB	CAB	CAB	.000	...	11852
11	CAB	CAB	CAB	CAB	CAB	.000	....	11852
12	CAB	CAB	CAB	CAB	CAB	.000	....	11852
13	CAB	CAB	CAB	CAB	CAB	.000	....	11852

JUNE 1986 9425 CALLS

IN APRIL 1986

16	.04	.07	.04	.07	.06	.119	114	111
17	.08	.08	.04	.05	.05	.097	373	439
18	.06	.07	.05	.06	.05	.088	592	828
21	.04	.05	.03	.04A	.04	.061	532	1203
22	.04	.04	.03	.03	.02	.027	181	1299
23	.03	.03	.02	.03	.02	.018	160	1400
24	.03	.03	.01	.02	.02	.007	146	1340
25	...	...	....	.02N	.01	.005	15	1335
28	.02	.02	.01	.01	.01	.011	2	1337
29	.02	.02	.02	.02	.01	.012	8	1343
30	....	...	..	.01N	.01	.013	....	1341

IN MAY

1	.01	.01	.01	.01	.01	.008	56	1291
2	....	....	....	.01N	.01	.008	....	1291
5	...	...	....	.01N	.02	.017	....	1291
6	.02	.02	.01	.01	.01	.016	172	1301
7	...	...	....	.01N	.01	.015	2	1301
8	....	....	....	.01N	.01	.019	...	1299
9	.01	.01	.01	.01	.01	.005	33	1299
12	....	....	....	.01N	.01	.001	15	1294
13	...	...	....	.01N	....	.001	....	1294
14	CAB	CAB	CAB	CAB	CAB	.000	....	1294
15	CAB	CAB	CAB	CAB	CAB	.000	....	1294
16	CAB	CAB	CAB	CAB	CAB	.000	....	1294
19	...	....	....	....	....	.000	1	1294
20	CAB	CAB	CAB	CAB	CAB	.000	....	1294
21	CAB	CAB	CAB	CAB	CAB	.000	....	1294
22	CAB	CAB	CAB	CAB	CAB	.000	1	1293
23	CAB	CAB	CAB	CAB	CAB	.000	4	1289
26	Exchange Closed: Memorial Day							
27	CAB	CAB	CAB	CAB	CAB	.000	....	1289
28	CAB	CAB	CAB	CAB	CAB	.000	....	1289
29	CAB	CAB	CAB	CAB	CAB	.000	....	1289
30	CAB	CAB	CAB	CAB	CAB	.000	....	1289

IN JUNE

2	CAB	CAB	CAB	CAB	CAB	.000	13	1289
3	CAB	CAB	CAB	CAB	CAB	.000	....	1289
4	CAB	CAB	CAB	CAB	CAB	.000	....	1277
5	CAB	CAB	CAB	CAB	CAB	.000	....	1277
6	CAB	CAB	CAB	CAB	CAB	.000	....	1277
9	CAB	CAB	CAB	CAB	CAB	.000	5	1272
10	CAB	CAB	CAB	CAB	CAB	.000	....	1272

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1986 9425 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	CAB	CAB	CAB	CAB	CAB	.000	....	1272
12	CAB	CAB	CAB	CAB	CAB	.000	....	1272
13	CAB	CAB	CAB	CAB	CAB	.000	....	1271

JUNE 1986 9450 CALLS

IN APRIL 1986

16	.03	.03	.03	.03	.03	.045	4	4
17	.04	.04	.03	.03	.03	.035	374	291
18	.03	.04	.03	.03	.03	.031	260	484
21	....	....	.02A	.03N	.02	.019	61	545
22	.02	.02	.02	.02	.01	.007	20	556
23	.02	.03	.02	.02A	.01	.004	4	558
24	.01	.01	.01	.01	.01	.001	202	525
25	....	....	....	.01N	.01	.001	....	525
28	....	....	....	.01N	.01	.002	....	525
29	....	....	....	.01N	.01	.002	....	525
30	....	....	....	.01N	....	.002	....	525

IN MAY

1	CAB	CAB	CAB	CAB	CAB	.001	....	525
2	.01	.01	.01	.01	....	.001	....	525
5	CAB	CAB	CAB	CAB	CAB	.003	....	523
6	CAB	CAB	CAB	CAB	CAB	.003	....	525
7	CAB	CAB	CAB	CAB	CAB	.002	....	525
8	CAB	CAB	CAB	CAB	CAB	.003	....	525
9	CAB	CAB	CAB	CAB	CAB	.000	4	525
12	.01	.01	.01	.01	....	.000	....	505
13	CAB	CAB	CAB	CAB	CAB	.000	....	507
14	CAB	CAB	CAB	CAB	CAB	.000	....	507
15	CAB	CAB	CAB	CAB	CAB	.000	....	507
16	CAB	CAB	CAB	CAB	CAB	.000	....	511
19	....	....	....	....	....	.000	....	507
20	CAB	CAB	CAB	CAB	CAB	.000	....	507
21	CAB	CAB	CAB	CAB	CAB	.000	....	507
22	CAB	CAB	CAB	CAB	CAB	.000	12	495
23	CAB	CAB	CAB	CAB	CAB	.000	....	495
26	Exchange Closed: Memorial Day							
27	CAB	CAB	CAB	CAB	CAB	.000	....	495
28	CAB	CAB	CAB	CAB	CAB	.000	....	495
29	CAB	CAB	CAB	CAB	CAB	.000	....	495
30	CAB	CAB	CAB	CAB	CAB	.000	....	495

IN JUNE

2	CAB	CAB	CAB	CAB	CAB	.000	....	495
3	CAB	CAB	CAB	CAB	CAB	.000	....	495
4	CAB	CAB	CAB	CAB	CAB	.000	....	495
5	CAB	CAB	CAB	CAB	CAB	.000	....	495
6	CAB	CAB	CAB	CAB	CAB	.000	....	495
9	CAB	CAB	CAB	CAB	CAB	.000	....	495
10	CAB	CAB	CAB	CAB	CAB	.000	....	495
11	CAB	CAB	CAB	CAB	CAB	.000	....	495
12	CAB	CAB	CAB	CAB	CAB	.000	....	495
13	CAB	CAB	CAB	CAB	CAB	.000	....	495

SEPTEMBER 1986 8950 CALLS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	....	....	....	2.42N	2.37	.981	....	10
3	....	....	....	2.37N	2.33	.980	....	10
6	....	....	....	2.33N	2.32	.980	....	10
7	....	....	....	2.32N	2.45	.985	....	10
8	....	....	....	2.45N	2.19	.974	....	10
9	....	....	2.18A	2.18A	2.06	.967	....	10
10	....	....	....	2.06N	1.96	.960	....	10
13	....	....	1.93A	1.93A	1.83	.949	....	10
14	....	....	....	1.83N	1.92	.959	....	10
15	....	1.95B	....	1.95B	2.05	.968	....	10
16	....	2.11B	....	2.11B	2.06	.969	....	10
17	....	2.08B	....	2.08B	2.05	.968	....	10
20	....	....	1.93A	1.93A	1.97	.964	....	10
21	....	....	....	1.97N	2.04	.969	....	10
22	....	....	2.00A	2.00A	1.99	.966	....	10
23	....	2.00B	....	2.00B	2.09	.972	....	10
24	....	....	2.08A	2.08A	2.15	.976	....	10
27	....	....	....	2.15N	2.25	.981	....	10
28	....	2.28B	....	2.28B	2.33	.984	....	10
29	....	....	2.32A	2.32A	2.26	.982	....	10
30	....	....	....	2.26N	2.28	.983	....	10
31	....	....	....	2.28N	2.34	.985	....	10

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 8950 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	2.34N	2.38	.987	....	10
4	....	2.40B	....	2.40B	2.41	.988	....	10
5	....	2.44B	....	2.44B	2.39	.988	....	10
6	....	2.40B	....	2.40B	2.30	.988	....	10
7	....	....	2.19A	2.19A	2.21	.982	....	10
10	....	2.24B	....	2.24B	2.28	.985	....	10
11	....	....	....	2.28N	2.31	.986	....	10
12	....	....	....	2.31N	2.30	.986	....	10
13	....	....	....	2.30N	2.33	.987	....	10
14	....	2.39B	....	2.39B	2.46	.991	....	10
17	Exchange Closed: President's Day							
18	....	....	....	2.46N	2.53	.993	....	10
19	....	....	2.49A	2.53N	2.48	.992	....	10
20	....	....	....	2.48N	2.47	.992	....	10
21	....	2.48B	....	2.48B	2.55	.993	....	10
24	....	....	....	2.55N	2.63	.995	....	10
25	2.63	2.63	2.60A	2.63	2.61	.995	1	10
26	....	....	2.60A	2.60A	2.64	.995	....	10
27	....	2.68B	....	2.68B	2.82	.997	....	10
28	....	....	....	2.82N	2.86	.963	....	10

IN MARCH

3	....	2.88B	....	2.88B	2.98	.969	....	10
4	....	3.03B	....	3.03B	3.07	.974	....	10
5	....	3.08B	....	3.08B	2.91	.972	....	10
6	....	3.10B	....	3.10B	3.08	.982	....	10
7	....	....	....	3.08N	3.09	.986	....	10
10	....	....	....	3.09N	3.20	.991	....	10
11	....	....	....	3.20N	3.22	.993	....	10
12	....	....	....	3.22N	3.20	.995	....	10
13	....	....	....	3.20N	3.20	.996	....	10
14	....	....	....	3.20N	3.20	.997	....	10
17	....	3.23B	....	3.23B	3.17	.998	....	10
18	....	....	....	3.17N	3.16	.998	....	10
19	....	....	....	3.16N	3.17	.999	....	10
20	....	....	....	3.17N	3.22	.999	....	10
21	....	3.24B	....	3.24B	3.24	.999	....	10
24	....	....	....	3.24N	3.31	.999	....	10
25	....	....	....	3.31N	3.28	.999	....	10
26	....	3.31B	....	3.31B	3.32	.999	....	10
27	....	3.46B	....	3.46B	3.48	.999	....	10
28	Exchange Closed: Good Friday							
31	....	....	....	3.48N	3.56	.999	....	10

IN APRIL

1	....	....	....	3.56N	3.54	.999	....	10
2	....	3.55B	....	3.55B	3.57	.999	....	10
3	....	....	....	3.57N	3.52	.999	....	10
4	....	....	....	3.52N	3.62	.999	....	10
7	....	3.63B	....	3.63B	3.64	.999	....	10
8	....	3.77B	....	3.77B	3.85	.999	....	10
9	....	3.91B	....	3.91B	3.95	.999	....	10
10	....	....	3.92A	3.95N	3.95	.999	....	10
11	....	3.96B	3.90A	3.90A	3.91	.999	....	10
14	....	....	....	3.91N	4.04	.999	....	10
15	....	....	....	4.04N	4.02	.999	....	10
16	....	4.13B	....	4.13B	4.24	.999	....	10
17	....	....	4.15A	4.15A	4.16	.999	....	10
18	....	....	....	4.16N	4.14	.999	....	10
21	....	....	....	4.14N	4.05	.999	....	10
22	....	....	3.95A	3.95A	3.86	.999	....	10
23	....	....	3.80A	3.80A	3.79	.999	....	10
24	....	....	....	3.79N	3.58	.999	....	10
25	....	....	....	3.58N	3.54	.999	....	10
28	....	3.65B	....	3.65B	3.72	.999	....	10
29	....	....	....	3.72N	3.72	.999	....	10
30	....	3.75B	....	3.75B	3.76	.999	....	10

IN MAY

1	....	....	....	3.76N	3.69	.999	....	10
2	....	....	....	3.69N	3.68	.999	....	10
5	....	3.74B	....	3.74B	3.86	.999	....	10
6	....	....	....	3.86N	3.86	.999	....	10
7	....	....	....	3.86N	3.87	.999	....	10
8	....	3.92B	....	3.92B	3.96	.999	....	10
9	....	....	3.84A	3.84A	3.75	.999	....	10
12	....	....	3.62A	3.62A	3.60	.999	....	10
13	....	3.65B	....	3.65B	3.67	.999	....	10
14	....	....	....	3.67N	3.60	.999	....	10
15	....	....	3.50A	3.50A	3.44	.999	....	10
16	....	....	3.41A	3.44N	3.33	.999	....	10
19	....	3.37B	....	3.33N	3.31	.999	....	5
20	....	....	....	3.31N	3.42	.999	....	5

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
SEPTEMBER 1986 8950 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	....	....	....	3.42N	3.42	.999	....	5
22	....	3.44B	....	3.42N	3.42	.999	....	5
23	....	....	....	3.42N	3.49	.999	....	5
26	Exchange Closed: Memorial Day							
27	....	3.53B	....	3.53B	3.58	.999	....	5
28	....	....	....	3.58N	3.48	.999	....	5
29	....	....	3.41A	3.41A	3.34	.999	....	5
30	....	3.35B	3.29A	3.35B	3.34	.999	....	5

IN JUNE

2	....	....	3.20A	3.20A	3.17	.999	....	5
3	....	3.22B	....	3.22B	3.27	.999	....	5
4	....	3.30B	3.17A	3.17A	3.16	.999	....	5
5	....	....	....	3.16N	3.18	.999	....	5
6	....	....	....	3.18N	3.42	.999	....	5
9	....	....	....	3.42N	3.27	.999	....	5
10	....	....	....	3.27N	3.30	.999	....	5
11	....	....	....	3.30N	3.30	.999	....	5
12	....	....	....	3.30N	3.38	.999	....	5
13	....	....	....	3.38N	3.64	.999	....	5
16	....	....	....	3.64N	3.68	.999	....	5
17	....	....	....	3.68N	3.75	.999	....	5
18	....	3.78B	....	3.78B	3.76	.999	....	5
19	....	....	3.75A	3.75A	3.67	.999	....	5
20	....	3.74B	3.64A	3.74B	3.76	.999	....	5
23	....	....	3.72A	3.72A	3.78	.999	....	5
24	....	3.81B	....	3.81B	3.80	.999	....	5
25	....	3.86B	....	3.86B	3.82	.999	....	5
26	....	....	3.80A	3.80A	3.85	.999	....	5
27	....	3.88B	....	3.88B	3.91	.999	....	5
30	....	3.93B	....	3.93B	3.95	.999	....	5

IN JULY

1	....	4.00B	....	4.00B	3.95	.999	....	5
2	....	....	....	3.95N	3.95	1.000	....	5
3	....	....	....	3.95N	4.05	1.000	....	5
4	Exchange Closed: Independence Day							
7	....	4.06B	....	4.06B	4.02	1.000	....	5
8	....	....	4.01A	4.01A	3.89	1.000	....	5
9	....	....	....	3.89N	4.03	1.000	....	5
10	....	....	....	4.03N	4.01	1.000	....	5
11	....	4.05B	....	4.05B	4.07	1.000	....	5
14	....	....	....	4.07N	4.11	1.000	....	5
15	....	4.13B	....	4.13B	4.14	1.000	....	5
16	....	....	....	4.14N	4.09	1.000	....	5
17	....	....	....	4.09N	4.09	1.000	....	5
18	....	....	....	4.09N	4.12	1.000	....	5
21	....	4.15B	....	4.15B	4.14	1.000	....	5
22	....	....	4.10A	4.10A	4.07	1.000	....	5
23	....	....	4.05A	4.05A	3.95	1.000	....	5
24	....	3.97B	....	3.97B	3.93	1.000	....	5
25	....	....	....	3.93N	3.93	1.000	....	5
28	....	....	....	3.93N	3.83	1.000	....	5
29	....	3.85B	....	3.85B	3.92	1.000	....	5
30	....	....	....	3.92N	3.96	1.000	....	5
31	....	4.00B	....	4.00B	4.07	1.000	....	5

IN AUGUST

1	....	4.10B	....	4.07N	4.04	1.000	....	5
4	....	....	....	4.04N	4.07	1.000	....	5
5	....	....	4.05A	4.05A	4.03	1.000	....	5
6	....	....	....	4.03N	4.03	1.000	....	5
7	....	....	4.02A	4.03N	4.06	1.000	....	5
8	....	....	....	4.06N	4.11	1.000	....	5
11	....	4.15B	....	4.15B	4.14	1.000	....	5
12	....	4.16B	....	4.16B	4.21	1.000	....	5
13	....	4.23B	....	4.23B	4.35	1.000	....	5
14	....	....	4.31A	4.31A	4.31	1.000	....	5
15	....	4.32B	....	4.32B	4.29	1.000	....	5
18	....	....	....	4.29N	4.31	1.000	....	5
19	....	4.38B	....	4.38B	4.40	1.000	....	5
20	....	4.43B	....	4.43B	4.44	1.000	....	5
21	....	4.49B	....	4.49B	4.55	1.000	....	5
22	....	....	....	4.55N	4.50	1.000	....	5
25	....	....	....	4.50N	4.59	1.000	....	5
26	....	4.63B	....	4.63B	4.65	1.000	....	5
27	....	....	....	4.65N	4.62	1.000	....	5
28	....	4.64B	4.60A	4.64B	4.68	1.000	....	5
29	....	4.75B	....	4.75B	4.79	1.000	....	5

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
SEPTEMBER 1986 8950 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	....	....	4.79N	4.76	1.000	....	5
3	....	....	4.71A	4.71A	4.66	1.000	....	5
4	....	....	....	4.66N	4.67	1.000	....	5
5	....	....	....	4.67N	4.59	1.000	....	5
8	....	....	....	4.59N	4.54	1.000	....	5
9	....	....	....	4.54N	4.55	1.000	....	5
10	....	....	....	4.55N	4.55	1.000	....	5
11	....	....	....	4.55N	4.45	1.000	....	5
12	....	....	....	4.45N	4.46	1.000	....	5
15	....	....	....	4.46N	4.46	1.000	....	5
16	....	....	....	....	....	1.000	....	....

SEPTEMBER 1986 9000 CALLS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	....	....	....	1.92N	1.87	.949	....	6
3	....	....	....	1.87N	1.83	.946	....	6
6	....	....	....	1.83N	1.82	.946	....	6
7	....	....	....	1.82N	1.95	.958	....	6
8	....	....	....	1.95N	1.69	.933	....	6
9	....	....	1.67A	1.67A	1.58	.918	....	6
10	....	....	1.57A	1.57A	1.51	.904	....	6
13	....	....	1.49A	1.49A	1.39	.881	....	6
14	....	1.40B	....	1.40B	1.48	.901	....	6
15	....	1.50B	....	1.50B	1.57	.919	....	6
16	....	1.62B	....	1.62B	1.57	.921	....	6
17	....	1.58B	....	1.58B	1.56	.920	....	6
20	....	....	1.47A	1.47A	1.49	.910	....	6
21	....	....	....	1.49N	1.55	.920	....	6
22	....	....	1.52A	1.52A	1.51	.914	....	6
23	....	....	....	1.51N	1.59	.927	....	6
24	....	....	1.58A	1.58A	1.65	.935	....	6
27	....	....	....	1.65N	1.75	.947	....	6
28	....	1.78B	....	1.78B	1.83	.955	....	6
29	....	....	1.82A	1.82A	1.76	.949	....	6
30	....	....	....	1.76N	1.78	.951	....	6
31	....	....	....	1.78N	1.84	.956	....	6

IN FEBRUARY

3	....	....	....	1.84N	1.88	.961	....	6
4	....	1.90B	....	1.90B	1.91	.963	....	6
5	....	1.94B	....	1.94B	1.89	.963	....	6
6	....	....	....	1.89N	1.80	.962	....	6
7	....	....	1.71A	1.71A	1.71	.947	....	6
10	....	1.74B	....	1.74B	1.78	.955	....	6
11	....	....	....	1.78N	1.81	.958	....	6
12	....	1.82B	....	1.81N	1.80	.957	....	6
13	....	....	....	1.80N	1.83	.960	....	6
14	....	1.89B	....	1.89B	1.96	.970	....	6
17	Exchange Closed: President's Day							
18	....	1.97B	....	1.97B	2.03	.975	....	6
19	....	....	1.97A	2.03N	1.98	.973	....	6
20	....	....	....	1.98N	1.97	.972	....	6
21	....	1.98B	....	1.98B	2.05	.977	....	6
24	....	....	....	2.05N	2.13	.981	....	6
25	2.12	2.12	2.10A	2.12	2.11	.981	1	6
26	....	....	2.10A	2.10A	2.14	.982	....	6
27	....	2.18B	....	2.18B	2.32	.989	....	6
28	....	....	....	2.32N	2.36	.930	....	6

IN MARCH

3	....	2.38B	....	2.38B	2.48	.940	....	6
4	....	2.53B	....	2.53B	2.57	.948	....	6
5	....	....	....	2.57N	2.41	.944	....	6
6	....	2.60B	....	2.60B	2.58	.961	....	6
7	....	....	....	2.58N	2.59	.967	....	6
10	....	2.60B	....	2.60B	2.70	.978	....	6
11	....	....	....	2.70N	2.72	.982	....	6
12	....	....	....	2.72N	2.70	.985	....	6
13	....	....	....	2.70N	2.70	.988	....	6
14	....	....	....	2.70N	2.70	.991	....	6
17	....	....	....	2.70N	2.67	.992	....	6
18	....	....	....	2.67N	2.66	.993	....	6
19	....	....	....	2.66N	2.67	.995	....	6
20	....	....	....	2.67N	2.72	.996	....	6
21	....	2.74B	....	2.74B	2.74	.997	....	6
24	....	....	....	2.74N	2.81	.998	....	6
25	....	....	....	2.81N	2.78	.998	....	6
26	....	2.81B	....	2.81B	2.82	.999	....	6
27	....	2.96B	....	2.96B	2.98	.999	....	6
28	Exchange Closed: Good Friday							
31	....	....	....	2.98N	3.06	.999	....	6

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
SEPTEMBER 1986 9000 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	3.13B	...	3.06N	3.04	999	....	6
2	....	3.05B	...	3.05B	3.07	999	....	6
3	....	....	...	3.07N	3.02	999	....	6
4	....	....	...	3.02N	3.12	999	....	6
7	....	3.13B	....	3.13B	3.14	999	....	6
8	....	3.27B	....	3.27B	3.35	999	....	6
9	....	3.41B	....	3.41B	3.45	999	....	6
10	....	....	3.42A	3.45N	3.45	999	....	6
11	....	3.46B	3.40A	3.40A	3.41	999	....	6
14	....	....	....	3.41N	3.54	999	....	6
15	....	....	....	3.54N	3.52	999	....	6
16	....	3.63B	....	3.63B	3.74	999	....	6
17	....	....	3.65A	3.65A	3.66	999	....	6
18	....	....	....	3.66N	3.64	999	....	6
21	....	....	....	3.64N	3.55	999	....	6
22	....	....	3.45A	3.45A	3.36	999	....	6
23	....	....	3.30A	3.30A	3.29	999	....	6
24	....	....	....	3.29N	3.08	999	....	6
25	....	....	....	3.08N	3.04	999	....	6
28	....	3.15B	....	3.15B	3.22	999	....	6
29	....	....	....	3.22N	3.22	999	....	6
30	....	3.25B	....	3.25B	3.26	999	....	6

IN MAY

1	....	....	....	3.26N	3.19	999	....	6
2	....	....	....	3.19N	3.18	999	....	6
5	....	3.24B	....	3.24B	3.36	999	....	6
6	....	....	....	3.36N	3.36	999	....	6
7	....	....	....	3.36N	3.37	999	....	6
8	....	3.42B	....	3.42B	3.46	999	....	6
9	....	....	3.34A	3.34A	3.25	999	....	6
12	....	....	3.12A	3.12A	3.10	999	....	6
13	....	3.15B	....	3.15B	3.17	999	....	6
14	....	....	....	3.17N	3.10	999	....	6
15	....	....	3.00A	3.00A	2.94	999	....	6
16	....	....	2.91A	2.91A	2.83	999	....	6
19	....	2.87B	....	2.83N	2.81	999	....	1
20	....	....	....	2.81N	2.92	999	....	1
21	....	....	....	2.92N	2.92	999	....	1
22	....	2.94B	....	2.92N	2.92	999	....	1
23	....	....	....	2.92N	2.99	999	....	1
26	Exchange Closed: Memorial Day							
27	....	3.03B	....	3.03B	3.08	999	....	1
28	....	....	....	3.08N	2.98	999	....	1
29	....	....	2.91A	2.91A	2.84	999	....	1
30	....	2.85B	2.82A	2.85B	2.84	999	....	1

IN JUNE

2	....	....	2.70A	2.70A	2.67	999	....	1
3	....	2.72B	....	2.72B	2.77	999	....	1
4	....	2.80B	2.67A	2.67A	2.66	999	....	1
5	....	....	....	2.66N	2.68	999	....	1
6	....	....	....	2.68N	2.92	999	....	1
9	....	....	....	2.92N	2.77	999	....	1
10	....	....	....	2.77N	2.80	999	....	1
11	....	....	....	2.80N	2.80	999	....	1
12	....	....	....	2.80N	2.88	999	....	1
13	....	....	....	2.88N	3.14	999	....	1
16	....	....	....	3.14N	3.18	999	....	1
17	....	....	....	3.18N	3.25	999	....	1
18	....	3.28B	....	3.28B	3.26	999	....	1
19	....	....	3.25A	3.25A	3.17	999	....	1
20	....	3.24B	3.14A	3.24B	3.26	999	....	1
23	....	....	3.22A	3.22A	3.28	999	....	1
24	....	3.31B	....	3.31B	3.30	999	....	1
25	....	3.36B	....	3.36B	3.32	999	....	1
26	....	....	3.30A	3.30A	3.35	999	....	1
27	....	3.38B	....	3.38B	3.41	999	....	1
30	....	3.43B	....	3.43B	3.45	999	....	1

IN JULY

1	....	3.48B	....	3.48B	3.45	999	....	1
2	....	....	....	3.45N	3.45	999	....	1
3	....	....	....	3.45N	3.55	999	....	1
4	Exchange Closed: Independence Day							
7	....	3.56B	....	3.56B	3.52	999	....	1
8	....	....	3.51A	3.51A	3.39	999	....	1
9	....	....	....	3.39N	3.53	999	....	1
10	....	....	....	3.53N	3.51	999	....	1
11	....	3.55B	....	3.55B	3.57	1.000	....	1
14	....	....	....	3.57N	3.61	1.000	....	1
15	....	3.63B	....	3.63B	3.64	1.000	....	1
16	....	....	....	3.64N	3.59	1.000	....	1

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
SEPTEMBER 1986 9000 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	....	....	....	3.59N	3.59	1.000	....	1
18	....	....	....	3.59N	3.62	1.000	....	1
21	....	3.65B	....	3.65B	3.64	1.000	....	1
22	....	....	3.60A	3.60A	3.57	1.000	....	1
23	....	....	....	3.57N	3.45	1.000	....	1
24	....	3.47B	....	3.45N	3.43	1.000	....	1
25	....	....	....	3.43N	3.43	1.000	....	1
28	....	....	....	3.43N	3.33	1.000	....	1
29	....	3.35B	....	3.35B	3.42	1.000	....	1
30	....	....	....	3.42N	3.46	1.000	....	1
31	....	3.50B	....	3.50B	3.57	1.000	....	1

IN AUGUST

1	....	3.60B	....	3.57N	3.54	1.000	....	1
4	....	....	....	3.54N	3.57	1.000	....	1
5	....	....	3.55A	3.55A	3.53	1.000	....	1
6	....	....	....	3.53N	3.53	1.000	....	1
7	....	....	3.52A	3.53N	3.56	1.000	....	1
8	....	....	....	3.56N	3.61	1.000	....	1
11	....	3.65B	....	3.65B	3.64	1.000	....	1
12	....	3.66B	....	3.66B	3.71	1.000	....	1
13	....	3.73B	....	3.73B	3.85	1.000	....	1
14	....	....	3.81A	3.81A	3.81	1.000	....	1
15	....	3.82B	....	3.82B	3.79I	1.000	....	1
18	....	....	....	3.79N	3.81	1.000	....	1
19	....	3.88B	....	3.88B	3.90	1.000	....	1
20	....	3.93B	....	3.93B	3.94	1.000	....	1
21	....	3.99B	....	3.99B	4.05	1.000	....	1
22	....	....	....	4.05N	4.00	1.000	....	1
25	....	....	....	4.00N	4.09	1.000	....	1
26	....	4.13B	....	4.13B	4.15	1.000	....	1
27	....	....	....	4.15N	4.12	1.000	....	1
28	....	4.14B	4.10A	4.14B	4.18	1.000	....	1
29	....	4.25B	....	4.25B	4.29	1.000	....	1

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	....	....	....	4.29N	4.26	1.000	....	1
3	....	....	4.21A	4.21A	4.16	1.000	....	1
4	....	4.23B	....	4.23B	4.17	1.000	....	1
5	....	....	....	4.17N	4.09	1.000	....	1
8	....	....	....	4.09N	4.04	1.000	....	1
9	....	....	....	4.04N	4.05	1.000	....	1
10	....	....	....	4.05N	4.05	1.000	....	1
11	....	....	....	4.05N	3.95	1.000	....	1
12	....	....	....	3.95N	3.96	1.000	....	1
15	....	....	....	3.96N	3.96	1.000	....	1
16	....	....	....	....	....	1.000	....	....

SEPTEMBER 1986 9050 CALLS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	....	....	1.46A	1.46A	1.41	.885	....	20
3	....	....	....	1.41N	1.38	878	....	20
6	1.40	1.40	1.40	1.40	1.38	878	10	20
7	....	....	....	1.38N	1.47	900	....	20
8	....	....	....	1.47N	1.28	855	....	20
9	....	....	1.26A	1.26A	1.20	827	....	20
10	....	....	1.18A	1.18A	1.13	804	....	20
13	....	....	1.12A	1.12A	1.03	767	....	20
14	....	....	....	1.03N	1.10	799	....	20
15	....	1.12B	....	1.12B	1.18	828	....	20
16	....	1.23B	....	1.23B	1.18	831	....	20
17	....	....	....	1.18N	1.16	829	....	20
20	....	....	1.07A	1.07A	1.11	812	....	20
21	....	....	....	1.11N	1.15	829	....	20
22	....	....	1.12A	1.12A	1.12	818	....	20
23	....	....	....	1.12N	1.18	841	....	20
24	....	....	....	1.18N	1.22	854	....	20
27	....	....	....	1.22N	1.29	876	....	20
28	....	1.30B	....	1.30B	1.35	890	....	20
29	....	....	1.34A	1.34A	1.29	878	....	20
30	....	....	....	1.29N	1.31	883	....	20
31	....	1.35B	....	1.35B	1.35	894	....	20

IN FEBRUARY

3	....	....	....	1.35N	1.38	902	....	20
4	....	1.40B	....	1.40B	1.41	907	....	20
5	....	1.44B	....	1.44B	1.39	907	....	20
6	....	1.40B	....	1.40B	1.32	904	....	20
7	....	....	1.27A	1.27A	1.24	874	....	20

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9050 CALLS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	....	1.25B	....	1.25B	1.29	.888	....	20
11	....	....	....	1.29N	1.31	.894	....	20
12	....	....	....	1.31N	1.30	.893	....	20
13	....	....	....	1.30N	1.33	.899	....	20
14	....	1.41B	....	1.41B	1.46	.919	....	20
17	Exchange Closed: President's Day							
18	....	1.47B	....	1.47B	1.53	.930	....	20
19	....	....	1.48A	1.53N	1.48	.924	....	15
20	....	....	....	1.48N	1.47	.923	....	15
21	1.53	1.54	1.53	1.54	1.55	.934	6	15
24	1.54	1.54	1.54	1.54	1.63	.945	2	15
25	1.63	1.63	1.60A	1.63	1.61	.943	3	10
26	....	....	1.60A	1.60A	1.64	.947	....	10
27	....	1.68B	....	1.68B	1.82	.963	....	10
28	....	....	....	1.82N	1.86	.877	....	10

IN MARCH

3	....	1.88B	....	1.88B	1.98	.892	....	10
4	....	2.03B	....	2.03B	2.07	.904	....	10
5	....	....	....	2.07N	1.91	.896	....	10
6	....	2.10B	....	2.10B	2.08	.922	....	10
7	....	....	....	2.08N	2.09	.932	....	10
10	....	2.10B	....	2.10B	2.20	.949	....	10
11	....	2.27B	....	2.27B	2.22	.957	....	10
12	....	....	....	2.22N	2.20	.961	....	10
13	....	....	....	2.20N	2.20	.966	....	10
14	....	....	....	2.20N	2.20	.972	....	10
17	....	....	....	2.20N	2.17	.975	....	10
18	....	....	....	2.17N	2.16	.978	....	10
19	....	....	....	2.16N	2.17	.982	....	10
20	....	....	....	2.17N	2.22	.987	....	10
21	....	2.24B	....	2.24B	2.24	.989	....	10
24	....	....	....	2.24N	2.31	.992	....	10
25	....	....	....	2.31N	2.28	.993	....	10
26	....	2.31B	....	2.31B	2.32	.994	....	10
27	....	2.46B	....	2.46B	2.48	.997	....	10
28	Exchange Closed: Good Friday							
31	....	....	....	2.48N	2.56	.998	....	10

IN APRIL

1	....	2.63B	....	2.56N	2.54	.998	....	10
2	....	2.55B	....	2.55B	2.57	.999	....	10
3	....	....	....	2.57N	2.52	.998	....	10
4	....	....	....	2.52N	2.62	.999	....	10
7	....	2.63B	....	2.63B	2.64	.999	....	10
8	....	2.77B	....	2.77B	2.85	.999	....	10
9	....	2.91B	....	2.91B	2.95	.999	....	10
10	....	....	2.92A	2.95N	2.95	.999	....	10
11	....	2.96B	2.90A	2.90A	2.91	.999	....	10
14	....	....	....	2.91N	3.04	.999	....	10
15	....	....	....	3.04N	3.02	.999	....	10
16	....	3.13B	....	3.13B	3.24	.999	....	10
17	....	....	3.15A	3.15A	3.16	.999	....	10
18	....	....	....	3.16N	3.14	.999	....	10
21	....	....	....	3.14N	3.05	.999	....	10
22	....	....	2.95A	2.95A	2.86	.999	....	10
23	....	....	2.80A	2.80A	2.79	.999	....	10
24	....	....	....	2.79N	2.58	.999	....	10
25	....	....	....	2.58N	2.54	.999	....	10
28	....	2.65B	....	2.65B	2.72	.999	....	10
29	....	....	....	2.72N	2.72	.999	....	10
30	....	2.75B	....	2.75B	2.76	.999	....	10

IN MAY

1	....	....	....	2.76N	2.69	.999	....	10
2	....	....	....	2.69N	2.68	.999	....	10
5	....	2.74B	....	2.74B	2.86	.999	....	10
6	....	....	....	2.86N	2.36	.999	....	10
7	....	....	....	2.86N	2.87	.999	....	10
8	....	2.92B	....	2.92B	2.96	.999	....	10
9	....	....	2.84A	2.84A	2.75	.999	....	10
12	....	....	2.62A	2.62A	2.60	.999	....	10
13	....	2.65B	....	2.65B	2.67	.999	....	10
14	....	....	....	2.67N	2.60	.999	....	10
15	....	....	2.50A	2.50A	2.44	.999	....	10
16	....	....	2.41A	2.41A	2.33	.999	....	10
19	....	2.37B	....	2.33N	2.31	.999	....	....

SEPTEMBER 1986 9100 CALLS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	....	....	....	1.08N	1.02	.777	....	109

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9100 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	1.02N	1.00	.767	....	109
6	....	....	....	1.00N	1.00	.766	....	109
7	1.07	1.07	1.07	1.07	1.08	.799	10	109
8	....	....	....	1.08N	.92	.730	....	109
9	....	....	.90A	.90A	.85	.691	....	109
10	....	....	.82A	.82A	.80	.660	....	109
13	....	....	.79A	.79A	.72	.611	....	109
14	....	....	....	.72N	.77	.651	....	109
15	....	.78B	....	.78B	.83	.690	....	109
16	.78	.86B	.78	.79	.82	.694	2	109
17	....	.83B	....	.83B	.81	.691	1	109
20	....	....	.75A	.75A	.77	.666	....	109
21	....	....	....	.77N	.81	.689	....	109
22	....	....	.79A	.80A	.78	.674	....	109
23	....	....	....	.78N	.83	.706	....	109
24	....	....	....	.83N	.86	.725	....	109
27	....	....	....	.86N	.90	.756	....	109
28	....	.92B	....	.92B	.96	.778	....	109
29	....	....	....	.96N	.91	.759	....	109
30	....	.96B	....	.96B	.93	.766	....	109
31	....	.95B	....	.95B	.96	.783	....	109

IN FEBRUARY

3	....	....	....	.96N	.99	.795	....	109
4	....	1.00B	....	1.00B	1.01	.803	....	109
5	....	1.03B	....	1.03B	.99	.803	....	109
6	....	....	....	.99N	.92	.798	....	109
7	....	....	.87A	.87A	.85	.749	....	109
10	.88	.88	.88	.88	.90	.771	2	111
11	....	.91B	....	.91B	.90	.780	....	111
12	.88	.88	.88	.88	.89	.778	10	121
13	....	....	....	.89N	.91	.787	....	121
14	....	.95B	....	.95B	1.01	.821	....	121
17	Exchange Closed: President's Day							
18	1.07	1.07	1.07	1.07	1.06	.840	....	121
19	....	....	1.02A	1.04A	1.02	.829	5	121
20	....	....	1.01A	1.01A	1.01	.827	....	121
21	....	....	....	1.01N	1.06	.847	....	121
24	1.08	1.09	1.08	1.09	1.14	.866	2	116
25	1.13	1.13	1.11A	1.13	1.12	.862	3	116
26	....	....	1.11A	1.11A	1.15	.869	....	116
27	....	1.18B	....	1.18B	1.32	.903	....	114
28	....	....	....	1.32N	1.36	.802	....	114

IN MARCH

3	....	1.38B	....	1.38B	1.48	.822	....	114
4	....	....	....	1.48N	1.57	.839	....	114
5	....	....	....	1.57N	1.42	.823	....	114
6	....	1.61B	....	1.61B	1.58	.860	....	114
7	....	....	....	1.58N	1.59	.871	....	114
10	....	....	....	1.59N	1.70	.897	....	114
11	....	1.73B	....	1.73B	1.72	.908	....	114
12	....	....	....	1.72N	1.70	.914	....	114
13	....	....	....	1.70N	1.70	.921	....	114
14	....	....	....	1.70N	1.70	.931	....	114
17	....	1.72B	....	1.72B	1.67	.935	....	114
18	....	....	....	1.67N	1.66	.940	....	114
19	....	....	....	1.66N	1.67	.947	....	114
20	....	....	....	1.67N	1.72	.957	....	114
21	....	1.74B	....	1.74B	1.74	.962	....	114
24	....	....	....	1.74N	1.81	.971	....	114
25	....	....	....	1.81N	1.78	.972	....	109
26	....	1.81B	....	1.81B	1.82	.977	....	109
27	....	1.96B	....	1.96B	1.98	.987	....	109
28	Exchange Closed: Good Friday							
31	....	....	....	1.98N	2.06	.991	....	109

IN APRIL

1	....	2.13B	....	2.06N	2.04	.991	....	109
2	1.94	2.05B	1.94	2.05B	2.07	.993	2	111
3	....	....	....	2.07N	2.02	.992	....	108
4	....	....	....	2.02N	2.12	.995	....	108
7	....	2.13B	....	2.13B	2.14	.996	....	108
8	....	2.27B	....	2.27B	2.35	.996	....	108
9	....	2.41B	....	2.41B	2.45	.999	....	108
10	....	....	2.42A	2.45N	2.45	.999	....	108
11	....	2.46B	2.40A	2.40A	2.41	.999	....	108
14	....	....	....	2.41N	2.54	.999	....	108
15	....	....	....	2.54N	2.52	.999	....	108
16	....	2.63B	....	2.63B	2.74	.999	....	108
17	....	....	2.65A	2.65A	2.66	.999	....	108
18	....	....	....	2.66N	2.64	.999	....	108
21	....	....	....	2.64N	2.55	.999	....	108

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9100 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	....	....	2.45A	2.45A	2.36	.999	....	108
23	....	....	2.30A	2.30A	2.29	.998	....	108
24	....	....	....	2.29N	2.08	.996	....	108
25	....	....	....	2.08N	2.04	.996	....	108
28	....	2.15B	....	2.15B	2.22	.998	....	108
29	....	....	....	2.22N	2.22	.998	....	108
30	....	2.25B	....	2.25B	2.26	.998	....	108

IN MAY

1	....	....	....	2.26N	2.19	.998	....	108
2	....	....	....	2.19N	2.18	.998	....	108
5	....	2.24B	....	2.24B	2.36	.999	....	108
6	....	....	....	2.36N	2.36	.999	....	108
7	....	....	....	2.36N	2.37	.999	....	108
8	....	2.42B	....	2.42B	2.46	.999	....	106
9	....	....	2.34A	2.34A	2.25	.998	....	106
12	....	....	2.12A	2.12A	2.10	.998	....	106
13	....	2.15B	....	2.15B	2.17	.998	....	106
14	....	....	....	2.17N	2.10	.998	....	106
15	....	....	2.00A	2.00A	1.94	.997	....	106
16	....	....	1.91A	1.91A	1.83	.995	....	106
19	....	1.87B	....	1.83N	1.81	.994	....	101
20	....	....	....	1.81N	1.92	.996	....	101
21	....	....	....	1.92N	1.92	.996	....	101
22	....	1.94B	....	1.92N	1.92	.997	....	101
23	....	....	....	1.92N	1.99	.998	....	101
26	Exchange Closed; Memorial Day							
27	....	2.03B	....	2.03B	2.08	.998	....	101
28	....	....	....	2.08N	1.98	.998	....	101
29	....	....	1.91A	1.91A	1.84	.997	....	101
30	....	1.85B	1.82A	1.85B	1.84	.997	....	101

IN JUNE

2	....	....	1.70A	1.70A	1.67	.994	....	101
3	....	1.72B	....	1.72B	1.77	.996	....	101
4	....	1.80B	1.67A	1.67A	1.66	.993	....	101
5	....	....	....	1.66N	1.68	.993	....	101
6	....	....	....	1.68N	1.92	.997	....	101
9	....	....	....	1.92N	1.77	.994	....	101
10	....	....	....	1.77N	1.80	.995	....	101
11	....	....	....	1.80N	1.80	.994	....	101
12	....	....	....	1.80N	1.88	.996	....	101
13	....	....	....	1.88N	2.14	.998	....	101
16	....	....	....	2.14N	2.18	.999	....	101
17	....	....	....	2.18N	2.25	.999	....	101
18	....	2.28B	....	2.28B	2.25	.999	....	101
19	....	....	2.25A	2.25A	2.17	.999	....	101
20	....	2.24B	2.14A	2.24B	2.26	.999	....	101
23	....	....	2.22A	2.22A	2.28	.999	....	101
24	....	2.31B	....	2.31B	2.30	.999	....	101
25	....	2.36B	....	2.36B	2.32	.999	....	101
26	....	....	2.30A	2.30A	2.35	.999	....	101
27	....	2.38B	....	2.38B	2.41	.999	....	101
30	....	2.43B	....	2.43B	2.45	.999	....	101

IN JULY

1	....	2.48B	....	2.48B	2.45	.999	....	101
2	....	....	....	2.45N	2.45	.999	....	101
3	....	....	....	2.45N	2.55	.999	....	55
4	Exchange Closed; Independence Day							
7	....	2.56B	....	2.56B	2.52	.999	....	55
8	....	....	2.51A	2.51A	2.39	.999	....	55
9	....	....	....	2.39N	2.53	.999	....	55
10	....	....	....	2.53N	2.51	.999	....	55
11	....	2.55B	....	2.55B	2.57	.999	....	55
14	....	....	....	2.57N	2.61	.999	....	55
15	....	2.63B	....	2.63B	2.64	.999	....	55
16	....	....	....	2.64N	2.59	.999	....	55
17	....	....	....	2.59N	2.59	.999	....	55
18	....	....	....	2.59N	2.62	.999	....	44
21	....	2.65B	....	2.65B	2.64	.999	....	44
22	2.58	2.58	2.58	2.58	2.57	.999	5	49
23	....	....	2.55A	2.55A	2.45	.999	....	44
24	....	2.47B	....	2.47B	2.43	.999	....	44
25	....	....	....	2.43N	2.43	.999	....	44
28	....	....	....	2.43N	2.33	.999	....	44
29	....	2.35B	....	2.25B	2.42	.999	....	44
30	....	....	....	2.42N	2.46	.999	....	44
31	....	2.50B	....	2.50B	2.57	1.000	....	44

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9100 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	2.60B	....	2.57N	2.54	1.000	....	44
4	....	....	....	2.54N	2.57	1.000	....	44
5	....	....	2.55A	2.55A	2.53	1.000	....	44
6	....	....	....	2.53N	2.53	1.000	....	44
7	....	....	2.52A	2.53N	2.56	1.000	....	44
8	....	....	....	2.56N	2.61	1.000	....	44
11	....	2.65B	....	2.65B	2.64	1.000	....	44
12	....	2.66B	....	2.66B	2.71	1.000	....	44
13	....	2.73B	....	2.73B	2.85	1.000	....	44
14	....	....	2.81A	2.81A	2.81	1.000	....	44
15	....	2.82B	....	2.82B	2.79	1.000	....	44
18	....	....	....	2.79N	2.81	1.000	....	44
19	....	2.88B	....	2.88B	2.90	1.000	....	44
20	....	2.93B	....	2.93B	2.94	1.000	....	44
21	....	2.99B	....	2.99B	3.05	1.000	....	44
22	....	....	....	3.05N	3.00	1.000	....	44
25	....	....	....	3.00N	3.09	1.000	....	44
26	....	3.13B	....	3.13B	3.15	1.000	....	44
27	....	....	....	3.15N	3.12	1.000	....	44
28	....	3.14B	3.10A	3.14B	3.18	1.000	....	44
29	....	3.25B	....	3.25B	3.29	1.000	....	44

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	....	....	....	3.29N	3.26	1.000	....	44
3	....	....	3.21A	3.21A	3.16	1.000	....	44
4	....	3.23B	....	3.23B	3.17	1.000	....	44
5	....	....	....	3.17N	3.09	1.000	....	44
8	....	....	....	3.09N	3.04	1.000	....	34
9	....	....	....	3.04N	3.05	1.000	....	34
10	....	....	....	3.05N	3.05	1.000	....	34
11	....	....	....	3.05N	2.95	1.000	....	34
12	....	....	....	2.95N	2.96	1.000	....	34
15	....	....	....	2.96N	2.96	1.000	....	34
16	....	....	....	....	....	1.000	....	....

SEPTEMBER 1986 9150 CALLS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	....	....	....	.74N	.70	.628	....	94
3	....	....	69A	.69A	.68	.615	....	94
6	....	....	....	.68N	.68	.612	....	94
7	.73	.74	.73	.74	.75	.655	40	134
8	....	....	.69A	.69A	.60	.568	....	134
9	.54	.54	.54	.54	.56	.523	20	154
10	.57	.57	.55	.55	.52	.488	20	169
13	....	....	.48A	.48A	.46	.435	....	169
14	....	.47B	....	.47B	.50	.477	....	169
15	.53	.53	.50A	.53	.54	.520	5	174
16	....	.57B	....	.57B	.53	.523	....	174
17	.53	.53	.53	.53	.52	.520	30	144
20	....	....	.48A	.48A	.48	.491	....	144
21	....	....	....	.48N	.52	.516	....	144
22	.52	.52	.51A	.52	.49	.498	1	144
23	....	....	....	.49N	.53	.534	....	144
24	....	....	....	.53N	.55	.556	....	129
27	.56	.56	.56	.56	.58	.592	2	129
28	....	....	....	.58N	.63	.621	....	129
29	.65	.65	.62A	.62A	.59	.596	1	130
30	.66	.66	.66	.66	.61	.603	5	135
31	....	.62B	....	.62B	.63	.625	....	135

IN FEBRUARY

3	.63	.63	.63	.63	.65	.640	2	137
4	....	.69B	....	.69B	.67	.650	....	137
5	.70	.72	.70	.72	.64	.650	11	146
6	.65	.65	.65	.65	.58	.644	1	147
7	....	....	.53A	.53A	.53	.580	....	147
10	.55	.55	.55	.55	.56	.606	16	162
11	.57	.60	.56	.56	.57	.617	42	201
12	.57	.57	.55	.55	.55	.614	36	237
13	.56	.56	.55A	.55A	.55	.625	50	286
14	.67	.67	.61	.61	.64	.671	130	396
17	Exchange Closed; President's Day							
18	....	.68B	....	.68B	.69	.696	....	366
19	.65	.65	.63A	.65	.66	.680	....	366
20	....	....	....	.66N	.64	.676	15	381
21	.67	.67	.67	.67	.67	.704	1	381
24	.74	.75B	.74	.75B	.73	.732	9	377
25	.73	.74	.72A	.74	.72	.726	18	384
26	....	....	.71A	.71A	.75	.736	....	384
27	.82	.82	.82	.82	.90	.790	50	351
28	.95	.95	.93A	.93A	.93	.705	15	351

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9150 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.01	1.01	1.01	1.01	1.03	.730	55	351
4	1.14@.15	1.18	1.14	1.16	1.10	.750	41	315
5	....	....	....	1.10N	1.00	.726	....	315
6	....	1.12B	....	1.12B	1.12	.770	....	315
7	....	....	....	1.12N	1.11	.781	....	315
10	1.15	1.15	1.15	1.15	1.20	.814	2	313
11	....	1.23B	....	1.23B	1.22	.827	....	313
12	1.22	1.23B	1.22	1.22	1.20	.832	1	313
13	....	....	....	1.20N	1.20	.840	....	313
14	1.24	1.24	1.24	1.24	1.20	.852	6	313
17	1.29	1.29	1.29	1.29	1.17	.855	25	333
18	....	....	1.15A	1.15A	1.16	.861	....	333
19	1.18	1.18	1.18	1.18	1.17	.871	15	345
20	....	....	....	1.17N	1.22	.889	....	345
21	....	1.25B	....	1.24B	1.24	.897	....	345
24	....	1.27B	....	1.27B	1.31	.916	....	345
25	1.30	1.30	1.30	1.30	1.28	.916	1	344
26	....	1.32B	....	1.32B	1.32	.927	....	344
27	....	1.46B	....	1.46B	1.48	.952	....	344
28	Exchange Closed: Good Friday							
31	....	....	....	1.48N	1.56	.964	....	344

IN APRIL

1	....	1.63B	....	1.56N	1.54	.964	....	344
2	1.44	1.55B	1.44	1.55B	1.57	.969	2	342
3	....	....	....	1.57N	1.52	.967	....	342
4	....	....	....	1.52N	1.62	.977	....	342
7	....	1.64B	....	1.64B	1.64	.980	....	342
8	....	1.77B	....	1.77B	1.85	.980	....	342
9	....	1.91B	....	1.91B	1.95	.994	....	342
10	....	....	1.92A	1.95N	1.95	.994	....	342
11	....	1.96B	1.90A	1.90A	1.91	.994	....	331
14	....	....	....	1.91N	2.04	.997	....	331
15	....	....	....	2.04N	2.02	.996	....	331
16	....	2.13B	....	2.13B	2.24	.998	....	331
17	....	....	2.15A	2.15A	2.16	.997	....	331
18	....	....	....	2.16N	2.14	.997	....	305
21	....	....	....	2.14N	2.05	.996	....	305
22	....	....	1.95A	1.95A	1.86	.992	....	305
23	....	....	1.80A	1.80A	1.79	.990	....	305
24	....	....	....	1.79N	1.58	.981	....	305
25	....	....	....	1.58N	1.54	.978	....	305
28	....	1.65B	....	1.65B	1.72	.988	....	305
29	....	....	....	1.72N	1.72	.988	....	305
30	....	1.75B	....	1.75B	1.76	.989	....	305

IN MAY

1	....	....	....	1.76N	1.69	.987	....	305
2	....	....	....	1.69N	1.68	.986	....	305
5	....	1.74B	....	1.74B	1.86	.993	....	305
6	....	....	....	1.86N	1.86	.993	....	305
7	....	....	....	1.86N	1.87	.994	....	305
8	....	1.92B	....	1.92B	1.96	.995	....	305
9	....	....	1.84A	1.84A	1.75	.991	....	305
12	....	....	1.62A	1.62A	1.60	.987	....	305
13	....	1.65B	....	1.65B	1.67	.990	....	305
14	....	....	....	1.67N	1.60	.988	....	305
15	....	....	1.50A	1.50A	1.44	.979	....	305
16	....	....	1.41A	1.42A	1.33	.969	....	305
19	1.35	1.37B	1.35	1.35	1.31	.967	1	306
20	....	....	....	1.31N	1.42	.977	....	306
21	....	1.48B	....	1.42N	1.42	.977	....	306
22	....	1.44B	....	1.42N	1.42	.979	....	306
23	1.46	1.46	1.46	1.46	1.49	.984	69	306
26	Exchange Closed: Memorial Day							
27	....	1.53B	....	1.53B	1.58	.990	....	306
28	....	....	....	1.58N	1.48	.985	....	306
29	....	....	1.41A	1.41A	1.34	.977	....	306
30	....	1.35B	1.32A	1.35B	1.34	.978	....	306

IN JUNE

2	....	....	1.20A	1.20A	1.17	.963	....	306
3	....	1.22B	....	1.22B	1.27	.974	....	306
4	....	1.30B	1.17A	1.17A	1.16	.959	....	306
5	....	....	....	1.16N	1.18	.959	....	306
6	....	....	....	1.18N	1.42	.980	....	306
9	....	1.43B	....	1.43B	1.27	.967	....	306
10	....	....	....	1.27N	1.30	.969	....	306
11	....	....	....	1.30N	1.30	.967	....	306
12	....	....	....	1.30N	1.38	.974	....	306
13	....	....	....	1.38N	1.64	.989	....	306
16	....	....	....	1.64N	1.68	.991	....	306
17	....	....	....	1.68N	1.75	.993	....	250

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9150 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	....	1.78B	....	1.78B	1.76	.994	....	248
19	....	....	1.75A	1.75A	1.67	.992	....	250
20	....	1.74B	1.64A	1.74B	1.76	.995	....	250
23	....	....	1.72A	1.76N	1.78	.996	....	250
24	....	1.81B	....	1.81B	1.80	.996	....	250
25	....	1.86B	....	1.86B	1.82	.997	....	250
26	....	....	1.80A	1.80A	1.85	.997	....	250
27	....	1.88B	....	1.88B	1.91	.998	....	250
30	....	1.93B	....	1.93B	1.95	.999	....	250

IN JULY

1	....	2.00B	....	2.00B	1.95	.999	....	250
2	....	....	....	1.95N	1.95	.999	....	250
3	....	....	....	1.95N	2.05	.999	....	250
4	Exchange Closed: Independence Day							
7	....	2.06B	....	2.06B	2.02	.999	....	250
8	....	....	2.01A	2.01A	1.89	.999	....	250
9	....	....	....	1.89N	2.03	.999	....	250
10	....	....	....	2.03N	2.01	.999	....	250
11	2.08	2.08	2.08	2.08	2.07	.999	1	250
14	....	....	....	2.07N	2.11	.999	....	249
15	....	2.13B	....	2.13B	2.14	.999	....	249
16	....	....	....	2.14N	2.09	.999	....	249
17	....	....	....	2.09N	2.09	.999	....	249
18	....	....	....	2.09N	2.12	.999	....	89
21	....	2.15B	....	2.15B	2.14	.999	....	89
22	....	....	2.11A	2.11A	2.07	.999	....	89
23	....	....	2.05A	2.05A	1.95	.999	....	89
24	....	1.97B	....	1.97B	1.93	.999	....	89
25	....	....	....	1.93N	1.93	.999	....	89
28	....	....	....	1.93N	1.83	.999	....	89
29	....	1.85B	....	1.85B	1.92	.999	....	89
30	....	....	....	1.92N	1.96	.999	....	89
31	....	2.00B	....	2.00B	2.07	.999	....	89

IN AUGUST

1	....	2.10B	....	2.07N	2.04	.999	....	89
4	....	....	....	2.04N	2.07	.999	....	89
5	....	....	2.05A	2.05A	2.03	.999	....	89
6	....	....	....	2.03N	2.03	.999	....	89
7	....	....	2.02A	2.03N	2.06	1.000	....	89
8	....	....	....	2.06N	2.11	1.000	....	89
11	2.14	2.15B	2.14	2.14	2.14	1.000	1	89
12	....	2.16B	....	2.16B	2.21	1.000	....	89
13	....	2.23B	....	2.23B	2.35	1.000	....	88
14	....	....	2.31A	2.31A	2.31	1.000	....	88
15	....	2.32B	....	2.32B	2.29	1.000	....	88
18	....	....	....	2.29N	2.31	1.000	....	88
19	....	2.38B	....	2.38B	2.40	1.000	....	88
20	....	2.43B	....	2.43B	2.44	1.000	....	88
21	....	2.49B	....	2.49B	2.55	1.000	....	88
22	....	....	....	2.55N	2.50	1.000	....	88
25	....	....	....	2.50N	2.59	1.000	....	88
26	....	2.63B	....	2.63B	2.65	1.000	....	88
27	....	....	....	2.65N	2.62	1.000	....	88
28	....	2.64B	2.60A	2.64B	2.68	1.000	....	88
29	....	2.75B	....	2.75B	2.79	1.000	....	88

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	....	....	....	2.79N	2.76	1.000	....	88
3	....	....	2.71A	2.71A	2.66	1.000	....	88
4	....	2.73B	....	2.73B	2.67	1.000	....	88
5	....	....	....	2.67N	2.59	1.000	....	88
8	....	....	....	2.59N	2.54	1.000	....	88
9	....	....	....	2.54N	2.55	1.000	....	88
10	....	....	....	2.55N	2.55	1.000	....	88
11	....	....	....	2.55N	2.45	1.000	....	88
12	....	....	....	2.45N	2.46	1.000	....	87
15	....	....	....	2.46N	2.46	1.000	....	87
16	....	....	....	....	....	1.000	....	....

SEPTEMBER 1986 9200 CALLS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	....	....	....	46N	.43	.457	....	244
3	....	....	42A	42A	.42	.443	....	244
6	.43	.43	.43	.43	.42	.440	1	245
7	.45	.46	.44	.44	.47	.485	83	315
8	....	....	.35A	.35A	.35	.395	....	315
9	.32	.32	.32	.32	.34	.351	....	315
10	....	....	.32A	.34N	.30	.319	13	328

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
SEPTEMBER 1986 9200 CALLS
IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13	.28	.28	.28	.28	.27	272	10	328
14	....	.28B	...	27N	.29	308	....	328
15	.30	.34	.29	.32A	.31	346	80	363
16	.35	.35	.30A	.31A	.31	349	40	401
17	.29	.31B	.29	.30B	.30	345	60	363
20	.26	.26	.26	.26	.28	318	2	365
21	.30	.30	.30	.30	.30	.341	328	634
22	.30	.31	.29A	.29A	.28	.324	6	635
23	...	...	...	.28N	.31	357	...	635
24	...	...	...	.31N	.30	377	...	635
27	.30	.32B	.30	.31B	.34	412	50	635
28	...	.37B	...	.34N	.37	.440	....	635
29	.42	.42	.34	.34	.34	415	50	668
30	...	.36B	...	.34N	.35	422	...	643
31	.34	.36B	.34	.36B	.36	443	51	662

IN FEBRUARY

3	...	...	...	.36N	.38	458	...	669
4	.42	.43	.38A	.38A	.39	469	72	721
5	.41	.42	.37	.37	.37	469	67	685
6	.37	.37	.33	.33	.33	461	36	701
7	...	...	.27A	.27A	.30	395	...	699
10	.30	.30	.30	.30	.31	420	26	679
11	.32	.32	.32	.32	.32	431	1	680
12	.31	.31	.28A	.29	.28	427	9	681
13	.29	.29	.28	.28	.29	438	60	652
14	.34	.35B	.33	.33	.35	487	81	676
17	Exchange Closed: President's Day							
18	....	.40B	....	.37B	.39	513	....	716
19	.37	.37	.36A	.36A	.37	494	60	686
20	.34	.34	.34	.34	.34	490	10	692
21	.37	.37	.36A	.37	.36	521	1	692
24	.40	.43	.35A	.43	.41	552	64	747
25	.40	.40	.38A	.40	.40	544	26	767
26	.38	.40	.38	.40	.41	556	63	817
27	.49	.49	.48	.48	.55	624	341	582
28	.56	.63B	.55	.55	.57	591	51	575

IN MARCH

3	.59	.63B	.59	.63B	.65	619	20	575
4	.76	.79	.75	.78	.73	641	13	583
5	.71	.71	.64	.64	.63	608	11	582
6	.76	.77	.74A	.74A	.74	655	13	590
7	.67	.67	.63	.66B	.71	663	66	526
10	.75	.80B	.75	.80B	.78	699	51	557
11	.85	.86	.80	.80	.80	711	163	593
12	...	.81B	...	.81B	.78	713	23	599
13	....	...	....	.78N	.78	718	....	589
14	....	.80B	....	.80B	.79	729	....	589
17	.78	.80B	.76A	.76A	.76	728	5	589
18	.70	.73	.70	.73	.75	732	5	589
19	...	...	....	.75N	.76	741	....	589
20	....	.80B	....	.80B	.79	766	....	588
21	....	.84B	....	.83B	.79	775	....	588
24	.81	.85	.81	.85	.85	803	14	592
25	.83	.83	.82A	.83	.83	799	5	582
26	.85	.85	.85	.85	.86	816	2	587
27	.93	1.00	.93	1.00	1.00	.865	16	573
28	Exchange Closed: Good Friday							
31	1.03	1.03	1.03	1.03	1.07	889	15	559

IN APRIL

1	1.17	1.17	1.08	1.08	1.05	888	17	537
2	1.01	1.05B	1.00A	1.05B	1.08	899	1	537
3	....	....	....	1.08N	1.03	891	....	536
4	....	....	...	1.03N	1.13	916	....	536
7	....	1.15B	....	1.15B	1.15	924	....	536
8	1.28	1.30	1.28	1.30	1.35	924	52	510
9	....	1.42B	...	1.42B	1.45	970	....	509
10	1.44	1.44	1.42A	1.44	1.45	971	1	508
11	1.48	1.48	1.45A	1.45A	1.41	969	4	512
14	1.46	1.47B	1.46	1.47B	1.54	981	3	499
15	1.52	1.52	1.51	1.51	1.52	979	2	499
16	...	1.63B	....	1.63B	1.74	989	....	448
17	1.69	1.69	1.69	1.69	1.66	985	33	440
18	..	....	....	1.66N	1.64	983	10	440
21	1.57	1.57	1.57	1.57	1.55	978	1	440
22	....	....	....	1.50A	1.50A	1.36	962	....	438
23	1.28	1.28	1.28	1.28	1.29	954	1	437
24	....	....	....	1.29N	1.10	921	....	437
25	....	....	....	1.10N	1.06	913	....	437
28	....	1.17B	....	1.17B	1.23	946	....	437
29	....	....	....	1.23N	1.23	946	....	437

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
SEPTEMBER 1986 9200 CALLS
IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	...	1.25B	...	1.25B	1.27	950	...	437

IN MAY

1	...	...	1.26A	1.26A	1.19	941	...	437
2	1.14a 13	1.14	1.13	1.13	1.19	940	10	437
5	...	1.25B	...	1.25B	1.36	965	...	437
6	...	...	...	1.36N	1.36	965	...	437
7	...	...	1.35A	1.35A	1.37	967	...	437
8	...	1.42B	...	1.42B	1.46	975	...	432
9	...	...	1.32A	1.32A	1.25	956	...	432
12	...	...	1.12A	1.14A	1.11	937	...	432
13	...	1.15B	...	1.15B	1.18	949	...	432
14	1.24	1.24	1.11	1.11	1.11	940	15	416
15	...	...	1.00A	1.00A	98	908	...	415
16	...	...	93A	94A	90	879	...	415
19	...	93B	...	90N	88	873	...	415
20	...	...	...	90B	97	902	...	415
21	...	98B	...	98B	97	903	...	415
22	...	98B	...	98B	97	906	...	415
23	1.02	1.02	1.02	1.02	1.03	924	48	415
26	Exchange Closed: Memorial Day							
27	...	1.07B	...	1.07B	1.09	944	...	415
28	...	...	...	1.09N	1.01	926	...	415
29	...	...	98A	98A	90	895	...	415
30	...	93B	88A	93B	90	897	...	415

IN JUNE

2	.87	.87	.85	.85	.77	847	100	400
3	.79	.82B	.78	.82B	.85	881	29	377
4	.86	.88B	.76A	.76A	.77	839	2	379
5	...	...	...	.77N	.79	841	1	379
6	...	.88B	...	.88B	.98	908	...	379
9	...	...	...	.98N	.84	867	...	379
10	...	...	...	.84N	.87	874	...	379
11	...	...	.86A	.86A	.87	872	...	379
12	...	.89B	.85A	.89B	.93	892	...	379
13	...	.95B	...	.95B	1.15	945	...	379
16	...	...	...	1.15N	1.18	953	...	379
17	...	1.22B	...	1.18N	1.25	962	...	373
18	...	1.28B	...	1.28B	1.26	964	...	373
19	...	...	1.25A	1.25A	1.17	955	...	373
20	...	1.21B	1.14A	1.21B	1.26	968	...	373
23	1.24	1.24	1.22A	1.24	1.28	972	50	377
24	...	1.31B	...	1.31B	1.30	975	...	377
25	...	1.36B	...	1.36B	1.32	978	...	377
26	1.34	1.34	1.30A	1.34	1.35	981	15	377
27	...	1.38B	...	1.38B	1.41	986	...	377
30	...	1.43B	...	1.43B	1.45	989	...	376

IN JULY

1	...	1.48B	...	1.48B	1.45	990	....	376
2	....	....	....	1.45N	1.45	990	....	376
3	...	...	...	1.45N	1.55	994	...	376
4	Exchange Closed: Independence Day							
7	...	1.56B	...	1.56B	1.52	995	...	376
8	1.45	1.45	1.41	1.41	1.39	991	53	282
9	...	...	...	1.39N	1.53	996	...	285
10	...	...	...	1.53N	1.51	996	...	285
11	...	1.55B	...	1.55B	1.57	997	...	285
14	...	...	...	1.57N	1.61	998	...	282
15	...	1.62B	...	1.62B	1.64	999	...	282
16	...	...	...	1.64N	1.59	999	...	279
17	1.57	1.57	1.57	1.57	1.59	999	4	269
18	...	...	...	1.59N	1.62	999	...	251
21	...	1.65B	...	1.65B	1.64	999	...	251
22	...	...	1.59A	1.59A	1.57	999	...	251
23	...	...	1.55A	1.55A	1.45	999	...	251
24	...	1.47B	...	1.47B	1.43	999	...	251
25	...	...	...	1.43N	1.43	999	...	251
28	...	...	...	1.43N	1.33	999	...	247
29	...	1.35B	...	1.35B	1.42	999	...	247
30	...	....	....	1.42N	1.46	999	...	247
31	...	1.50B	...	1.50B	1.57	999	...	247

IN AUGUST

1	...	1.60B	...	1.57N	1.54	999	....	247
4	...	...	...	1.54N	1.57	999	...	232
5	...	...	1.55A	1.55A	1.53	999	...	232
6	...	...	...	1.53N	1.53	999	...	232
7	...	...	1.52A	1.53N	1.56	999	...	232
8	...	...	...	1.56N	1.61	999	...	232
11	1.67	1.67	1.64	1.64	1.64	999	1	232

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9200 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	1.71	1.71	1.59	1.71B	1.71	.999	9	209
13	....	1.73B	....	1.73B	1.85	1.000	....	208
14	....	....	1.81A	1.81A	1.81	.999	....	208
15	....	1.82B	....	1.82B	1.79	1.000	....	208
18	....	....	....	1.79N	1.81	1.000	....	208
19	....	1.88B	....	1.88B	1.90	1.000	....	208
20	....	1.93B	....	1.93B	1.94	1.000	....	208
21	2.03	2.03	2.03	2.03	2.05	1.000	1	207
22	....	....	....	2.05N	2.00	1.000	....	207
25	....	....	....	2.00N	2.09	1.000	....	207
26	....	2.13B	....	2.13B	2.15	1.000	....	207
27	....	....	....	2.15N	2.12	1.000	....	207
28	....	2.14B	2.10A	2.14B	2.18	1.000	....	207
29	2.28	2.28	2.28	2.28	2.29	1.000	1	207

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	....	....	....	2.29N	2.26	1.000	....	207
3	....	....	2.21A	2.21A	2.16	1.000	....	207
4	....	2.23B	....	2.23B	2.17	1.000	....	206
5	2.10	2.10	2.10	2.10	2.09	1.000	4	56
8	....	....	....	2.09N	2.04	1.000	....	56
9	....	....	....	2.04N	2.05	1.000	....	56
10	....	....	....	2.05N	2.05	1.000	....	52
11	....	....	....	2.05N	1.95	1.000	....	52
12	....	....	....	1.95N	1.96	1.000	....	52
15	....	....	....	1.96N	1.96	1.000	....	52
16	....	....	....	....	....	1.000	....	....

SEPTEMBER 1986 9225 CALLS

IN APRIL 1986

8	1.08	1.08	1.08	1.08	1.10	.868	2	2
9	....	1.16B	....	1.16B	1.20	.940	....	2
10	....	....	1.16A	1.20N	1.20	.942	....	2
11	....	1.21B	....	1.21B	1.16	.938	....	2
14	....	....	....	1.16N	1.29	.958	....	2
15	....	....	....	1.29N	1.27	.956	....	2
16	....	1.39B	....	1.39B	1.49	.976	....	2
17	....	....	1.40A	1.40A	1.41	.968	....	2
18	....	....	....	1.41N	1.39	.964	....	2
21	....	....	....	1.39N	1.30	.955	....	2
22	....	....	1.25A	1.25A	1.12	.926	....	2
23	....	....	1.07A	1.07A	1.07	.912	....	2
24	....	....	....	1.07N	.94	.861	....	2
25	....	....	....	.94N	.90	.849	....	2
28	....	.96B	....	.96B	1.03	.899	....	2
29	....	....	....	1.03N	1.03	.899	....	2
30	....	....	....	1.03N	1.05	.907	....	2

IN MAY

1	....	....	....	1.05N	.98	.891	....	2
2	....	....	....	.98N	.98	.890	....	2
5	....	1.04B	....	1.04B	1.11	.930	....	2
6	....	....	....	1.11N	1.11	.931	....	2
7	....	....	1.10A	1.10A	1.13	.934	....	2
8	....	1.17B	....	1.17B	1.21	.948	....	2
9	....	....	1.09A	1.09A	1.02	.913	....	2
12	....	....	.92A	.92A	.90	.881	....	2
13	....	.96B	....	.96B	.95	.901	....	2
14	....	.99B	....	.98B	.90	.885	....	2
15	....	....	.89A	.89A	.78	.835	....	2
16	....	....	.75A	.75A	.70	.793	....	2
19	....	.72B	....	.70N	.68	.785	....	2
20	....	....	....	.71B	.76	.827	....	2
21	....	.78B	....	.78B	.76	.827	....	2
22	....	.79B	....	.79B	.76	.831	....	2
23	....	....	....	.76N	.81	.858	....	2
26	Exchange Closed: Memorial Day							
27	....	.85B	....	.85B	.88	.890	....	2
28	....	....	.87A	.87A	.80	.859	....	2
29	.74	.74	.74	.74	.69	.811	2	2
30	....	.72B	....	.72B	.69	.813	....	2

IN JUNE

2	....	....	.60A	.60A	.58	.740	....	2
3	....	.61B	....	.61B	.65	.788	....	2
4	....	.67B	.56A	.56A	.58	.731	....	2
5	.58	.58	.58	.58	.60	.737	20	22
6	....	.69B	....	.69B	.76	.834	....	22
9	....	.77B	....	.77B	.65	.774	....	22
10	....	....	....	.65N	.67	.785	....	22

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9225 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	....	....	.66A	.66A	.67	.782	....	22
12	....	.70B	....	.70B	.73	.812	....	22
13	....	.86B	....	.86B	.94	.894	....	22
16	....	....	....	.94N	.96	.906	....	22
17	....	1.01B	....	1.01B	1.02	.922	....	22
18	1.06	1.06	1.05	1.05	1.03	.925	21	23
19	.94	.94	.94	.94	.94	.908	1	25
20	....	.98B	.92A	.98B	1.01	.931	....	23
23	....	....	.97A	.97A	1.03	.938	....	23
24	....	1.08B	....	1.08B	1.05	.944	....	23
25	....	1.12B	....	1.06B	1.07	.949	....	23
26	....	....	1.05A	1.05A	1.10	.955	....	23
27	....	1.13B	....	1.13B	1.16	.965	....	23
30	....	1.18B	....	1.18B	1.20	.972	....	23

IN JULY

1	....	1.22B	....	1.22B	1.20	.973	....	23
2	....	....	1.19A	1.19A	1.20	.974	....	23
3	....	....	....	1.20N	1.30	.983	....	23
4	Exchange Closed: Independence Day							
7	....	1.31B	....	1.31B	1.27	.984	....	23
8	....	....	1.26A	1.26A	1.14	.975	....	13
9	....	....	....	1.14N	1.28	.987	....	13
10	....	....	....	1.28N	1.26	.986	....	13
11	....	1.30B	....	1.30B	1.32	.991	....	13
14	....	....	....	1.32N	1.36	.994	....	4
15	....	1.38B	....	1.38B	1.39	.996	....	3
16	....	....	....	1.39N	1.34	.996	....	3
17	....	....	....	1.34N	1.34	.996	....	3
18	....	....	....	1.34N	1.37	.997	....	3
21	....	1.40B	....	1.40B	1.39	.998	....	3
22	....	....	1.38A	1.38A	1.32	.998	....	3
23	....	....	1.30A	1.30A	1.20	.996	....	3
24	....	1.22B	....	1.22B	1.18	.996	....	3
25	....	....	....	1.18N	1.18	.997	....	3
28	....	....	....	1.18N	1.08	.996	....	3
29	....	1.09B	....	1.09B	1.17	.998	....	3
30	....	....	....	1.17N	1.21	.999	....	3
31	....	1.25B	....	1.25B	1.32	.999	....	3

IN AUGUST

1	....	1.35B	....	1.32N	1.29	.999	....	3
4	....	....	1.28A	1.28A	1.32	.999	....	3
5	....	....	1.30A	1.30A	1.28	.999	....	3
6	....	....	....	1.28N	1.28	.999	....	3
7	....	....	1.26A	1.28N	1.31	.999	....	3
8	....	....	....	1.31N	1.36	.999	....	....
11	....	1.40B	....	1.40B	1.39	.999	....	....
12	....	1.41B	....	....	....	.999	....	....
13	....	1.48B	....	....	....	.999	....	....
14	....	....	1.35A	....	....	.999	....	....

SEPTEMBER 1986 9250 CALLS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	....	....	....	.26N	.23	.295	....	599
3	.23	.23	.23	.23	.22	.263	5	604
6	.22	.22	.22	.22	.22	.279	10	604
7	.24	.24	.24	.24	.26	.318	25	604
8	.28	.28	.20	.22	.19	.241	252	794
9	....	....	.17A	.19N	.18	.206	....	754
10	....	....	....	.18N	.16	.181	....	754
13	....	....	....	.16N	.14	.147	....	754
14	.14	.14	.14	.14	.15	.172	10	754
15	....	.16B	....	.16B	.16	.201	....	754
16	....	.17B	....	.17B	.16	.203	....	754
17	....	....	....	.16N	.15	.200	....	754
20	....	....	.14A	.14A	.14	.179	....	754
21	.17	.17	.16	.16	.16	.195	8	757
22	.15	.15	.15	.15	.14	.182	1	757
23	....	....	....	.14N	.15	.207	....	757
24	....	....	....	.15N	.15	.222	....	757
27	....	....	....	.15N	.17	.249	....	757
28	....	.18B	....	.18B	.18	.272	....	757
29	.17	.20B	.17	.17	.17	.251	50	787
30	....	....	....	.17N	.17	.256	....	797
31	.18@.19	.19	.18	.19	.18	.274	28	824

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
SEPTEMBER 1986 9250 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.18N	.19	.285	....	772
4	.20	.20	.20	.20	.19	.294	7	822
5	....	.21B	....	.19N	.18	.294	....	822
6	....	....	.17A	.17A	.15	.287	....	822
7	....	....	.14A	.14A	.14	.232	....	822
10	....	....	....	.14N	.15	.251	....	807
11	....	....	....	.15N	.15	.260	....	807
12	....	....	.14A	.14A	.13	.256	....	807
13	.13	.13	.13	.13	.13	.265	120	917
14	.15	.16	.15	.16	.16	.306	59	967
17	Exchange Closed: President's Day							
18	.19	.20	.19	.20	.19	.328	60	1007
19	....	....	.16A	.18A	.17	.311	....	1007
20	....	....	.15A	.16A	.15	.307	....	1002
21	....	....	....	.15N	.16	.334	....	1002
24	.16	.20	.16	.19	.19	.362	52	1024
25	.18	.18	.16	.16	.18	.354	17	1024
26	.18	.18	.18	.18	.19	.365	11	1024
27	.22	.28	.22	.28	.28	.432	232	837
28	.34	.36B	.29A	.30	.30	.469	18	852

IN MARCH

3	.34	.34	.31	.34B	.36	.498	171	930
4	.43	.47	.42	.46A	.43	.520	311	869
5	.40	.40	.35	.36	.36	.480	33	873
6	....	.45B	....	.42B	.43	.524	....	873
7	.45	.45	.34	.37B	.39	.528	68	860
10	.39	.44B	.39	.44B	.44	.561	13	863
11	.47	.48	.47	.47	.46	.569	58	903
12	....	.48B	.45A	.46N	.44	.565	....	903
13	....	....	.40A	.42A	.44	.565	1	900
14	.46	.46	.46	.46	.44	.570	15	899
17	....	.47B	.42A	.42A	.42	.562	....	873
18	.37	.40B	.37	.38	.40	.561	42	867
19	.42	.42	.40	.40	.40	.566	11	873
20	.42	.45	.42	.44	.43	.591	20	887
21	.47	.49	.47	.47A	.44	.598	11	893
24	.46	.48	.46	.48	.48	.628	4	897
25	.49	.49	.47A	.48	.47	.619	28	923
26	.50	.50	.50	.50	.49	.638	51	973
27	.56	.59	.56	.59	.59	.705	59	982
28	Exchange Closed: Good Friday							
31	....	.61B	....	.61B	.63	.741	....	982

IN APRIL

1	.70	.70	.68A	.68A	.62	.736	9	976
2	.56	.56	.56	.56	.64	.752	10	966
3	....	....	....	.64N	.61	.735	....	966
4	.66	.67	.66	.66	.69	.777	15	966
7	.71	.73B	.70	.70	.70	.790	24	942
8	.80	.83	.80	.83	.88	.790	60	942
9	.92	.97	.92	.96A	.97	.890	57	903
10	....	....	.91A	.97N	.97	.893	....	903
11	.94	.99B	.93	.93	.93	.886	7	896
14	.96	.98	.96	.98	1.04	.919	10	885
15	1.03	1.03	1.01A	1.03	1.02	.914	5	881
16	1.13	1.13	1.13	1.13	1.24	.950	2	879
17	1.21	1.21	1.14	1.15B	1.16	.936	46	873
18	....	....	....	1.16N	1.14	.929	8	865
21	1.09	1.09	1.07	1.07	1.05	.914	57	813
22	.98	.98	.98	.98	.92	.869	2	812
23	....	....	.86A	.86A	.86	.848	2	808
24	.73	.76B	.73	.76B	.73	.776	17	807
25	....	.74B	....	.74B	.70	.760	....	807
28	....	.77B	....	.77B	.82	.828	....	807
29	....	....	....	.82N	.82	.828	....	807
30	....	.83B	....	.83B	.84	.840	....	807

IN MAY

1	....	....	.79A	.79A	.78	.817	....	807
2	.74	.74	.72	.72	.78	.815	68	784
5	....	.84B	....	.84B	.90	.874	....	784
6	.88	.88	.88	.88	.90	.875	15	769
7	....	....	....	.90N	.91	.878	....	769
8	.95	.95	.95	.95	.99	.902	10	767
9	....	....	.90A	.90A	.81	.846	....	767
12	....	....	.72A	.73A	.71	.798	....	767
13	.65	.76B	.64	.75B	.75	.826	30	752
14	....	.78B	....	.78B	.70	.801	....	752
15	.63	.63	.58	.58	.60	.733	109	755
16	.53	.53	.53	.53	.53	.679	13	767
19	.57	.57	.52A	.52A	.52	.669	55	729
20	.49	.55B	.47	.53B	.59	.723	110	788

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
SEPTEMBER 1986 9250 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	....	.62B	.56	.56	.59	.723	48	783
22	.59	.59	.59	.59	.59	.726	1	789
23	.61	.61	.61	.61	.62	.761	5	785
26	Exchange Closed: Memorial Day							
27	.66	.68	.66	.68	.68	.804	64	811
28	.66	.66	.62	.62	.61	.761	21	822
29	.56	.56	.50	.50	.51	.695	120	842
30	.52	.55	.50A	.55	.51	.696	11	838

IN JUNE

2	.52	.52	.43	.45B	.42	.603	170	918
3	....	.44B	.41A	.44B	.48	.661	....	928
4	.50	.51B	.40	.41B	.43	.595	115	994
5	.43	.48	.43	.46	.44	.605	132	1071
6	.53	.57	.52A	.57	.58	.728	76	1060
9	.57	.59B	.52	.52	.48	.652	135	1140
10	.48	.49B	.47	.49B	.50	.667	40	971
11	....	....	.48A	.48A	.50	.665	....	946
12	....	.56B	....	.54B	.55	.704	....	946
13	.65	.67B	.63A	.66B	.74	.815	25	934
16	....	.79B	....	.79B	.76	.832	....	934
17	....	.81B	....	.78B	.81	.856	....	934
18	.85	.85	.80A	.80A	.81	.861	45	889
19	....	....	.73A	.78A	.73	.834	....	889
20	....	.79B	.71A	.75B	.80	.867	....	889
23	....	....	.76A	.76A	.81	.878	....	889
24	.82	.85B	.82	.85B	.83	.887	16	873
25	....	.90B	....	.90B	.85	.895	....	873
26	....	....	.82A	.85N	.87	.905	....	873
27	....	.90B	....	.90B	.93	.922	....	873
30	....	.95B	....	.94B	.97	.935	....	873

IN JULY

1	1.00	1.00	1.00	1.00	.97	.936	20	873
2	....	....	.95A	.95A	.97	.938	....	873
3	1.05	1.05	1.05	1.05	1.05	.958	20	858
4	Exchange Closed: Independence Day							
7	....	1.06B	....	1.06B	1.02	.958	....	858
8	.92	.92	.92	.92	.89	.937	1	743
9	....	.97B	....	.96B	1.03	.963	....	743
10	1.00	1.00	1.00	1.00	1.01	.962	1	743
11	....	1.03B	....	1.03B	1.07	.973	....	743
14	....	....	....	1.07N	1.11	.981	....	743
15	....	1.12B	....	1.12B	1.14	.986	....	743
16	....	....	....	1.14N	1.09	.984	....	729
17	....	....	....	1.09N	1.09	.986	....	729
18	....	....	....	1.09N	1.12	.990	....	695
21	....	1.15B	....	1.12N	1.14	.993	....	685
22	....	....	1.09A	1.09A	1.07	.990	....	665
23	....	....	1.05A	1.05A	.95	.984	....	665
24	.94	.97B	.93	.93	.93	.984	20	665
25	....	....	....	.93N	.93	.986	....	654
28	....	....	.90A	.90A	.83	.980	....	650
29	....	.84B	....	.84B	.92	.990	....	645
30	....	....	....	.92N	.96	.993	....	645
31	1.00	1.00	1.00	1.00	1.07	.997	55	647

IN AUGUST

1	1.05	1.10B	1.05	1.05	1.04	.997	10	657
4	1.03	1.03	1.03	1.03	1.07	.998	1	636
5	....	....	1.05A	1.05A	1.03	.998	....	626
6	....	....	....	1.03N	1.03	.999	....	626
7	....	....	1.02A	1.03N	1.06	.999	....	626
8	1.07	1.07	1.07	1.07	1.11	.999	1	211
11	1.15	1.15	1.15	1.15	1.14	.999	23	217
12	....	1.16B	....	1.16B	1.21	.999	....	206
13	....	1.23B	....	1.23B	1.35	.999	....	205
14	....	....	1.31A	1.31A	1.31	.999	....	203
15	1.33	1.33	1.33	1.33	1.29	.999	4	140
18	....	....	....	1.29N	1.31	.999	....	130
19	1.38	1.38	1.38	1.38	1.40	.999	5	128
20	....	1.43B	....	1.43B	1.44	.999	....	121
21	1.52	1.52	1.52	1.52	1.55	1.000	10	110
22	....	....	....	1.55N	1.50	1.000	....	103
25	....	....	....	1.50N	1.59	1.000	....	101
26	....	1.63B	....	1.63B	1.65	1.000	....	101
27	1.64	1.64	1.64	1.64	1.62	1.000	3	98
28	....	1.64B	1.60A	1.64B	1.68	1.000	....	98
29	....	1.75B	....	1.75B	1.79	1.000	....	98

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9250 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	....	....	1.79N	1.76	1.000	....	98
3	....	....	1.71A	1.71A	1.66	1.000	....	96
4	....	1.73B	....	1.73B	1.67	1.000	....	96
5	....	....	....	1.67N	1.59	1.000	....	96
8	1.53	1.53	1.53	1.53	1.54	1.000	25	96
9	....	....	....	1.54N	1.55	1.000	....	71
10	....	....	....	1.55N	1.55	1.000	....	71
11	....	....	....	1.55N	1.45	1.000	....	57
12	....	....	....	1.45N	1.46	1.000	....	52
15	....	....	....	1.46N	1.46	1.000	....	49
16	....	....	....	....	....	1.000	....	....

SEPTEMBER 1986 9275 CALLS

IN APRIL 1986

17	.98	.98	.98	.98	.97	.884	1	1
18	....	....	....	.97N	.94	.874	....	1
21	.92	.92	.92	.92	.90	.851	2	3
22	.88	.88	.83A	.83A	.73	.787	1	4
23	....	....	67A	.69A	.68	.759	....	4
24	....	....	....	.68N	.55	.667	....	4
25	....	....	....	.55N	.72	.648	....	4
28	....	.59B	....	.59B	.65	.732	....	4
29	....	....	....	.64N	.64	.732	....	4
30	....	.65B	....	.65B	.66	.747	....	4

IN MAY

1	.61	.61	.60	.60	.59	.716	2	6
2	....	....	....	.59N	.59	.715	....	6
5	....	.63B	....	.63B	.70	.791	....	6
6	....	....	....	.70N	.70	.792	....	6
7	....	....	....	.70N	.72	.797	....	6
8	.73	.75B	.73	.73	.78	.830	1	5
9	....	....	.68A	.68A	.63	.752	....	5
12	.53	.53	.53	.53	.53	.687	1	6
13	.50	.57B	.50	.57B	.57	.722	10	16
14	....	.60B	....	.60B	.53	.689	....	16
15	.50	.50	.48A	.48A	.44	.606	10	26
16	.41	.41	.37	.38	.37	.546	14	38
19	.42	.42	.37A	.39	.36	.535	25	58
20	.33	.41B	.33	.41B	.42	.595	203	261
21	.47	.47	.39	.41B	.41	.595	135	217
22	.44	.45B	.42A	.42A	.41	.596	19	218
23	.43	.43	.43	.43	.45	.636	45	237
26	Exchange Closed; Memorial Day							
27	.48	.48	.48	.48	.50	.687	15	243
28	.51	.51	.45A	.45A	.44	.633	15	258
29	.41	.41	.37A	.37A	.36	.554	31	289
30	.38	.38	.35A	.38	.36	.555	5	289

IN JUNE

2	.36	.38B	.30A	.30A	.28	.453	10	280
3	.31	.31	.27	.30	.33	.513	117	290
4	.37	.37	.25	.27B	.29	.447	97	362
5	.30	.33	.30	.31A	.30	.460	11	361
6	.36	.38B	.33A	.38B	.42	.598	8	368
9	.42	.42	.33	.33	.34	.512	33	342
10	.34	.34	.34	.34	.35	.529	52	381
11	.35	.36	.33	.36	.35	.529	254	489
12	.37	.40B	.34A	.37	.39	.573	105	541
13	.42	.50	.42	.50	.55	.706	190	512
16	.59	.59	.56A	.57	.56	.729	45	482
17	.61	.62B	.55	.57	.61	.761	23	516
18	.62	.62	.57	.57	.60	.767	95	421
19	.54	.54	.53A	.54	.53	.728	2	422
20	.52	.56B	.50A	.55B	.59	.773	15	430
23	.57	.57	.57	.57	.60	.786	17	430
24	.66	.66	.64A	.64A	.62	.797	100	330
25	....	.68B	....	.68B	.64	.808	....	330
26	.66	.66	.62	.64B	.66	.823	4	335
27	....	.69B	....	.68B	.70	.848	....	335
30	....	.71B	....	.71B	.74	.867	....	335

IN JULY

1	....	.76B	....	.74N	.74	.870	....	341
2	.71	.71	.71	.71	.74	.871	1	340
3	....	.81B	....	.80B	.80	.905	....	338
4	Exchange Closed; Independence Day							
7	....	.81B	....	.81B	.79	.904	....	338
8	....	....	.70A	.70A	.68	.865	....	338
9	.66	.76	.66	.76	.79	.913	12	348
10	....	....	....	.79N	.78	.909	....	348

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9275 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	.79	.83B	.79	.79	.83	.931	1	347
14	....	.85B	....	.85B	.87	.947	....	347
15	.90	.90	.85	.85	.89	.957	9	338
16	....	....	....	.89N	.84	.952	....	338
17	....	....	....	.84N	.84	.955	....	338
18	....	....	....	.84N	.87	.964	....	338
21	....	.90B	....	.90B	.89	.972	....	338
22	.83	.83	.83	.83	.82	.964	1	338
23	....	....	.80A	.80A	.70	.943	....	339
24	....	.77B	....	.70N	.68	.942	....	339
25	.69	.69	.69	.69	.68	.947	1	338
28	....	....	....	.68N	.58	.925	....	338
29	....	.60B	....	.60B	.67	.955	....	338
30	....	.68B	....	.68B	.71	.967	....	333
31	.75	.78	.75	.78	.82	.985	26	323

IN AUGUST

1	....	.85B	....	.82N	.79	.984	....	205
4	.81	.81	.77A	.81	.82	.990	10	191
5	.77	.80B	.77	.77	.78	.989	10	185
6	....	....	....	.78N	.78	.991	....	175
7	.76	.76	.76	.76	.81	.994	10	173
8	.84	.84	.84	.84	.86	.997	10	166
11	.90	.90	.90	.90	.89	.996	18	163
12	....	.91B	....	.91B	.98	.999	....	161
13	....	.98B	....	.98B	1.10	.999	....	158
14	1.04	1.04	1.03	1.03	1.06	.999	10	151
15	....	1.07B	....	1.07B	1.04	.999	1	136
18	....	....	....	1.04N	1.06	.999	....	137
19	....	1.13B	....	1.13B	1.15	.999	....	135
20	1.19	1.19	1.19	1.19	1.19	.999	2	132
21	....	1.29B	....	1.29B	1.30	.999	....	105
22	1.26	1.27	1.26	1.26A	1.25	.999	39	82
25	....	....	....	1.25N	1.34	1.000	....	82
26	....	1.38B	....	1.38B	1.40	1.000	....	80
27	....	....	....	1.40N	1.37	1.000	....	60
28	1.42	1.42	1.35A	1.42	1.43	1.000	9	60
29	....	1.50B	....	1.50B	1.54	1.000	....	60

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	....	....	....	1.54N	1.51	1.000	....	60
3	1.37	1.37	1.37	1.37	1.41	1.000	1	45
4	....	1.47B	....	1.47B	1.42	1.000	1	44
5	1.37	1.37	1.37	1.37	1.34	1.000	6	50
8	....	....	1.27A	1.34N	1.29	1.000	5	55
9	....	1.31B	....	1.31B	1.30	1.000	....	55
10	....	1.32B	....	1.32B	1.30	1.000	....	53
11	....	....	1.27A	1.30N	1.20	1.000	....	53
12	1.27	1.27	1.27	1.27	1.21	1.000	1	54
15	....	....	....	1.21N	1.21	1.000	....	53
16	....	....	....	....	....	1.000	....	....

SEPTEMBER 1986 9300 CALLS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	....	....	....	.13N	.12	.166	....	112
3	....	....	....	.12N	.11	.157	....	112
6	....	....	....	.11N	.11	.154	....	112
7	.12	.12	.12	.12	.12	.182	10	117
8	....	....	....	.12N	.09	.127	....	117
9	.07	.07	.07	.07	.09	.105	200	260
10	....	....	....	.09N	.07	.089	....	260
13	....	....	....	.07N	.08	.068	....	260
14	....	....	....	.08N	.07	.083	....	260
15	.08	.08	.08	.08	.07	.100	12	260
16	.07	.07	.06	.06	.06	.101	20	260
17	.06	.07B	.06	.06	.07	.099	100	360
20	....	....	.06A	.06A	.06	.086	....	360
21	....	....	....	.06N	.07	.096	....	360
22	....	....	....	.07N	.06	.088	....	360
23	....	....	....	.06N	.07	.103	....	360
24	....	....	....	.07N	.07	.112	....	360
27	....	....	....	.07N	.07	.129	....	360
28	.08	.08	.08	.08	.08	.145	5	365
29	.08	.08	.08	.08	.07	.130	150	510
30	.07	.07	.07	.07	.07	.133	10	510
31	.07	.07	.07	.07	.07	.145	58	564

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9300 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.07N	.08	.152	2	566
4	....	....	....	.08N	.08	.158	....	564
5	.09	.09	.09	.09	.08	.158	1	564
6	....	....	....	.08N	.06	.153	....	564
7	....	....	....	.06N	.05	.116	....	564
10	.06	.06	.05	.06	.06	.127	42	574
11	....	....	....	.06N	.06	.133	....	572
12	.05	.05	.05	.05	.05	.130	30	592
13	.05	.05	.05	.05	.05	.136	30	592
14	.06	.07	.06	.07	.07	.164	196	692
17	Exchange Closed: President's Day							
18	.08	.08	.08	.08	.08	.179	19	709
19	....	....	.07A	.08N	.07	.166	....	709
20	....	....	....	.07N	.06	.163	....	709
21	....	....	....	.06N	.06	.182	....	709
24	.06	.08	.06	.08	.08	.201	50	713
25	.07	.08	.07	.08	.08	.195	73	713
26	....	....	.07A	.08N	.08	.203	....	713
27	.11	.15	.09	.15	.15	.256	206	809
28	.14	.20	.14	.14	.14	.350	639	942

IN MARCH

3	.15	.17	.14	.17	.17	.378	360	890
4	.22	.25	.21	.22A	.22	.398	750	1024
5	.20	.22	.18	.18	.18	.354	63	1034
6	.23	.24B	.22	.23	.21	.392	132	1126
7	.22	.22	.17	.18	.17	.389	152	1153
10	.19	.22	.19	.22B	.22	.415	160	1275
11	.24	.24	.22	.22	.22	.418	287	1548
12	.24	.24	.21	.21	.21	.408	96	1558
13	.18	.19	.18	.19	.19	.401	35	1583
14	.20	.22	.20	.22	.20	.400	38	1606
17	.22	.22	.18	.18	.18	.386	68	1662
18	.16	.18B	.16	.17	.18	.378	53	1649
19	.18	.18	.17	.17	.18	.379	103	1671
20	.19	.20	.19	.19	.19	.397	25	1649
21	.20	.21B	.19	.20	.19	.398	15	1649
24	.21	.22	.21	.22	.22	.423	4	1649
25	.22	.22	.21	.22	.20	.409	15	1634
26	.21@.20	.23	.20	.23	.23	.424	409	1916
27	.27	.29	.26	.29	.28	.493	294	2019
28	Exchange Closed: Good Friday							
31	.30	.31	.30	.31	.31	.529	96	1976

IN APRIL

1	.35	.38	.31	.31	.30	.520	304	1837
2	.30	.32	.27	.32	.32	.534	187	1879
3	.35	.35	.30	.30	.29	.511	72	1826
4	.29	.35	.29	.32	.35	.559	62	1806
7	.35	.38B	.35	.35	.35	.571	157	1857
8	.42	.46B	.41	.46B	.49	.571	175	1801
9	.52	.57	.52	.56	.56	.720	319	1596
10	.50	.56	.50	.56	.56	.722	139	1543
11	.58	.58	.54A	.54A	.52	.707	13	1563
14	.54	.60	.54	.60	.62	.766	238	1524
15	.59	.64	.59	.62A	.62	.757	144	1473
16	.68	.79	.68	.79	.81	.836	145	1324
17	.75	.78	.71	.75	.77	.807	62	1342
18	.74	.79	.74	.76	.75	.793	52	1329
21	.69	.70	.66	.70	.70	.763	13	1328
22	.70	.70	.62A	.62A	.56	.681	65	1277
23	.46	.52B	.46	.50	.51	.648	120	1227
24	.48	.48	.40	.42	.40	.543	36	1198
25	.44	.44	.43	.43	.38	.522	27	1225
28	.39	.46B	.39	.45B	.47	.614	24	1225
29	.49	.50B	.47A	.47A	.47	.614	11	1236
30	.46	.49	.45A	.48	.50	.633	17	1138

IN MAY

1	....	....	.44A	.44A	.44	.599	....	1253
2	.42	.42	.39	.41	.44	.594	215	1310
5	.48	.52B	.45	.52B	.53	.684	37	1295
6	.52	.55B	.52	.55B	.53	.685	25	1305
7	.48	.53B	.48	.53B	.54	.690	26	1307
8	....	.57B	....	.57B	.60	.732	....	1283
9	.48	.50	.44	.46A	.46	.634	15	1293
12	.42	.42	.38	.38	.38	.556	29	1308
13	.41	.42	.35A	.41	.41	.595	5	1310
14	.45	.45	.38A	.38A	.38	.557	38	1327
15	.31	.31	.29	.30A	.30	.467	44	1359
16	.28	.28	.24	.24	.25	.407	232	1336
19	.27	.28	.25	.25A	.25	.396	179	1495
20	.25	.29B	.23	.29B	.29	.457	44	1490

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9300 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	.33	.33	.29A	.30	.29	.456	50	1523
22	.30	.31B	.27	.28	.28	.456	71	1551
23	.29	.30	.29	.30	.30	.495	133	1676
26	Exchange Closed: Memorial Day							
27	.30	.34	.30	.34	.35	.548	6	1679
28	.35	.35	.31	.31A	.30	.489	156	1785
29	.27	.27	.24	.24	.24	.407	378	1903
30	.24	.26	.23	.23	.24	.406	221	1987

IN JUNE

2	.25	.25	.18	.18	.18	.309	397	2247
3	.19	.22	.17	.22	.22	.364	724	2635
4	.24	.25	.17	.20	.19	.307	172	2550
5	.20	.23	.19	.20	.20	.321	288	2654
6	.22	.30	.22	.30	.29	.455	488	2508
9	.29	.29	.22	.22	.22	.371	466	2614
10	.22	.25	.21	.24	.23	.389	376	2868
11	.24	.24	.21	.23	.23	.390	531	3036
12	.22	.28	.22	.27	.26	.434	879	3119
13	.30	.39	.30	.39	.38	.578	1046	3203
16	.37	.43	.37	.39	.40	.601	761	3087
17	.40	.45B	.40	.43	.44	.639	334	3072
18	.46	.47B	.42	.42	.43	.645	156	3076
19	.41	.41	.35	.35	.35	.598	435	3053
20	.34	.40	.33	.40B	.41	.649	417	3062
23	.40	.43B	.39A	.43B	.42	.663	185	3001
24	.46	.47	.44	.45	.44	.675	325	2753
25	.48	.49	.44	.44	.45	.688	212	2646
26	.42	.47	.42	.45A	.46	.705	373	2846
27	.48	.51	.48	.49A	.51	.739	48	2887
30	.53	.54	.53	.54	.54	.763	70	2621

IN JULY

1	.55	.56B	.53	.53	.53	.765	10	2606
2	.50	.52	.50	.52	.53	.767	99	2631
3	.53	.58B	.53	.58B	.60	.817	65	2626
4	Exchange Closed: Independence Day							
7	.61	.61	.58	.59	.57	.811	73	2538
8	.52	.52	.46	.46	.47	.749	119	2487
9	.47	.58	.47	.58	.58	.822	105	2480
10	.58	.59B	.56A	.56A	.56	.815	30	2478
11	.58	.59B	.57	.57	.59	.848	13	2458
14	.57	.63	.56	.63	.63	.874	116	2443
15	....	....	....	.63N	.66	.891	3	2443
16	.63	.65	.59	.59	.60	.878	297	2483
17	.58	.61	.57	.59	.60	.884	41	2445
18	.57	.65	.57	.65	.63	.900	54	2319
21	.65	.66B	.65	.65	.65	.915	8	2318
22	.58	.59B	.57	.57	.58	.894	25	2305
23	....	....	.49A	.49A	.47	.845	....	2305
24	....	.48B	.44A	.44A	.45	.840	....	2305
25	.46	.47	.45	.45	.45	.846	57	2284
28	.42	.42	.36	.36	.36	.793	50	2270
29	.37	.41B	.37	.41B	.44	.857	37	2236
30	.45	.47B	.45	.47B	.48	.883	25	2262
31	.52	.56B	.51	.56B	.58	.934	41	2241

IN AUGUST

1	.56	.61B	.52	.52	.55	.929	16	2232
4	....	....	.54A	.54A	.58	.949	....	2209
5	.52	.56B	.52	.52	.54	.941	2	2204
6	.52	.55B	.52	.52	.54	.946	12	2204
7	....	.56B	.53A	.56B	.57	.960	....	2204
8	.58	.61	.58	.61	.62	.975	18	2202
11	.65	.65	.65	.65	.65	.985	3	2203
12	.69	.72	.69	.71B	.71	.992	64	1905
13	.73	.85	.73	.85	.85	.996	439	2085
14	.79	.82	.79	.82	.81	.997	10	1724
15	.82	.83	.80	.81	.79	.997	57	1573
18	.78	.78	.78	.78	.81	.999	16	1448
19	.90	.90	.90	.90	.90	.999	7	1382
20	.95	.95	.92	.95	.94	.999	118	1013
21	1.04	1.04	1.02	1.02	1.05	.999	6	960
22	1.00	1.00	.99	.99	1.00	.999	23	565
25	1.05	1.05	1.05	1.05	1.09	.999	2	538
26	....	1.13B	....	1.13B	1.15	.999	1	522
27	1.14	1.14	1.13	1.13	1.12	.999	15	495
28	1.11	1.15B	1.11	1.15B	1.18	1.000	5	492
29	....	1.25B	....	1.25B	1.29	1.000	2	484

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9300 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	1.33	1.33	1.33	1.33	1.26	1.000	93	389
3	1.21	1.21	1.12	1.12	1.16	1.000	7	375
4	1.18	1.22B	1.18	1.18	1.17	1.000	2	380
5	....	....	....	1.17N	1.09	1.000	....	230
8	....	....	1.02A	1.09N	1.04	1.000	....	176
9	....	1.06B	....	1.06B	1.05	1.000	....	171
10	....	1.07B	....	1.07B	1.05	1.000	....	167
11	....	....	.99A	.99A	.95	1.000	....	165
12	.97	1.02B	.97	.97	.96	1.000	1	162
15	.97	.97	.95	.95	.96	1.000	1	161
16	....	....	....	....	....	1.000	2	....
17	....	....	....	....	....	1.000	....	....

SEPTEMBER 1986 9325 CALLS

IN APRIL 1986

1	.24	.25B	.21A	.22	.19	.405	383	383
2	....	....	.17A	.19N	.21	.417	25	408
3	.22	.22	.19	.19	.20	.393	152	505
4	.22	.23B	.19A	.22	.23	.438	66	521
7	.24	.26	.24	.25A	.24	.447	187	639
8	.30	.31	.30	.31	.34	.447	24	599
9	.36	.38B	.35	.38B	.39	.603	436	452
10	.34	.38B	.34	.38B	.39	.604	51	487
11	.38	.40B	.38	.38	.37	.585	5	486
14	.41	.43	.41	.43	.44	.652	5	476
15	.46	.48	.45	.47	.44	.642	25	462
16	.59	.59	.59	.59	.62	.742	10	442
17	.52	.59	.52	.56	.58	.705	30	427
18	.60	.60	.60	.60	.57	.689	10	437
21	.54	.55	.51	.54	.52	.652	64	439
22	.49	.54B	.40	.40	.41	.558	15	449
23	.37	.37	.34	.36	.37	.522	17	460
24	.34	.34	.28A	.29	.28	.414	44	456
25	.30	.31	.26	.26	.27	.394	13	463
28	.28	.34	.28	.32	.33	.486	88	516
29	.35	.37B	.32	.32	.33	.486	62	558
30	.35	.36	.33A	.36	.35	.506	58	559

IN MAY

1	.34	.34	.30A	.30A	.29	.470	100	579
2	.30	.30	.28	.29B	.29	.485	117	650
5	.32	.34	.31A	.34	.37	.559	215	779
6	.36	.36	.36	.37B	.37	.559	78	757
7	.34	.36	.33	.36	.36	.565	138	715
8	.41	.42	.41	.42	.44	.612	61	774
9	.33	.35B	.32	.32	.32	.501	80	805
12	.29	.29	.24	.25	.25	.419	415	903
13	.26	.29	.24A	.28	.28	.457	163	901
14	.32	.32	.26	.26	.26	.418	58	932
15	.26	.26	.16	.19	.19	.333	218	985
16	.19@.17	.19	.14	.16	.15	.280	183	1052
19	.19	.19	.15	.17	.16	.270	123	1130
20	.16	.20	.13	.20	.19	.323	503	1512
21	.21	.22	.18	.19A	.19	.323	167	1626
22	.21	.21	.18	.19	.17	.321	220	1631
23	.17	.20	.17	.19	.19	.355	379	1798
26	Exchange Closed: Memorial Day							
27	.21	.22	.21	.22	.22	.403	362	1789
28	.23	.23	.18	.18	.18	.347	206	1846
29	.19	.19	.14	.14	.14	.272	680	2381
30	.15	.17	.13	.15	.14	.270	387	2444

IN JUNE

2	.16	.16	.10	.10	.10	.190	535	2388
3	.12	.14	.10	.14	.13	.233	594	2473
4	.16	.16	.11	.13	.11	.190	203	2617
5	.13	.14	.11	.12	.12	.203	317	2803
6	.14	.18	.14	.18	.18	.319	215	2771
9	.19	.19	.13	.13	.13	.246	441	2893
10	.15	.15	.12	.14	.14	.262	378	2921
11	.13	.16	.13	.15	.15	.264	273	2976
12	.15	.18	.15	.16	.16	.303	517	2908
13	.18	.25	.18	.25	.25	.440	956	3089
16	.24	.29	.24	.26	.26	.462	544	3193
17	.26	.31	.26	.29	.29	.501	515	2954
18	.31	.31	.27	.28	.28	.507	336	3106
19	.28	.28	.22	.23	.22	.455	510	3169
20	.20	.27	.20	.26	.26	.507	636	3464
23	.25	.28	.24	.27@.28	.27	.519	447	3558
24	.31	.32	.28	.29	.28	.531	260	3536
25	.32	.33	.29	.29	.29	.543	677	3867

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9325 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	.28	.32	.28	.30B	.30	.562	554	3660
27	.32	.34	.32	.33	.33	.599	359	3678
30	.36	.37	.34	.36	.35	.625	477	3659

IN JULY

1	.37	.39	.36	.36	.35	.626	317	3555
2	.33	.36	.32A	.36	.35	.627	408	3481
3	.36	.40	.36	.40	.40	.689	264	3480
4	Exchange Closed: Independence Day							
7	.41	.42	.38	.38	.38	.677	387	3258
8	.33	.34	.30	.30	.30	.596	603	3516
9	.29	.39	.28	.39	.39	.687	264	3409
10	.38	.40	.35	.37B	.37	.676	423	3306
11	.40	.40	.35	.37	.37	.718	259	3266
14	.37	.41	.36	.41	.41	.750	360	3187
15	.41	.45	.40	.45	.44	.774	185	3147
16	.42	.42	.39	.39	.39	.749	164	3081
17	.37	.39B	.36	.38	.39	.754	78	2945
18	.36	.42B	.36	.41	.41	.778	23	2913
21	.44	.44	.42	.43	.42	.799	34	2909
22	.37	.40	.35	.37	.37	.759	254	2808
23	.30	.30	.26	.30	.27	.674	336	2670
24	.28	.29	.24	.25	.25	.662	124	2613
25	.26	.27	.24	.26	.25	.666	22	2604
28	.22	.22	.19	.19	.18	.579	221	2399
29	.20	.23	.19	.23	.24	.667	909	3017
30	.24	.28	.24	.27	.27	.707	151	3043
31	.31	.34	.30	.34	.35	.802	630	2585

IN AUGUST

1	.34	.39B	.31	.31	.32	.785	180	2554
4	.29	.35	.29	.35	.35	.820	287	2452
5	.29	.33B	.29	.31	.31	.795	44	2440
6	.30	.30	.29	.29	.31	.803	7	2418
7	.30	.33	.29	.33	.33	.833	68	2392
8	.35	.38B	.35	.37	.38	.876	235	2341
11	.40	.41	.39	.39	.41	.907	34	2321
12	.46	.47	.44	.47	.47	.943	39	2305
13	.48	.60	.48	.60	.61	.981	158	2287
14	.55	.57B	.51	.52B	.57	.975	107	2197
15	.59	.60	.54	.54	.54	.975	49	2110
18	.54	.55B	.54	.55B	.56	.985	9	2082
19	.58	.65	.58	.65	.65	.995	284	1996
20	.70	.70	.68	.70	.69	.997	11	1949
21	.75	.80	.72A	.77	.80	.999	29	1922
22	.77	.77	.74	.74	.75	.999	129	1588
25	.78	.78	.78	.78	.84	.999	2	1606
26	.88	.88	.87	.88	.90	.999	2	1251
27	.89	.89	.89	.89	.87	.999	6	963
28	....	.90B	.85A	.90B	.93	.999	....	851
29	....	1.01B	....	1.00B	1.04	.999	....	844

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	1.04	1.07	1.03	1.06	1.01	1.000	4	838
3	.93	.93	.93	.93	.91	.999	1	792
4	....	.96B	....	.98B	.92	.999	....	792
5	....	....	.87A	.87A	.84	.999	....	792
8	....	....	.77A	.84N	.79	.999	....	790
9	....	.81B	....	.81B	.80	1.000	....	615
10	.80	.82B	.80	.80	.80	1.000	2	615
11	....	....	.77A	.77A	.70	1.000	....	615
12	.72	.77B	.72	.72	.71	1.000	1	615
15	.73	.73	.73	.73	.71	1.000	1	615
16	....	....	....	....	....	1.000	....	....

SEPTEMBER 1986 9350 CALLS

IN MARCH 1986

4	.11	.13	.11	.13	.13	.285	20	20
5	.10	.10	.09	.09	.09	.243	6	26
6	....	.10B	....	.10B	.10	.271	....	23
7	.06	.07B	.06	.07B	.07	.264	5	28
10	.11	.11	.11	.11	.11	.281	9	30
11	.12	.12	.10	.10	.10	.279	26	54
12	.11	.11	.10	.10	.10	.266	29	83
13	.09	.09	.08A	.09	.09	.254	5	86
14	.08	.08	.08	.08	.09	.248	3	89
17	.12	.12	.08A	.08A	.08	.231	163	227
18	.06	.08	.06	.08	.08	.220	242	408
19	.08	.09	.08	.09	.08	.216	142	447
20	.09	.09	.09	.09	.09	.226	2	447

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
SEPTEMBER 1986 9350 CALLS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	.10	.10	.09	.09	.09	.223	40	452
24	....	....	....	.09N	.09	.236	....	452
25	.09	.09	.09	.09	.09	.223	31	475
26	.09	.09	.08	.09	.09	.231	121	561
27	.11	.14	.11	.13	.12	.283	225	694
28	Exchange Closed: Good Friday							
31	.15	.15	.15	.15	.14	.309	97	739

IN APRIL

1	.16	.16	.14	.15	.13	.298	306	930
2	.12	.12	.11A	.12	.12	.307	18	924
3	.12	.13	.12	.12	.12	.284	192	1020
4	.14	.16	.13	.13	.14	.323	69	1133
7	.14	.16	.14	.15	.14	.328	218	1218
8	.16	.22	.17	.22	.21	.328	404	1165
9	.24	.27	.23	.26	.25	.476	460	1372
10	.25@.24	.26	.22	.25	.25	.475	257	1402
11	.29	.29	.23	.23	.23	.454	123	1409
14	.27	.31	.26	.31	.30	.522	272	1622
15	.30	.33	.29	.29	.30	.512	114	1644
16	.36	.47	.36	.47	.44	.625	253	1424
17	.36	.44	.36	.43	.43	.584	599	1784
18	.44	.45	.43	.44	.42	.568	160	1902
21	.38	.40	.33	.38A	.37	.527	120	1852
22	.38	.39	.31A	.32	.28	.429	93	1898
23	.26	.26	.21	.24	.25	.394	584	1967
24	.24	.24	.18	.18	.18	.294	209	1962
25	.20	.22	.19	.19	.18	.276	295	2175
28	.19	.24	.19	.24	.23	.359	255	2350
29	.26@.27	.27	.22	.24A	.23	.359	115	2380
30	.24	.26	.23	.24B	.24	.379	104	2467

IN MAY

1	.23	.23	.19	.20	.20	.344	131	2403
2	.19	.21	.17	.20A	.19	.339	268	2455
5	.21	.23B	.21	.23B	.25	.428	128	2571
6	.27	.28	.25	.26	.26	.427	500	2811
7	.25	.26	.23	.26	.26	.432	319	2956
8	.29	.30	.27	.30	.29	.480	820	2903
9	.24	.25	.19A	.21	.21	.369	279	3661
12	.18	.18	.15	.17	.16	.292	1466	3885
13	.13	.20	.13	.18	.18	.324	325	3335
14	.21	.21	.15	.15	.16	.289	88	3942
15	.14	.16	.11	.11	.11	.217	167	3419
16	.09	.12	.09	.09	.09	.176	275	3298
19	.11	.11	.09	.11	.10	.168	702	3891
20	.10	.13	.08A	.13	.12	.210	289	4152
21	.14	.14	.11	.11	.12	.210	147	4241
22	.12	.13	.11	.12	.11	.206	220	4180
23	.13	.13	.11	.13	.13	.233	467	4267
26	Exchange Closed: Memorial Day							
27	.15	.15	.13	.15	.14	.270	258	4331
28	.14@.15	.15	.11	.11	.11	.224	299	4520
29	.12	.12	.10	.10	.09	.164	55	4546
30	.09	.11	.09	.09	.09	.162	341	4786

IN JUNE

2	.10	.11	.06	.06	.06	.105	340	4683
3	.07@.08	.08	.06	.07	.07	.134	106	4659
4	.10	.10	.06	.07	.07	.106	141	4652
5	.08	.09	.08	.08	.08	.116	289	4780
6	.10	.12	.09	.11	.11	.203	146	4830
9	.11	.11	.07	.07	.07	.148	554	4714
10	.08	.10	.06	.10	.09	.161	265	4692
11	.09	.09	.08	.09	.09	.163	518	4821
12	.09	.10	.09	.10	.10	.194	817	4788
13	.11	.17	.11	.17	.17	.309	655	5026
16	.17	.20	.16	.17	.17	.327	573	5021
17	.18	.20	.17	.19	.19	.363	1156	5467
18	.21	.21	.17	.18	.18	.368	1777	6257
19	.18	.18	.13	.13	.13	.319	950	6447
20	.12	.17	.12	.16	.15	.364	962	7013
23	.14@.15	.18	.14	.18@.17	.17	.373	690	7319
24	.18	.19	.17	.17	.17	.383	842	7819
25	.20	.21	.17	.17	.17	.393	562	8080
26	.17	.20	.17	.19	.18	.410	330	8247
27	.20	.22	.19	.20	.20	.445	430	8440
30	.22	.23	.21	.23	.22	.469	646	8914

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
SEPTEMBER 1986 9350 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.25	.25	.21	.22	.22	.469	1132	8380
2	.19	.23	.19	.23	.22	.469	772	8727
3	.22	.25	.22	.25@.24	.25	.533	553	8428
4	Exchange Closed: Independence Day							
7	.26	.26	.23	.23	.23	.514	981	7941
8	.20	.21	.17	17A	.17	.426	1117	7564
9	.16	.24	.16	.24	.23	.521	537	7553
10	.23	.25	.21	.23	.22	.508	1148	7709
11	.24	.24	.20	.20	.21	.551	1185	7756
14	.20	.24	.19	.24	.23	.582	526	7828
15	.24	.26	.22	.25	.24	.607	869	7876
16	.25	.25	.21	.22	.21	.571	330	7771
17	.20	.22	.19	.22	.21	.573	576	7555
18	.19	.24	.19	.23	.23	.598	221	7517
21	.25	.25	.23	.24	.24	.618	379	7569
22	.22	.22	.18	.20	.19	.561	758	7574
23	.15	.15	.13	.14	.13	.456	878	7564
24	.14	.15	.11	.12	.11	.436	587	7734
25	.12	.13	.11	.11	.11	.435	257	7747
28	.10	.10	.07	.07	.07	.338	1070	8294
29	.09	.10	.07	.10	.10	.420	447	8261
30	.10	.13	.10	.13	.12	.459	548	8307
31	.14	.17	.14	.17	.17	.574	1679	7830

IN AUGUST

1	.20	.21	.13	.14	.15	.543	770	7277
4	.13	.17	.12	.17	.16	.580	499	7221
5	.13	.15	.12	.13	.13	.535	177	7199
6	.12	.12	.11	.12	.12	.536	2107	8468
7	.12	.13	.11	.13	.13	.574	624	8570
8	.15	.17	.14	.16	.16	.638	666	8656
11	.19	.20	.18	.20	.19	.682	417	8691
12	.21@.22	.25	.21	.25	.25	.765	1212	8447
13	.26	.36	.26	.36	.36	.888	1194	8117
14	.32	.34	.28	.32B	.33	.862	1253	7273
15	.34@.35	.36	.30	.30	.31	.853	365	7224
18	.30	.32	.29	.32	.33	.885	71	7159
19	.34	.41	.34	.39	.41	.945	727	7167
20	.43	.47	.42	.45	.44	.965	524	7011
21	.51	.55	.50	.53	.55	.991	1308	6310
22	.54	.54	.49	.49	.50	.988	780	5889
25	.49	.58B	.49	.58B	.59	.998	549	5586
26	.60	.64	.60	.64B	.65	.999	235	5469
27	.64	.64	.62	.62	.62	.999	59	4725
28	.62	.69	.61	.69	.68	.999	14	4429
29	.75	.79	.75	.76	.79	.999	69	4323

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	.78	.86	.78	.80	.78	.999	134	4090
3	.71	.71	.63	.65	.66	.999	95	3475
4	.71	.74	.71	.71	.67	.999	39	3404
5	.57	.60B	.57	.60B	.59	.999	7	3389
8	.55	.55	.53A	.55	.54	.999	63	3386
9	.55	.56	.54	.54	.55	.999	35	3303
10	.55	.57B	.55	.55	.55	.999	43	3281
11	.48	.48	.48	.48	.45	.999	17	3279
12	.48	.50	.48	.50	.46	.999	180	3230
15	.46	.46	.45	.45	.46	1.000	223	3099
16	....	....	....	....	....	1.000	....	....
18	....	....	....	....	....	.999	....	20
19	....	....	....	....	....	.999	....	....

SEPTEMBER 1986 9375 CALLS

IN APRIL 1986

1	.07	.08B	.07	.08B	.08	.206	10	10
2	....	....	....	.08N	.08	.212	....	10
3	.08	.08	.08	.08	.07	.192	1	11
4	.08	.08	.08	.08	.08	.223	40	51
7	....	....	....	.08N	.08	.225	....	51
8	.12	.13	.11	.13	.12	.225	241	242
9	.14	.16	.14	.16	.16	.351	172	404
10	.15	.17	.15	.17	.16	.349	70	464
11	.18	.18	.16A	.16A	.14	.328	90	554
14	.15	.19	.15	.19	.18	.391	172	642
15	.20	.20	.19	.20	.19	.381	117	759
16	.24	.32	.24	.31	.30	.496	124	806
17	.26	.32	.26	.32	.30	.454	387	920
18	.30	.33	.30	.32	.29	.440	197	1015
21	.28	.28	.23	.27	.25	.399	318	1009
22	.26@.25	.28	.20	.20	.18	.308	207	1091
23	.16	.19	.14	.17	.16	.277	359	1262

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9375 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	.19	.19	.11	.12	.11	.193	481	1315
25	.14	.15	.11	.12	.11	.179	363	1636
28	.12@.13	.18	.12	.17	.16	.246	284	1798
29	.18@.19	.19	.16	.16	.16	.246	136	1873
30	.17	.18	.16	.17	.16	.264	66	1952

IN MAY

1	.15	.16	.14	.14	.14	.234	125	1974
2	.14	.14	.12	.13	.13	.229	252	2043
5	.12	.18	.12	.18	.16	.304	107	2122
6	.16	.18	.16	.16	.16	.304	99	2207
7	.16	.17	.14	.17	.17	.307	98	2236
8	.18	.20	.17	.19	.19	.350	933	2182
9	.17	.17	.13	.13	.13	.251	133	2669
12	.11	.11	.09	.10A	.10	.186	196	2702
13	.09	.13	.09	.11	.11	.211	167	2698
14	.13@.12	.13	.10	.10A	.10	.182	76	2997
15	.11	.11	.06	.06	.06	.129	100	2843
16	.06	.07	.05	.05	.05	.100	53	2854
19	.07	.07	.06	.07	.06	.095	650	3366
20	.07	.08	.06	.08	.07	.124	269	3612
21	.09	.09	.08	.09	.07	.124	54	3663
22	.08	.09B	.07	.07	.07	.121	5	3649
23	.08	.08	.07	.07	.07	.138	607	3686
26	Exchange Closed: Memorial Day							
27	.09	.09	.08	.08	.08	.164	25	3693
28	.09	.09	.06	.06	.06	.130	148	3806
29	.06	.06	.05	.05	.05	.089	25	3798
30	.06	.06	.05	.05	.05	.087	41	3839

IN JUNE

2	.06	.06	.03	.03	.03	.051	215	3673
3	.04	.04	.03	.04	.04	.068	87	3636
4	.04	.04	.03	.03	.04	.053	40	3652
5	.04	.05	.04	.05	.04	.060	35	3622
6	.05	.06	.05	.06	.06	.117	55	3625
9	.07	.07	.05	.05	.04	.080	159	3503
10	.06	.06	.05A	.06	.05	.089	1	3502
11	.05	.05	.04	.05	.05	.091	71	3493
12	.05	.06	.05	.05	.05	.113	597	3524
13	.06	.10	.05	.10	.09	.199	231	3522
16	.09	.12	.09	.11	.10	.212	331	3527
17	.11	.12	.10	.11	.11	.242	714	3809
18	.13	.13	.10	.10	.10	.245	1536	4584
19	.10@.09	.10	.08	.08	.08	.203	509	4451
20	.07	.09	.07	.09	.08	.239	105	4478
23	.08	.09	.08	.09	.09	.243	353	4678
24	.10	.11	.09	.09	.09	.250	654	4882
25	.11	.12	.09	.09	.10	.258	566	5093
26	.09	.11	.09	.10	.11	.271	558	5543
27	.12	.12	.11	.12	.12	.300	551	5711
30	.13	.13	.12	.13	.13	.318	762	6217

IN JULY

1	.15	.15	.13	.14	.13	.317	685	6325
2	.12	.13	.11	.13	.13	.315	650	6177
3	.13	.15	.13	.14	.14	.373	555	6026
4	Exchange Closed: Independence Day							
7	.15	.15	.13	.13	.13	.350	487	6135
8	.11@.12	.12	.08	.10	.09	.269	212	6199
9	.09	.13	.08	.13	.13	.352	237	6339
10	.13	.14	.11	.13	.13	.338	884	6415
11	.13	.13	.09	.10B	.10	.374	717	6761
14	.10	.12	.08	.11	.12	.397	822	6646
15	.12	.13	.11	.12	.12	.417	895	6768
16	.12	.12	.10	.11	.10	.377	175	6813
17	.09	.10	.08	.10	.10	.374	386	6715
18	.09	.12	.09	.11	.11	.395	584	6727
21	.12	.13	.11	.12	.12	.407	584	6539
22	.10@.11	.11	.08	.09	.09	.347	437	6609
23	.08	.08	.05	.06	.05	.251	776	6548
24	.06	.06	.04	.05	.04	.231	426	6640
25	.05	.05	.04	.05	.04	.225	94	6632
28	.04	.04	.03	.03	.03	.150	163	6715
29	.03	.04	.03	.03	.03	.202	559	6766
30	.03	.05	.03	.05	.04	.227	561	7143
31	.04	.06	.04	.06	.06	.318	634	7064

IN AUGUST

1	.08	.09	.05	.06	.05	.285	901	7114
4	.05	.06	.04	.06	.06	.304	492	7066
5	.05	.05	.05	.05	.05	.259	162	7082

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9375 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	.05	.05	.03	.04	.04	.253	1765	7905
7	.03	.04	.03	.04	.04	.277	566	8115
8	.04@.05	.06	.04	.05	.05	.327	420	8182
11	.06	.07	.06	.07	.06	.355	639	8463
12	.07@.08	.09	.07	.09	.09	.445	743	8339
13	.10	.17	.10	.17	.17	.636	1701	8318
14	.15@.14	.16	.10	.13	.14	.584	1846	8391
15	.14	.16	.13	.13	.13	.558	994	8124
18	.13	.13	.11	.13	.13	.592	541	8082
19	.14	.19	.14	.18	.18	.725	1807	7828
20	.19	.23	.18	.20	.21	.784	1505	7178
21	.25	.30	.24	.28	.30	.904	2201	6313
22	.28	.28	.24	.24	.26	.871	703	6033
25	.24	.33	.24	.32@.33	.35	.955	264	6010
26	.35	.40	.35	.40	.40	.980	295	5918
27	.39	.39	.36	.36	.37	.975	131	5616
28	.36	.44	.36	.42	.43	.991	65	5550
29	.50	.53	.50	.53	.54	.998	77	5508

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	.54	.60B	.48	.49@.48	.50	.999	544	5063
3	.46	.46	.38	.41B	.41	.996	915	3918
4	.43	.47B	.41A	.45	.42	.997	16	3899
5	.34	.36	.34	.34A	.34	.989	184	3804
8	.21	.29B	.21	.28B	.29	.988	123	3683
9	....	.30B	....	.30B	.30	.993	1	3680
10	.31	.31	.29	.29	.30	.995	1	3677
11	.25	.25	.23	.23	.20	.973	265	3599
12	.15	.26	.15	.22	.21	.988	55	3597
15	.20	.21	.20	.21	.21	.999	22	3591
16	....	....	....	....	....	.999	....	....

SEPTEMBER 1986 9400 CALLS

IN MARCH 1986

17	.05	.05	.04A	.05	.04	.119	10	10
18	....	....	....	.04N	.04	.109	....	10
19	.04	.04	.03	.04	.04	.104	430	400
20	....	....	....	.04N	.04	.107	....	400
21	....	....	....	.04N	.04	.103	....	400
24	.04	.04	.04	.04	.04	.109	20	395
25	....	....	....	.04N	.04	.098	....	395
26	....	....	....	.04N	.04	.101	....	395
27	.04	.04	.04	.04	.05	.129	50	445
28	Exchange Closed: Good Friday							
31	....	....	....	.05N	.05	.143	....	445

IN APRIL

1	.06	.06	.06	.06	.05	.134	40	455
2	....	....	....	.05N	.05	.137	....	455
3	....	....	....	.05N	.05	.122	....	455
4	.06	.06	.06	.06	.05	.143	5	459
7	....	....	....	.05N	.05	.143	....	459
8	.07	.08	.07	.08	.07	.143	20	469
9	.10	.10	.10	.10	.09	.241	300	743
10	.08	.09	.08	.09	.09	.238	146	699
11	.10	.10	.08	.09	.08	.220	29	728
14	.10	.12	.10	.12	.11	.271	250	873
15	.11	.13	.11	.12	.12	.262	117	862
16	.15	.25	.15	.25	.24	.367	573	1277
17	.20	.26	.17	.23	.23	.330	1252	1857
18	.24	.25	.22	.25	.23	.318	961	2324
21	.20	.22	.16	.19	.19	.282	415	2658
22	.19	.20	.14A	.14A	.13	.205	347	2865
23	.10	.14	.10	.12	.12	.180	644	3424
24	.12	.13	.08	.08	.08	.117	334	3655
25	.10	.11	.08	.09	.08	.107	424	4017
28	.11	.12	.11	.12	.11	.156	269	4125
29	.13	.14	.11	.12	.11	.156	312	4379
30	.12	.13	.12	.13	.11	.170	74	4418

IN MAY

1	.12	.12	.09	.10	.09	.147	52	4452
2	.10	.10	.07	.08	.08	.143	46	4464
5	.08	.11	.08	.11	.10	.200	139	4592
6	.11	.12	.10A	.10A	.10	.199	181	4737
7	.12	.12	.09	.10	.10	.202	82	4810
8	.12	.13	.11	.12	.12	.237	1016	5115
9	.10	.10	.08	.08	.08	.156	392	5348
12	.07	.07	.05	.05	.06	.108	124	5365
13	.05	.08	.05	.08	.07	.125	177	5399

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
SEPTEMBER 1986 9400 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	.09	.09	.06	.07	.06	.105	444	5248
15	.07	.07	.04	.05	.04	.069	115	5321
16	.04	.04	.03	.03	.03	.052	73	5340
19	.05	.05	.04	.05	.04	.049	257	5475
20	.05	.06	.04	.06	.05	.067	180	5521
21	.06	.06	.06	.06	.05	.066	179	5699
22	.05	.05	.05	.05	.04	.064	5	5704
23	.05	.05	.04	.04	.04	.074	284	5724
26	Exchange Closed; Memorial Day							
27	.05	.06	.05	.06	.05	.090	371	5575
28	.07	.07	.04	.04	.04	.068	150	5649
29	.05	.05	.03	.03	.03	.043	3	5636
30	.04	.04	.03	.04	.03	.042	59	5656

IN JUNE

2	.03	.03	.02	.02	.02	.022	8	5656
3	.03	.03	.03	.03	.03	.031	1006	5659
4	.03	.03	.03	.03	.03	.023	238	5715
5	.04	.04	.03	.03	.03	.027	61	5755
6	.04	.04	.04	.04	.04	.061	104	5657
9	.05	.05	.03	.03	.03	.039	5	5661
10	....	....	....	.03N	.03	.045	....	5661
11	.03	.03	.03	.03	.03	.046	9	5652
12	.04	.04	.04	.04	.03	.060	5	5672
13	.03	.06	.03	.06	.05	.117	352	5726
16	.06	.07	.06	.07	.06	.125	671	5854
17	.07	.07	.06	.07	.07	.147	168	5934
18	.07	.07	.06	.06	.06	.148	2474	7066
19	.06	.06	.04	.04	.04	.118	388	7161
20	.04	.05	.04	.05	.05	.142	932	7440
23	.05	.06	.05	.06	.05	.143	500	7778
24	.06	.06	.05	.05	.05	.147	286	7820
25	.07	.07	.05	.06	.06	.152	376	7899
26	.06	.06	.06	.06	.06	.160	232	8122
27	.06	.07	.05	.06	.07	.181	86	8141
30	.07	.08	.06	.08	.07	.193	701	8544

IN JULY

1	.08	.08	.06	.06@.07	.07	.191	1004	8008
2	.06	.06	.05	.06	.07	.189	472	8331
3	.06	.08	.06	.08	.07	.232	347	8570
4	Exchange Closed; Independence Day							
7	.06	.06	.06	.06	.07	.210	15	8573
8	.05	.05	.05	.05	.05	.149	44	8590
9	.05	.07	.05	.07	.06	.209	197	8725
10	.07	.07	.06	.06	.06	.197	1945	9149
11	.06	.06	.04	.05	.05	.221	1122	9199
14	.04	.06	.04	.06	.06	.234	211	9195
15	.05	.06	.05	.05	.06	.245	323	9247
16	.05	.05	.05	.05	.05	.210	208	9278
17	.04	.05	.04	.05	.05	.205	9	9260
18	.04	.05	.03	.04	.05	.217	125	9351
21	.05	.05	.05	.05	.05	.221	446	9731
22	.05	.05	.03	.03	.04	.174	462	9405
23	....	.03	.02	.03	.03	.109	148	9451
24	.03	.03	.02	.02	.02	.095	369	9280
25	.02	.02	.01	.02	.02	.089	54	9282
28	.01	.01	.01	.01	.01	.049	561	9513
29	.01	.01	.01	.01	.01	.071	428	9576
30	.01	.01	.01	.01	.01	.082	342	9652
31	.02	.02	.02	.02	.02	.128	1054	9573

IN AUGUST

1	.02	.02	.01	.01	.01	.107	197	9606
4	.01	.01	.01	.01	.01	.110	655	9765
5	.01	.01	.01	.01	.01	.084	144	9743
6	.01	.01	.01	.01	.01	.077	198	9826
7	CAB	CAB	CAB	CAB	.01	.085	24	9844
8	.01	.01	.01	.01	.01	.106	41	9859
11	.02	.02	.02	.02	.01	.112	15	9852
12	.02	.03	.02	.03	.03	.160	629	10107
13	.03	.06	.03	.06	.06	.301	1105	10295
14	.04	.06	.04	.05	.05	.253	933	10504
15	.05	.06	.03	.04	.04	.224	1291	11021
18	.03	.04	.03	.04	.04	.232	348	11014
19	.05	.06	.04	.04	.04	.345	1260	10852
20	.06	.07	.05	.06	.05	.402	1765	10843
21	.06	.10	.06	.08	.09	.586	2773	9808
22	.08	.08	.06	.06	.06	.500	2424	9883
25	.06	.11	.06	.10	.11	.673	1901	9688
26	.12	.17	.12	.16	.17	.780	1506	9435
27	.17	.17	.13	.13	.14	.738	936	9172
28	.13	.20	.13	.19	.20	.840	1376	9004

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
SEPTEMBER 1986 9400 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	.20	.29	.20	.28	.30	.951	1264	8730

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	.29	.35	.26	.27	.27	.953	880	8839
3	.21@.20	.21	.15	.17	.18	.852	603	7966
4	.22	.24	.16	.20	.19	.869	255	7889
5	.17	.18B	.10	.12	.12	.728	1052	7802
8	.06	.08	.06	.07	.08	.622	335	7662
9	.08	.09	.08	.08	.08	.659	742	8116
10	.09	.10	.05	.08	.07	.670	275	8311
11	.03	.03	.02	.02	.02	.315	761	8527
12	.01	.05	CAB	CAB	CAB	.332	1215	8828
15	CAB	CAB	CAB	CAB	CAB	.231	289	....
16	....	....	....	....	....	.234	11	....

SEPTEMBER 1986 9425 CALLS

IN APRIL 1986

15	.06	.08B	.06	.07B	.07	.167	75	75
16	.09	.17	.09	.17	.16	.253	2478	2533
17	.17	.18	.12	.18	.17	.222	1784	3963
18	.18	.19	.15	.18	.17	.213	1121	4878
21	.16	.16	.13	.14	.13	.184	486	5319
22	.14	.14	.08	.08	.08	.126	414	5514
23	.08	.10	.07A	.09	.08	.108	260	5752
24	.10	.10	.04	.04	.05	.065	126	5845
25	.08	.08	.06	.06	.05	.059	801	6602
28	.06	.09	.06	.08	.08	.091	840	7367
29	.09	.10	.08	.09	.08	.091	305	7611
30	.09	.09	.08A	.09	.08	.101	70	7661

IN MAY

1	.07	.07	.07	.07	.06	.085	53	7713
2	.07	.08	.05	.06	.05	.082	29	7739
5	....	....	....	.05N	.06	.121	....	7751
6	.07	.08	.07	.08	.06	.120	121	7807
7	.05	.06	.05	.06B	.06	.122	149	7861
8	.08	.09	.08	.08	.07	.147	44	7896
9	.06	.06	.04	.04	.05	.089	635	8039
12	.04	.04	.04	.04	.03	.057	28	8163
13	.05	.05	.05	.05	.04	.067	46	8099
14	.05	.05	.04	.04	.04	.054	47	8141
15	.04	.04	.02	.02	.03	.034	88	8214
16	.03	.03	.02	.02	.02	.024	53	8266
19	.03@.04	.04	.03	.03	.02	.022	14	8266
20	....	....	....	.02N	.02	.032	....	8266
21	.03	.03	.03	.03	.02	.032	1	8266
22	....	....	....	.02N	.02	.030	....	8266
23	.03	.03	.02	.02	.02	.036	107	8326
26	Exchange Closed; Memorial Day							
27	.04	.04	.04	.04	.03	.044	688	8326
28	.03	.03	.02	.02	.02	.032	31	8354
29	.02	.02	.02	.02	.02	.018	5	8359
30	....	....	....	.02N	.02	.018	....	8359

IN JUNE

2	.02	.02	.01	.01	.01	.008	72	8398
3	....	....	....	.01N	.01	.012	....	8398
4	.01	.01	.01	.01	.01	.009	1	8397
5	....	....	....	.01N	.01	.011	....	8361
6	.02	.02	.02	.02	.01	.028	205	8561
9	....	....	....	.01N	.01	.017	....	8561
10	....	....	....	.01N	.01	.020	....	8561
11	....	....	....	.01N	.01	.021	....	8561
12	....	....	....	.01N	.01	.028	....	8561
13	.02	.02	.02	.02	.02	.062	5	8563
16	.03	.03	.03	.03	.03	.067	11	8558
17	.04	.04	.03	.04	.03	.081	11	8565
18	.04	.04	.03	.03	.03	.081	1512	8574
19	.02	.03	.02	.02	.02	.061	162	8504
20	....	....	....	.02N	.02	.076	10	8503
23	....	....	....	.02N	.02	.075	....	8503
24	.03	.03	.03	.03	.02	.078	38	8541
25	.04	.04	.03	.03	.02	.080	107	8619
26	.03	.03	.02	.03	.02	.085	17	8631
27	.03	.03	.03	.03	.03	.097	569	8656
30	.03	.03	.03	.03	.03	.104	800	8673

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9425 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.04	.04	.03	.03	.03	.102	1528	8898
2	.03	.03	.03	.03	.03	.100	20	8918
3	....	....	....	.03N	.03	.127	1	8918
4	Exchange Closed; Independence Day							
7	.02	.02	.02	.02	.03	.110	9	8912
8	.02	.02	.02	.02	.02	.071	73	8960
9	.03	.03	.03	.03	.03	.107	67	8985
10	.03	.03	.03	.03	.03	.099	33	8992
11	.02	.02	.02	.02	.02	.112	220	8985
14	....	....	....	.02N	.02	.117	5	8990
15	.03	.03	.03	.03	.02	.121	12	8995
16	....	....	....	02N	.02	.097	....	8995
17	....	....	....	.01N	.02	.092	....	8995
18	.02	.02	.02	.02	.02	.097	92	9072
21	.02	.02	.02	.02	.02	.096	8	9078
22	.02	.02	.02	.02	.02	.069	415	9323
23	....	....	.01A	.01A	.01	.036	....	9323
24	....	....	....	.01N	....	.029	....	9323
25	CAB	CAB	CAB	CAB	CAB	.026	....	9323
28	CAB	CAB	CAB	CAB	CAB	.011	....	9323
29	CAB	CAB	CAB	CAB	CAB	.018	....	9323
30	CAB	CAB	CAB	CAB	CAB	.021	....	9323
31	CAB	CAB	CAB	CAB	CAB	.036	....	9323

IN AUGUST

1	CAB	CAB	CAB	CAB	CAB	.027	....	9323
4	CAB	CAB	CAB	CAB	CAB	.026	....	9323
5	CAB	CAB	CAB	CAB	CAB	.017	....	9323
6	CAB	CAB	CAB	CAB	CAB	.014	....	9328
7	CAB	CAB	CAB	CAB	CAB	.016	2	9321
8	CAB	CAB	CAB	CAB	CAB	.020	....	9321
11	CAB	CAB	CAB	CAB	CAB	.019	....	9321
12	.01	.01	CAB	.01	....	.032	75	9281
13	.01	.01	.01	.01	.01	.082	357	9327
14	.01	.01	.01	.01	.01	.061	550	8918
15	.01	.01	.01	.01	....	.048	71	8961
18	.01	.01	.01	.01	....	.045	90	8982
19	.01	.02	.01	.01	.01	.082	166	8927
20	.02	.02	.01	.01	.01	.100	667	8958
21	.02	.02	.01	.01	.01	.193	2214	9358
22	.01	.02	.01	.01	.01	.129	349	9656
25	.01	.02	.01	.02	.01	.213	228	9666
26	.02	.05	.02	.05	.04	.303	1668	10540
27	.04	.05	.03	.03	.03	.244	689	10349
28	.03	.05	.03	.05	.04	.350	1219	10135
29	.04	.09	.04	.09	.09	.590	2779	9667

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	.09	.12	.07	.07A	.07	.525	1760	8619
3	.05	.05	.02	.04	.03	.278	1694	8899
4	.05	.05	.03	.05	.04	.298	1887	9777
5	.05	.05	.01	.02	.02	.140	1948	9380
8	.01	.02	.01	.01	.01	.050	1022	9641
9	.01	.02	.01	.01	.01	.050	310	9906
10	.01	.01	.01	.01	.01	.039	697	9778
11	....	....	....	.01N	....	.001	38	9796
12	CAB	CAB	CAB	CAB	CAB	.000	4	9795
15	CAB	CAB	CAB	CAB	CAB	.000	5	....
16	....	....	....	....	....	.000	5	....

SEPTEMBER 1986 9450 CALLS

IN APRIL 1986

17	.13	.13	.09A	.12	.11	.138	122	122
18	.12@.13	.13	.10	.11	.11	.132	461	560
21	.10	.10	.08	.08	.08	.111	134	663
22	.09	.09	.06A	.06A	.06	.071	206	858
23	.06	.06	.05	.06	.05	.060	134	975
24	.05	.05	.04	.05	.04	.033	918	1409
25	.05	.05	.04	.04	.04	.030	46	1441
28	.05	.05	.05	.05	.05	.048	133	1543
29	.07	.07	.05	.05	.05	.048	37	1565
30	.05	.05	.05	.05	.05	.055	6	1570

IN MAY

1	.04	.04	.04	.04	.04	.045	10	1580
2	.03	.03	.03	.03	.03	.043	1	1581
5	....	....	....	.03N	.04	.067	...	1581
6	.04	.04	.04	.04	.04	.066	1	1582
7	....	...	....	.04N	.04	.067	....	1582
8	.06	.06	.05	.05	.05	.084	19	1585

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9450 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	.03	.04	.03	.03	.03	.046	272	1641
12	....	....	....	.03N	.02	.027	3	2101
13	....	....	....	.02N	.02	.033	....	2101
14	....	....	....	.02N	.02	.025	....	2101
15	....	....	....	02N	.02	.014	....	1641
16	....	....	....	.02N	.01	.010	....	1641
19	....	....	....	.01N	.01	.009	....	1641
20	.01	.01	.01	.01	.01	.014	....	1641
21	.01	.01	.01	.01	.01	.014	30	1641
22	....	....	....	.01N	.01	.013	....	1620
23	.01	.01	.01	.01	.01	.015	11	1620
26	Exchange Closed; Memorial Day							
27	.02	.02	.02	.02	.01	.019	10	1630
28	.01	.01	.01	.01	.01	.013	1	1629
29	.01	.01	.01	.01	.01	.007	126	1572
30	...	....	....	.01N	.01	.006	....	1572

IN JUNE

2	....	....	....	.01N	....	.002	....	1572
3	.01	.01	.01	.01	.01	.004	10	1582
4	....	....	....	.01N	....	.003	....	1582
5	CAB	CAB	CAB	CAB	CAB	.004	....	1582
6	.01	.01	.01	.01	.01	.012	50	1622
9	.01	.01	.01	.01	.01	.006	5	1612
10	....	....	....	.01N	.01	.008	....	1612
11	....	....	....	.01N	.01	.008	....	1612
12	....	....	....	.01N	.01	.012	....	1612
13	....	....	....	.01N	.01	.030	....	1612
16	....	....	....	.01N	.01	.032	....	1612
17	....	....	....	.01N	.01	.040	....	1612
18	.01	.01	.01	.01	.01	.040	40	1632
19	....	....	....	.01N	....	.029	....	1632
20	CAB	CAB	CAB	CAB	CAB	.036	....	1632
23	CAB	CAB	CAB	CAB	.01	.035	....	1632
24	....	....	....	.01N	.01	.036	....	1632
25	.02	.02	.02	.02	.01	.037	9	1635
26	....	....	....	.01N	.01	.040	1	1636
27	....	....	....	.01N	.01	.046	....	1636
30	.02	.02	.02	.02	.02	.049	100	1736

IN JULY

1	.02	.02	.02	.02	.01	.047	6	1737
2	.01	.01	.01	.01	.01	.046	2	1735
3	....	....	...	.01N	.01	.061	....	1735
4	Exchange Closed; Independence Day							
7	....	...	....	.01N	.01	.050	....	1735
8	.01	.01	.01	.01	.01	.029	30	1745
9	.01	.01	.01	.01	.01	.047	75	1681
10	.01	.01	.01	.01	.01	.042	150	1680
11	....	....	....	.01N	.01	.048	....	1680
14	....	....	....	.01N	.01	.049	....	1680
15	....	....	....	.01N	.01	.050	....	1680
16	....	....	....	.01N	....	.037	....	1684
17	CAB	CAB	CAB	CAB	CAB	.034	....	1680
18	CAB	CAB	CAB	CAB	CAB	.035	....	1680
21	CAB	CAB	CAB	CAB	CAB	.033	....	1680
22	CAB	CAB	CAB	CAB	CAB	.021	....	1680
23	CAB	CAB	CAB	CAB	CAB	.009	....	1680
24	CAB	CAB	CAB	CAB	CAB	.007	....	1680
25	CAB	CAB	CAB	CAB	CAB	.005	....	1680
28	CAB	CAB	CAB	CAB	CAB	.002	....	1680
29	CAB	CAB	CAB	CAB	CAB	.003	....	1680
30	CAB	CAB	CAB	CAB	CAB	.003	....	1680
31	CAB	CAB	CAB	CAB	CAB	.007	....	1680

IN AUGUST

1	CAB	CAB	CAB	CAB	CAB	.004	....	1680
4	CAB	CAB	CAB	CAB	CAB	.004	....	1680
5	CAB	CAB	CAB	CAB	CAB	.002	....	1680
6	CAB	CAB	CAB	CAB	CAB	.001	36	1644
7	CAB	CAB	CAB	CAB	CAB	.001	....	1644
8	CAB	CAB	CAB	CAB	CAB	.002	....	1644
11	CAB	CAB	CAB	CAB	CAB	.001	....	1644
12	CAB	CAB	CAB	CAB	CAB	.003	....	1644
13	CAB	CAB	CAB	CAB	CAB	.012	....	1644
14	CAB	CAB	CAB	CAB	CAB	.007	....	1644
15	CAB	CAB	CAB	CAB	CAB	.005	....	1644
18	CAB	CAB	CAB	CAB	CAB	.003	....	1644
19	CAB	CAB	CAB	CAB	CAB	.008	....	1644
20	CAB	CAB	CAB	CAB	CAB	.010	....	1644
21	.01	.01	.01	.01	....	.025	204	1570
22	CAB	CAB	CAB	CAB	CAB	.012	165	1483
25	.01	.01	.01	.01	....	.020	50	1528

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9450 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	.01	.01	.01	.01	....	.036	88	1596
27	.01	.01	.01	.01	....	.021	127	1700
28	.01	.01	.01	.01	....	.039	153	1779
29	.01	.02	.01	.01	.01	.116	378	1878

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	.01	.03	.01	.01	.01	.061	360	1831
3	....	....	....	.01N	....	.013	53	1852
4	CAB	CAB	CAB	CAB	CAB	.014	....	1832
5	CAB	CAB	CAB	CAB	CAB	.002	....	1832
8	CAB	CAB	CAB	CAB	CAB	.000	2	1832
9	CAB	CAB	CAB	CAB	CAB	.000	1	1832
10	CAB	CAB	CAB	CAB	CAB	.000	....	1826
11	CAB	CAB	CAB	CAB	CAB	.000	2	1826
12	CAB	CAB	CAB	CAB	CAB	.000	....	1826

SEPTEMBER 1986 9475 CALLS

IN APRIL 1986

17	.09	.09	.09	.09	.09	.079	....	....
18	.08	.09	.08	.08A	.08	.075	32	31
21	....	....	.06A	.06	.06	.061	....	31
22	.05	.05	.05	.05	.04	.037	83	94
23	.03	.03	.03	.03	.02	.030	20	114
24	....	....	....	.02N	.02	.015	....	114
25	....	....	....	.02N	.02	.013	....	114
28	....	....	....	.02N	.03	.023	....	114
29	....	....	....	.03N	.03	.023	....	114
30	.03	.03	.03	.03	.03	.027	60	174

IN MAY

1	....	....	....	.03N	.02	.022	....	174
2	....	....	....	.02N	.02	.020	....	174
5	....	....	....	.02N	.03	.034	....	174
6	....	....	....	.03N	.03	.033	....	174
7	....	....	....	.03N	.03	.034	....	174
8	....	....	....	.03N	.03	.043	....	174
9	.03	.03	.03	.03	.02	.022	3	177
12	....	....	....	.02N	.02	.012	2	179
13	....	....	....	.02N	.02	.014	....	179
14	....	....	....	.02N	.01	.011	....	179
15	.01	.01	.01	.01	.01	.005	20	179
16	....	....	....	.01N	.01	.003	10	189
19	....	....	....	.01N	.01	.003	....	169
20	....	....	....	.01N	.01	.005	....	169
21	....	....	....	.01N	.01	.005	....	169
22	....	....	....	.01N	.01	.005	....	169
23	.01	.01	.01	.01	.01	.006	49	169
26	Exchange Closed; Memorial Day							
27	....	....	....	.01N	.01	.007	....	169
28	....	....	....	.01N	.01	.005	....	169
29	....	....	....	.01N	....	.002	....	169
30	CAB	CAB	CAB	CAB	CAB	.002	....	169

IN JUNE

2	CAB	CAB	CAB	CAB	CAB	.000	....	169
3	CAB	CAB	CAB	CAB	CAB	.001	....	169
4	CAB	CAB	CAB	CAB	CAB	.001	....	169
5	CAB	CAB	CAB	CAB	CAB	.001	....	169
6	....	....	....	....	....	.004	....	169
9	CAB	CAB	CAB	CAB	CAB	.002	....	169
10	CAB	CAB	CAB	CAB	CAB	.003	....	169
11	CAB	CAB	CAB	CAB	CAB	.003	....	169
12	CAB	CAB	.01A	CAB	CAB	.004	....	169
13	CAB	CAB	CAB	CAB	CAB	.013	....	169
16	CAB	CAB	CAB	CAB	CAB	.014	....	169
17	CAB	CAB	CAB	CAB	CAB	.016	....	169
18	CAB	CAB	CAB	CAB	CAB	.018	....	169
19	CAB	CAB	CAB	CAB	CAB	.012	....	169
20	CAB	CAB	CAB	CAB	CAB	.015	....	169
23	CAB	CAB	CAB	CAB	CAB	.015	....	169
24	CAB	CAB	CAB	CAB	CAB	.015	....	169
25	CAB	CAB	CAB	CAB	CAB	.015	....	169
26	CAB	CAB	CAB	CAB	CAB	.016	....	169
27	CAB	CAB	CAB	CAB	CAB	.019	....	169
30	CAB	CAB	CAB	CAB	CAB	.020	....	169

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9475 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.019	....	169
2	CAB	CAB	CAB	CAB	CAB	.018	....	169
3	CAB	CAB	CAB	CAB	CAB	.025	....	169
4	Exchange Closed; Independence Day							
7	CAB	CAB	CAB	CAB	CAB	.019	....	169
8	CAB	CAB	CAB	CAB	CAB	.010	....	169
9	CAB	CAB	CAB	CAB	CAB	.017	....	169
10	CAB	CAB	CAB	CAB	CAB	.015	....	169
11	CAB	CAB	CAB	CAB	CAB	.017	....	169
14	CAB	CAB	CAB	CAB	CAB	.017	....	169
15	CAB	CAB	CAB	CAB	CAB	.017	....	169
16	CAB	CAB	CAB	CAB	CAB	.011	....	169
17	CAB	CAB	CAB	CAB	CAB	.010	....	169
18	CAB	CAB	CAB	CAB	CAB	.010	....	169
21	CAB	CAB	CAB	CAB	CAB	.009	....	169
22	CAB	CAB	CAB	CAB	CAB	.005	....	169
23	CAB	CAB	CAB	CAB	CAB	.001	....	169
24	CAB	CAB	CAB	CAB	CAB	.001	....	169
25	CAB	CAB	CAB	CAB	CAB	.000	....	169
28	CAB	CAB	CAB	CAB	CAB	.000	....	169
29	CAB	CAB	CAB	CAB	CAB	.000	....	169
30	CAB	CAB	CAB	CAB	CAB	.000	....	169
31	CAB	CAB	CAB	CAB	CAB	.000	....	169

IN AUGUST

1	CAB	CAB	CAB	CAB	CAB	.000	....	169
4	CAB	CAB	CAB	CAB	CAB	.000	....	169
5	CAB	CAB	CAB	CAB	CAB	.000	....	169
6	CAB	CAB	CAB	CAB	CAB	.000	....	169
7	CAB	CAB	CAB	CAB	CAB	.000	....	169
8	CAB	CAB	CAB	CAB	CAB	.000	....	169
11	CAB	CAB	CAB	CAB	CAB	.000	....	169
12	CAB	CAB	CAB	CAB	CAB	.000	....	169
13	CAB	CAB	CAB	CAB	CAB	.000	....	169
14	CAB	CAB	CAB	CAB	CAB	.000	....	169
15	CAB	CAB	CAB	CAB	CAB	.000	....	169
18	CAB	CAB	CAB	CAB	CAB	.000	....	169
19	CAB	CAB	CAB	CAB	CAB	.000	....	169
20	CAB	CAB	CAB	CAB	CAB	.000	....	169
21	CAB	CAB	CAB	CAB	CAB	.001	....	169
22	CAB	CAB	CAB	CAB	CAB	.000	....	169
25	CAB	CAB	CAB	CAB	CAB	.000	....	169
26	CAB	CAB	CAB	CAB	CAB	.001	....	169
27	CAB	CAB	CAB	CAB	CAB	.000	....	169
28	CAB	CAB	CAB	CAB	CAB	.000	....	169
29	CAB	CAB	CAB	CAB	CAB	.004	....	169

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	169
3	CAB	CAB	CAB	CAB	CAB	.000	....	169
4	CAB	CAB	CAB	CAB	CAB	.000	....	169
5	CAB	CAB	CAB	CAB	CAB	.000	....	169
8	CAB	CAB	CAB	CAB	CAB	.000	....	169
9	CAB	CAB	CAB	CAB	CAB	.000	....	169
10	CAB	CAB	CAB	CAB	CAB	.000	....	169
11	CAB	CAB	CAB	CAB	CAB	.000	....	169
12	CAB	CAB	CAB	CAB	CAB	.000	....	169

DECEMBER 1986 9000 CALLS

IN FEBRUARY 1986

17	Exchange Closed; President's Day							
18	1.78	1.78	1.78	1.78	1.82	.930	....	....
19	....	....	1.74A	1.82N	1.78	.926	1	1
20	....	....	....	1.78N	1.77	.925	....	....
21	1.84	1.84	1.77	1.81B	1.85	.934	2	2
24	....	....	....	1.85N	1.93	.943	....	2
25	....	....	1.90A	1.90A	1.92	.942	....	2
26	1.91	1.91	1.91	1.91	1.96	.946	2	2
27	....	2.01B	....	2.01B	2.15	.961	....	2
28	....	....	....	2.15N	2.20	.873	....	2

IN MARCH

3	....	2.22B	....	2.22B	2.32	.886	....	2
4	....	2.38B	....	2.38B	2.41	.896	....	2
5	....	....	2.36A	2.36A	2.24	.889	....	2
6	....	2.40B	....	2.40B	2.39	.912	....	2
7	....	....	....	2.39N	2.41	.922	....	2
10	....	2.42B	....	2.42B	2.56	.943	....	2
11	....	....	2.54A	2.54A	2.58	.950	....	2
12	....	2.60B	....	2.60B	2.55	.954	....	2
13	....	....	....	2.55N	2.55	.960	....	2

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 9000 CALLS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	....	....	....	2.55N	2.56	.967	....	2
17	....	2.60B	2.55A	2.55A	2.53	.970	....	2
18	....	....	....	2.53N	2.53	.974	....	2
19	....	....	....	2.53N	2.54	.978	....	2
20	....	....	....	2.54N	2.60	.983	....	2
21	....	....	....	2.60N	2.61	.985	....	2
24	....	....	....	2.61N	2.69	.989	....	2
25	....	....	....	2.69N	2.66	.990	....	2
26	....	....	....	2.66N	2.70	.992	....	2
27	....	2.85B	....	2.85B	2.87	.995	....	2
28	Exchange Closed; Good Friday							
31	....	....	2.86A	2.86A	2.96	.997	....	2

IN APRIL

1	....	3.08B	....	2.96N	2.98	.997	....	2
2	....	....	....	2.98N	3.00	.998	....	2
3	....	3.03B	2.97A	2.97A	2.95	.998	....	2
4	....	3.02B	....	3.02B	3.03	.998	....	1
7	....	....	....	3.03N	3.05	.999	....	....
23	....	....	....	3.23N	3.15	.999	....	....
28	....	....	....	2.90N	3.10	.999	....	....

DECEMBER 1986 9050 CALLS

IN FEBRUARY 1986

12	1.16	1.16	1.16	1.16	1.16	.810	8	8
13	....	....	....	1.16N	1.19	.816	2	10
14	....	1.23B	....	1.23B	1.28	.843	....	10
17	Exchange Closed; President's Day							
18	....	1.30B	....	1.30B	1.35	.858	....	10
19	....	....	1.28A	1.32A	1.30	.851	....	10
20	....	....	....	1.30N	1.30	.849	....	10
21	1.31	1.32B	1.31	1.31	1.35	.864	5	15
24	....	....	....	1.35N	1.43	.879	....	15
25	1.43	1.43	1.40A	1.43	1.42	.878	1	14
26	1.43	1.43	1.43	1.43	1.46	.884	4	12
27	....	1.52B	....	1.52B	1.65	.912	....	12
28	....	....	....	1.65N	1.71	.810	....	12

IN MARCH

3	....	....	....	1.71N	1.83	.828	....	12
4	....	1.88B	....	1.88B	1.91	.841	....	12
5	....	....	1.89A	1.89A	1.74	.829	....	12
6	....	1.90B	....	1.90B	1.89	.858	....	12
7	....	....	....	1.89N	1.91	.870	....	12
10	....	....	....	1.91N	2.06	.898	....	12
11	....	2.10B	....	2.10B	2.08	.907	....	12
12	....	2.11B	....	2.11B	2.05	.912	....	12
13	....	....	....	2.05N	2.05	.921	....	12
14	....	....	....	2.05N	2.06	.930	....	12
17	....	2.10B	2.05A	2.05A	2.03	.934	....	12
18	....	....	....	2.03N	2.03	.940	....	12
19	....	....	....	2.03N	2.04	.947	....	12
20	....	....	....	2.04N	2.10	.956	....	12
21	....	....	....	2.10N	2.11	.961	....	12
24	....	2.15B	....	2.15B	2.19	.970	....	12
25	....	....	....	2.19N	2.16	.971	....	12
26	....	....	....	2.16N	2.20	.975	....	12
27	....	2.35B	....	2.35B	2.37	.985	....	12
28	Exchange Closed; Good Friday							
31	....	....	....	2.37N	2.46	.989	....	12

IN APRIL

1	....	2.58B	....	2.46N	2.48	.990	....	12
2	....	....	....	2.48N	2.50	.992	....	12
3	....	2.53B	2.47A	2.47A	2.45	.991	....	12
4	....	2.52B	....	2.52B	2.53	.994	....	10
7	....	....	....	2.53N	2.55	.995	....	10
8	....	....	....	2.55N	2.76	.995	....	10
9	....	....	....	2.76N	2.64	.998	....	10
10	....	....	....	2.84N	2.85	.998	....	10
11	....	....	2.83A	2.83A	2.80	.998	....	10
14	....	2.86B	....	2.86B	2.92	.999	....	10
15	....	....	....	2.92N	2.89	.999	....	10
16	....	....	....	2.89N	3.11	.999	....	10
17	....	....	..	3.11N	3.03	.999	....	10
18	....	....	....	3.03N	2.99	.999	....	10
21	....	....	....	2.99N	2.90	.998	....	10
22	....	....	....	2.90N	2.73	.997	....	10
23	....	....	....	2.73N	2.65	.996	....	10
24	....	....	....	2.65N	2.45	.994	....	10
25	....	....	....	2.45N	2.40	.993	....	10
28	....	....	....	2.40N	2.60	.996	....	10

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 9050 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	....	....	....	2.60N	2.59	.996	....	10
30	....	....	....	2.59N	2.63	.996	....	10

IN MAY

1	....	....	....	2.63N	2.56	.995	....	10
2	....	....	....	2.56N	2.56	.995	....	10
5	....	....	....	2.56N	2.74	.997	....	10
6	....	....	....	2.74N	2.72	.997	....	10
7	....	....	....	2.72N	2.72	.997	....	10
8	....	....	....	2.72N	2.81	.998	....	10
9	....	....	....	2.81N	2.60	.996	....	10
12	....	....	....	2.60N	2.49	.996	....	10
13	....	....	....	2.49N	2.56	.997	....	10
14	....	....	....	2.56N	2.48	.996	....	10
15	....	....	....	2.48N	2.32	.994	....	10
16	....	....	....	2.32N	2.19	.990	....	10
19	....	....	....	2.19N	2.16	.989	....	10
20	....	....	....	2.16N	2.25	.991	....	10
21	....	....	....	2.25N	2.27	.992	....	10
22	....	....	....	2.27N	2.28	.993	....	10
23	....	2.40B	....	2.40B	2.35	.994	....	10
26	Exchange Closed; Memorial Day							
27	....	....	....	2.35N	2.45	.996	....	10
28	....	....	....	2.45N	2.33	.994	....	10
29	....	....	....	....	....	.992	....	10
30	....	....	....	2.19N	2.17	.992	....	10

IN JUNE

2	....	....	....	2.17N	1.98	.986	....	10
3	....	....	....	1.98N	2.08	.990	....	10
4	....	....	....	2.08N	1.96	.984	....	10
5	....	....	....	1.96N	1.99	.984	....	10
6	....	....	....	1.99N	2.27	.991	....	10
9	....	....	....	2.27N	2.10	.986	....	10
10	....	....	....	2.10N	2.13	.986	....	10
11	....	....	....	2.13N	2.15	.986	....	10
12	....	....	....	2.15N	2.22	.987	....	10
13	....	....	....	2.22N	2.49	.994	....	10
16	....	....	....	2.49N	2.54	.994	....	10
17	....	....	....	2.54N	2.60	.995	....	10
18	....	....	....	2.60N	2.63	.996	....	10
19	....	....	....	2.36N	2.53	.995	....	10
20	....	....	....	2.53N	2.61	.996	....	10
23	....	....	....	2.61N	2.64	.997	....	10
24	....	....	....	2.64N	2.69	.997	....	10
25	....	....	....	2.69N	2.73	.998	....	10
26	....	....	....	2.73N	2.73	.998	....	10
27	....	....	....	2.73N	2.79	.998	....	10
30	....	....	....	2.79N	2.85	.999	....	10

IN JULY

1	....	....	....	2.85N	2.84	.999	....	10
2	....	....	....	2.84N	2.84	.999	....	10
3	....	....	....	2.84N	2.95	.999	....	10
4	Exchange Closed; Independence Day							
7	....	....	....	2.96N	2.94	.999	....	10
8	....	....	....	2.94N	2.80	.999	....	10
9	....	....	....	2.80N	2.94	.999	....	10
10	....	....	....	2.94N	2.91	.999	....	10
11	....	....	....	2.91N	2.97	.999	....	10
14	....	....	....	2.97N	3.03	.999	....	10
15	....	....	....	3.03N	3.08	.999	....	10
16	....	....	....	3.08N	3.07	.999	....	10
17	....	....	....	3.07N	3.07	.999	....	10
18	....	....	....	3.07N	3.12	.999	....	10
21	....	....	....	3.12N	3.15	.999	....	10
22	....	....	....	3.15N	3.08	.999	....	10
23	....	....	....	3.08N	2.92	.999	....	10
24	....	....	....	2.92N	2.84	.999	....	10
25	....	....	....	2.84N	2.87	.999	....	10
28	....	....	....	2.87N	2.79	.999	....	10
29	....	....	....	2.79N	2.90	.999	....	10
30	....	....	....	2.90N	2.96	.999	....	10
31	....	....	....	2.96N	3.08	.999	....	10

IN AUGUST

1	....	....	....	3.08N	3.04	.999	....	10
4	....	....	....	3.04N	3.09	.999	....	10
5	....	....	....	3.09N	3.00	.999	....	10
6	....	....	....	3.00N	2.99	.999	....	10
7	....	....	....	2.99N	3.05	.999	....	10
8	....	....	....	3.05N	3.11	.999	....	10

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 9050 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	....	....	....	3.11N	3.16	.999	....	10
12	....	....	....	3.16N	3.22	.999	....	10
13	....	....	....	3.22N	3.35	.999	....	10
14	....	....	....	3.35N	3.31	.999	....	10
15	....	....	....	3.31N	3.31	.999	....	10
18	....	....	....	3.31N	3.34	999	....	10
19	....	....	....	3.34N	3.44	1.000	....	10
20	....	....	....	3.44N	3.49	1.000	....	10
21	....	....	....	3.49N	3.57	1.000	....	10
22	....	....	....	3.57N	3.51	1.000	....	10
25	....	....	....	3.51N	3.60	1.000	....	10
26	....	....	....	3.60N	3.68	1.000	....	10
27	....	....	....	3.68N	3.64	1.000	....	10
28	....	....	....	3.64N	3.72	1.000	....	10
29	....	....	....	3.72N	3.86	1.000	....	10

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	....	....	....	3.86N	3.78	1.000	....	10
3	....	....	....	3.78N	3.67	1.000	....	10
4	....	....	....	3.67N	3.68	1.000	....	10
5	....	....	....	3.68N	3.56	1.000	....	10
8	....	....	3.48A	3.48A	3.47	1.000	....	10
9	....	3.53B	....	3.53B	3.51	1.000	....	10
10	....	3.55B	....	3.55B	3.54	1.000	....	10
11	....	....	3.46A	3.46A	3.34	1.000	....	10
12	....	3.47B	....	3.47B	3.35	1.000	....	10
15	....	3.41B	....	3.41B	3.43	1.000	....	10
16	....	....	3.40A	3.40A	3.43	1.000	....	10
17	....	....	3.41A	3.41A	3.43	1.000	....	10
18	....	3.48B	....	3.48B	3.26	.999	....	10
19	....	3.28B	....	3.28B	3.26	999	....	10
22	....	3.29B	....	3.29B	3.35	.999	....	10
23	....	3.40B	....	3.40B	3.36	999	....	10
24	....	3.37B	....	3.37B	3.51	1.000	....	10
25	....	3.52B	....	3.52B	3.49	1.000	....	10
26	....	....	3.46A	3.46A	3.51	1.000	....	10
29	....	....	3.39A	3.39A	3.42	1.000	....	10
30	....	....	3.40A	3.40A	3.51	1.000	....	10

IN OCTOBER

1	....	3.57B	....	3.57B	3.53	1.000	....	10
2	....	....	....	3.53N	3.50	1.000	....	10
3	....	3.64B	....	3.64B	3.70	1.000	....	10
6	....	3.71B	....	3.71B	3.73	1.000	....	10
7	....	....	....	3.73N	3.77	1.000	....	10
8	....	....	3.74A	3.74A	3.74	1.000	....	10
9	....	....	....	3.74N	3.75	1.000	....	10
10	....	....	....	3.75N	3.68	1.000	....	10
13	....	....	3.66A	3.66A	3.65	1.000	....	10
14	....	....	....	3.65N	3.57	1.000	....	10
15	....	....	....	3.57N	3.60	1.000	....	10
16	....	....	....	3.60N	3.55	1.000	....	10
17	....	....	3.53A	3.53A	3.45	1.000	....	10
20	....	....	....	3.45N	3.38	1.000	....	10
21	....	....	....	3.38N	3.42	1.000	....	10
22	....	3.43B	....	3.43B	3.49	1.000	....	10
23	....	....	....	3.49N	3.54	1.000	....	10
24	....	....	....	3.54N	3.49	1.000	....	10
27	....	....	....	3.49N	3.53	1.000	....	10
28	....	....	....	3.53N	3.53	1.000	....	10
29	....	....	3.52A	3.52A	3.55	1.000	....	10
30	....	3.67B	....	3.67B	3.64	1.000	....	10
31	....	3.68B	....	3.68B	3.61	1.000	....	10

IN NOVEMBER

3	....	....	....	3.61N	3.62	1.000	....	10
4	....	....	....	3.62N	3.60	1.000	....	10
5	....	....	3.58A	3.58A	3.57	1.000	....	10
6	....	....	....	3.57N	3.52	1.000	....	10
7	....	....	3.43A	3.43A	3.42	1.000	....	10
10	....	....	3.40A	3.40A	3.37	1.000	....	10
11	....	3.38B	....	3.38B	3.38	1.000	....	10
12	....	3.39B	....	3.39B	3.41	1.000	....	10
13	....	....	....	3.41N	3.41	1.000	....	10
14	....	....	....	3.41N	3.47	1.000	....	10
17	....	....	....	3.47N	3.48	1.000	....	10
18	....	3.50B	....	3.50B	3.45	1.000	....	10
19	....	....	....	3.45N	3.57	1.000	....	10
20	....	....	....	3.57N	3.55	1.000	....	10
21	....	....	3.53A	3.53A	3.55	1.000	....	10
24	....	....	....	3.55N	3.56	1.000	....	10

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 9050 CALLS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	....	....	....	3.56N	3.52	1.000	....	10
26	....	....	....	3.52N	3.52	1.000	....	10
27	Exchange Closed: Thanksgiving Day							
28	....	....	3.51A	3.51A	3.47	1.000	....	10

IN DECEMBER

1	....	....	....	3.47N	3.41	1.000	....	10
2	....	....	....	3.41N	3.44	1.000	....	10
3	....	....	....	3.44N	3.43	1.000	....	10
4	....	....	....	3.43N	3.46	1.000	....	10
5	....	....	....	3.46N	3.40	1.000	....	10
8	....	3.41B	....	3.40N	3.40	1.000	....	10
9	....	....	....	3.40N	3.39	1.000	....	10
10	....	....	....	3.39N	3.39	1.000	....	10
11	....	....	....	3.39N	3.34	1.000	....	10
12	....	....	....	3.34N	3.32	1.000	....	10
15	....	....	3.29A	3.29A	3.25	1.000	....	10
16	....	....	....	....	....	1.000	....	....

DECEMBER 1986 9100 CALLS

IN FEBRUARY 1986

17	Exchange Closed: President's Day							
18	.96	.96	.96	.96	.97	.747	5	5
19	....	....	.91A	.95A	.94	.737	....	5
20	....	....	....	.94N	.94	.735	....	5
21	....	....	....	.94N	.96	.756	....	5
24	....	....	....	.96N	1.02	.776	....	5
25	1.00	1.00	1.00	1.00	1.01	.774	1	5
26	1.01	1.01	1.01	1.01	1.04	.784	4	5
27	....	1.07B	....	1.07B	1.19	.827	....	5
28	....	....	....	1.19N	1.21	.732	....	5

IN MARCH

3	....	1.27B	....	1.27B	1.35	.754	....	5
4	....	1.38B	....	1.38B	1.41	.770	....	5
5	....	....	1.40A	1.40A	1.29	.751	....	5
6	....	1.40B	....	1.40B	1.42	.784	....	5
7	....	....	....	1.42N	1.42	.797	....	5
10	....	....	....	1.42N	1.56	.832	....	5
11	....	1.62B	....	1.62B	1.58	.843	....	5
12	....	1.61B	....	1.61B	1.55	.847	....	5
13	....	....	1.54A	1.54A	1.55	.857	....	5
14	....	....	....	1.55N	1.56	.868	....	5
17	....	1.62B	....	1.56N	1.53	.872	....	5
18	....	....	1.51A	1.51A	1.53	.880	....	5
19	....	....	....	1.53N	1.54	.888	....	5
20	....	....	....	1.54N	1.60	.903	....	5
21	....	....	....	1.60N	1.61	.910	....	5
24	....	....	....	1.61N	1.69	.926	....	5
25	....	....	....	1.69N	1.66	.927	....	5
26	....	....	....	1.66N	1.70	.936	....	5
27	....	1.87B	....	1.87B	1.87	.956	....	5
28	Exchange Closed: Good Friday							
31	....	....	....	1.87N	1.96	.966	....	5

IN APRIL

1	....	2.08B	....	1.96N	1.98	.969	....	5
2	....	....	....	1.98N	2.00	.973	....	5
3	....	2.03B	1.97A	1.97A	1.95	.971	....	5
4	....	2.02B	....	2.02B	2.03	.978	....	....
23	....	....	....	2.23N	2.15	.986	....	....
28	....	....	....	1.90N	2.10	.984	....	....

IN AUGUST

26	....	....	....	2.60N	2.68	1.000	....	....

DECEMBER 1986 9150 CALLS

IN JANUARY 1986

9	.55	.55	.55	.55	.58	.457	....	....
10	....	....	....	.58N	.55	.424	....	....
13	....	....	.54A	.54A	.48	.374	20	20
14	....	....	....	.48N	.50	.409	....	20
15	....	.51B	....	.51B	.54	.445	....	20
16	....	.56B	....	.54N	.54	.445	....	20
17	....	.55B	....	.55B	.53	.439	....	20
20	....	....	.49A	.49A	.49	.414	....	20
21	....	.50B	....	.50B	.52	.435	....	20
22	....	.53B	.51A	.51A	.51	.423	....	20
23	....	....	....	.51N	.55	.456	....	20

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
DECEMBER 1986 9150 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	....	....	.54A	.54A	.57	.475	....	20
27	....	....	....	.57N	.59	.505	....	20
28	....	.60B	....	.60B	.63	.533	....	20
29	....	....	.62A	.62A	.59	.512	....	20
30	....	.61B	....	.61B	.57	.518	....	20
31	.56	.56	.56	.56	.60	.536	30	50

IN FEBRUARY

3	....	....	....	.60N	.62	.552	....	50
4	....	.63B	....	.62N	.64	.562	....	50
5	....	....	....	.64N	.59	.562	....	50
6	....	....	.58A	.58A	.55	.549	....	50
7	....	....	....	.55N	.49	.499	....	50
10	.52	.52	.52	.52	.52	.521	1	51
11	.53	.53	.53	.53	.54	.534	1	51
12	.51	.51	.51	.51	.53	.531	1	51
13	....	....	....	.53N	.55	.540	....	51
14	....	.56B	....	.56B	.61	.581	....	51
17	Exchange Closed; President's Day							
18	....	.62B	....	.62B	.65	.603	....	51
19	....	.67B	.64A	.64A	.62	.591	....	51
20	....	....	....	.62N	.62	.588	....	51
21	....	....	....	.62N	.64	.613	....	51
24	.69	.69	.69	.69	.68	.638	10	56
25	.66	.66	.65	.65	.67	.635	3	56
26	.65	.67	.65	.67	.69	.648	10	56
27	....	.72B	....	.72B	.83	.703	....	56
28	....	....	....	.83N	.87	.642	....	56

IN MARCH

3	....	.90B	....	.90B	.97	.666	....	56
4	....	1.00B	....	1.00B	1.03	.684	....	56
5	....	....	....	1.03N	.93	.658	....	56
6	....	1.01B	....	1.01B	1.04	.693	....	56
7	....	....	....	1.04N	.98	.705	....	56
10	....	....	....	.98N	1.11	.745	....	56
11	....	1.14B	....	1.14B	1.12	.754	....	56
12	....	1.13B	....	1.13B	1.11	.756	....	56
13	....	....	1.09A	1.09A	1.11	.765	....	56
14	....	....	....	1.11N	1.12	.776	....	56
17	....	1.13B	1.11A	1.11A	1.07	.778	....	56
18	....	....	....	1.07N	1.07	.785	....	56
19	....	....	....	1.07N	1.07	.795	....	56
20	....	....	....	1.07N	1.14	.814	....	56
21	....	....	....	1.14N	1.15	.823	....	56
24	....	....	....	1.15N	1.19	.846	....	56
25	....	....	....	1.19N	1.16	.845	....	56
26	....	....	....	1.16N	1.20	.858	....	56
27	....	1.35B	....	1.35B	1.37	.894	....	56
28	Exchange Closed; Good Friday							
31	....	....	....	1.37N	1.46	.913	....	56

IN APRIL

1	....	1.58B	....	1.46N	1.48	.919	....	56
2	....	....	....	1.48N	1.50	.925	....	56
3	....	1.53B	1.47A	1.47A	1.45	.921	....	56
4	....	1.52B	....	1.52B	1.53	.935	....	56
7	....	....	....	1.53N	1.55	.941	....	56
8	....	....	....	1.55N	1.76	.941	....	56
9	....	1.83B	....	1.83B	1.84	.972	....	56
10	....	....	....	1.84N	1.85	.974	....	50
11	....	....	1.83A	1.83A	1.80	.972	....	50
14	....	1.86B	....	1.86B	1.92	.980	....	50
15	....	....	....	1.92N	1.89	.978	....	50
16	....	....	....	1.89N	2.11	.987	....	50
17	2.11	2.11	2.11	2.11	2.04	.983	27	77
18	....	....	....	2.04N	1.99	.980	....	77
21	....	....	....	1.99N	1.90	.975	....	77
22	....	....	....	1.90N	1.76	.962	....	50
23	....	....	....	1.76N	1.70	.955	....	50
24	....	....	....	1.70N	1.53	.932	....	50
25	....	....	....	1.53N	1.46	.925	....	50
28	....	....	....	1.46N	1.64	.950	....	50
29	....	....	....	1.64N	1.63	.949	....	50
30	....	....	....	1.63N	1.66	.952	....	50

IN MAY

1	....	....	....	1.66N	1.60	.944	....	50
2	....	....	....	1.60N	1.60	.945	....	50
5	....	....	....	1.60N	1.74	.963	....	50
6	....	....	....	1.74N	1.72	.962	....	50
7	....	....	1.71A	1.71A	1.72	.963	....	50

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
DECEMBER 1986 9150 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	....	....	....	1.72N	1.61	.970	....	50
9	....	....	....	1.81N	1.60	.953	....	50
12	....	....	1.57A	1.57A	1.49	.942	....	50
13	....	1.61B	1.45A	1.61B	1.56	.952	....	50
14	....	1.59B	....	1.59B	1.48	.944	....	50
15	....	....	....	1.48N	1.35	.924	....	50
16	....	....	1.27A	1.27A	1.23	.898	....	50
19	....	1.28B	....	1.28B	1.20	.891	....	50
20	....	....	....	1.20N	1.27	.908	....	50
21	....	1.29B	....	1.29B	1.29	.911	....	50
22	....	....	....	1.29N	1.30	.915	....	50
23	....	1.36	1.36	1.36	1.35	.927	....	50
26	Exchange Closed; Memorial Day							
27	....	....	....	1.35N	1.45	.944	....	50
28	....	1.47B	....	1.47B	1.33	.928	....	50
29	....	....	....	1.33N	1.19	.906	....	50
30	....	1.21B	....	1.21B	1.24	.904	....	50

IN JUNE

2	....	....	1.18A	1.18A	1.10	.862	....	50
3	....	....	....	1.10N	1.17	.888	....	50
4	....	1.21B	1.12A	1.12A	1.11	.854	....	50
5	....	....	....	1.11N	1.13	.856	....	50
6	....	....	....	1.13N	1.35	.910	....	50
9	....	....	....	1.35N	1.20	.875	....	50
10	....	....	....	1.20N	1.21	.879	....	50
11	....	....	....	1.21N	1.22	.880	....	50
12	....	....	....	1.22N	1.29	.891	....	50
13	....	....	....	1.29N	1.52	.934	....	50
16	....	....	....	1.52N	1.56	.939	....	50
17	....	....	....	1.56N	1.64	.946	....	50
18	....	....	....	1.64N	1.68	.950	....	50
19	....	....	1.67A	1.67A	1.59	.940	....	50
20	....	1.60B	1.56A	1.60B	1.66	.951	....	50
23	....	....	....	1.66N	1.69	.956	....	50
24	....	....	....	1.69N	1.72	.962	....	50
25	....	....	....	1.72N	1.75	.966	....	50
26	....	....	....	1.75N	1.77	.969	....	50
27	....	....	....	1.77N	1.83	.974	....	50
30	....	....	....	1.83N	1.86	.977	....	50

IN JULY

1	....	1.88B	....	1.88B	1.85	.977	....	50
2	....	....	....	1.85N	1.85	.978	....	50
3	....	....	....	1.85N	1.96	.985	....	50
4	Exchange Closed; Independence Day							
7	....	....	....	1.96N	1.94	.985	....	50
8	....	....	....	1.94N	1.80	.979	....	50
9	....	....	....	1.80N	1.94	.987	....	50
10	....	....	....	1.94N	1.91	.986	....	50
11	....	....	....	1.91N	1.97	.990	....	50
14	....	....	....	1.97N	2.03	.993	....	50
15	....	....	....	2.03N	2.08	.995	....	50
16	....	....	....	2.08N	2.07	.995	....	50
17	....	....	2.06A	2.07N	2.07	.996	....	50
18	....	....	....	2.07N	2.12	.997	....	50
21	....	....	....	2.12N	2.15	.998	....	50
22	....	....	....	2.15N	2.08	.997	....	50
23	....	....	....	2.08N	1.92	.996	....	50
24	....	....	....	1.92N	1.86	.995	....	50
25	....	....	....	1.86N	1.87	.996	....	50
28	....	....	....	1.87N	1.79	.995	....	50
29	....	....	....	1.79N	1.90	.997	....	50
30	....	....	....	1.90N	1.96	.998	....	50
31	....	....	....	1.96N	2.08	.999	....	50

IN AUGUST

1	....	....	....	2.08N	2.04	.999	....	50
4	....	....	....	2.04N	2.09	.999	....	50
5	....	....	....	2.09N	2.00	.999	....	50
6	....	....	....	2.00N	1.99	.999	....	50
7	....	....	....	1.99N	2.05	.999	....	50
8	....	....	....	2.05N	2.11	.999	....	20
11	....	....	....	2.11N	2.16	.999	....	20
12	....	....	....	2.16N	2.22	.999	....	20
13	....	....	....	2.22N	2.35	.999	....	20
14	....	....	....	2.35N	2.31	.999	....	20
15	....	....	....	2.31N	2.31	.999	....	20
18	....	....	....	2.31N	2.34	.999	....	20
19	....	....	....	2.34N	2.44	.999	....	20
20	....	....	....	2.44N	2.49	.999	....	20
21	....	....	....	2.49N	2.57	.999	....	20
22	....	....	....	2.57N	2.51	.999	....	20

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 9150 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	....	....	....	2.51N	2.60	.999	....	20
26	....	....	....	....	....	.999	....	20
27	....	....	....	2.68N	2.64	.999	....	20
28	....	....	....	2.64N	2.72	.999	....	20
29	....	....	....	2.72N	2.86	1.000	....	20

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	....	....	....	2.86N	2.78	.999	....	20
3	....	....	....	2.78N	2.67	.999	....	20
4	....	....	....	2.67N	2.68	.999	....	20
5	....	....	....	2.68N	2.56	.999	....	20
9	....	....	2.48A	2.48A	2.47	.999	....	20
9	....	2.53B	....	2.53B	2.51	.999	....	20
10	....	2.55B	....	2.55B	2.54	.999	....	20
11	....	....	2.46A	2.46A	2.34	.999	....	20
12	....	2.47B	....	2.47B	2.35	.999	....	20
15	....	2.41B	....	2.41B	2.43	.999	....	20
16	....	....	2.40A	2.40A	2.43	.999	....	20
17	....	....	2.41A	2.41A	2.43	.999	....	20
18	....	2.48B	....	2.48B	2.26	.999	....	20
19	....	2.28B	....	2.28B	2.26	.999	....	20
22	....	2.29B	....	2.29B	2.35	.999	....	20
23	....	2.40B	....	2.40B	2.36	.999	....	20
24	....	2.37B	....	2.37B	2.51	.999	....	20
25	....	2.52B	....	2.52B	2.49	.999	....	20
26	....	....	2.46A	2.46A	2.51	.999	....	20
29	....	....	2.39A	2.39A	2.42	.999	....	20
30	....	....	2.40A	2.40A	2.51	.999	....	20

IN OCTOBER

1	....	2.57B	....	2.57B	2.53	.999	....	20
2	....	....	....	2.53N	2.50	.999	....	20
3	....	2.64B	....	2.64B	2.70	.999	....	20
6	....	2.71B	....	2.71B	2.73	.999	....	20
7	....	....	....	2.73N	2.77	.999	....	20
8	....	....	2.74A	2.74A	2.74	.999	....	20
9	....	....	....	2.74N	2.75	.999	....	20
10	....	....	....	2.75N	2.68	.999	....	20
13	....	....	2.66A	2.66A	2.65	.999	....	20
14	....	....	....	2.65N	2.57	.999	....	20
15	....	....	....	2.57N	2.60	.999	....	20
16	....	....	....	2.60N	2.55	.999	....	20
17	....	....	2.53A	2.53A	2.45	.999	....	20
20	....	....	....	2.45N	2.38	.999	....	20
21	....	....	....	2.38N	2.42	.999	....	20
22	....	2.43B	....	2.43B	2.49	.999	....	20
23	....	....	....	2.49N	2.54	.999	....	20
24	....	....	....	2.54N	2.49	.999	....	20
27	....	....	....	2.49N	2.53	1.000	....	20
28	....	....	....	2.53N	2.53	1.000	....	20
29	....	....	2.52A	2.52A	2.55	1.000	....	20
30	....	2.67B	....	2.67B	2.64	1.000	....	20
31	....	2.68B	....	2.68B	2.61	1.000	....	20

IN NOVEMBER

3	....	....	....	2.61N	2.62	1.000	....	20
4	....	....	....	2.62N	2.60	1.000	....	20
5	....	....	2.58A	2.58A	2.57	1.000	....	20
6	....	....	....	2.57N	2.52	1.000	....	20
7	....	....	2.43A	2.43A	2.42	1.000	....	20
10	....	....	2.40A	2.40A	2.37	1.000	....	20
11	....	2.38B	....	2.38B	2.38	1.000	....	20
12	....	2.39B	....	2.39B	2.41	1.000	....	20
13	....	....	....	2.41N	2.41	1.000	....	20
14	....	....	....	2.41N	2.47	1.000	....	20
17	....	....	....	2.47N	2.43	1.000	....	20
18	....	2.50B	....	2.50B	2.45	1.000	....	20
19	....	....	....	2.45N	2.57	1.000	....	20
20	....	....	....	2.57N	2.55	1.000	....	20
21	....	....	2.53A	2.53A	2.55	1.000	....	20
24	....	....	....	2.55N	2.56	1.000	....	20
25	....	....	....	2.56N	2.52	1.000	....	20
26	....	....	....	2.52N	2.52	1.000	....	20
27	Exchange Closed: Thanksgiving Day							
28	....	....	2.51A	2.51A	2.47	1.000	....	20

IN DECEMBER

1	....	....	....	2.47N	2.41	1.000	....	20
2	....	....	....	2.41N	2.44	1.000	....	20
3	....	....	....	2.44N	2.43	1.000	....	20
4	....	....	....	2.43N	2.46	1.000	....	20

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 9150 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5	....	....	....	2.46N	2.40	1.000	....	20
8	....	2.41B	....	2.40N	2.40	1.000	....	20
9	....	....	....	2.40N	2.39	1.000	....	20
10	....	....	2.38A	2.38A	2.39	1.000	....	20
11	....	....	....	2.39N	2.34	1.000	....	20
12	....	....	....	2.34N	2.32	1.000	....	20
15	....	....	2.29A	2.29A	2.25	1.000	....	20
16	....	....	....	....	....	1.000	....	....

DECEMBER 1986 9200 CALLS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	....	....	....	.46N	.45	.388	....	75
3	....	....	.42A	.42A	.43	.376	....	75
6	....	....	....	.43N	.41	.373	....	75
7	....	....	....	.41N	.46	.413	....	75
8	....	....	....	.46N	.38	.347	....	75
9	....	....	....	.38N	.38	.314	....	75
10	....	....	....	.38N	.35	.285	....	75
13	....	....	.34A	.34A	.30	.242	....	75
14	....	....	....	.30N	.32	.271	....	75
15	.37	.37	.37	.37	.34	.302	25	100
16	....	.36B	....	.34N	.34	.302	....	100
17	.31	.31	.31	.31	.34	.296	50	60
20	....	....	.30A	.30A	.30	.274	....	60
21	.33	.33	.33	.33	.32	.292	50	100
22	....	....	.31A	.32N	.31	.281	....	100
23	....	....	....	.31N	.34	.310	....	100
24	.34	.34	.33A	.34	.36	.327	400	328
27	....	....	....	.36N	.37	.354	....	328
28	.41	.41	.41	.41	.41	.381	....	328
29	.43	.43	.35	.35	.38	.360	35	363
30	....	....	.37A	.38N	.36	.365	25	348
31	....	....	....	.36N	.36	.383	....	343

IN FEBRUARY

3	.37	.37	.37	.37	.39	.397	50	368
4	.42	.42	.38A	.38A	.39	.406	50	453
5	....	.40B	.37A	.37A	.36	.406	....	453
6	.34	.34	.33A	.33A	.32	.394	30	398
7	....	....	.30A	.30A	.28	.346	....	398
10	.27	.29B	.27	.27	.31	.366	1	399
11	.30	.30	.30	.30	.32	.378	1	400
12	.30	.3B	.30	.30	.32	.375	1	401
13	....	....	.31A	.31A	.33	.383	....	401
14	.37	.34	.34	.34	.37	.423	50	411
17	Exchange C			esident's Day				
18	.41	....	.41	.42	.40	.445	71	426
19	.36	....	.36	.36	.38	.432	10	426
20	.34	.34	.34	.34	.38	.429	10	436
21	.36	.36	.33	.33	.37	.454	50	421
24	....	....	....	.37N	.41	.480	....	421
25	.39	.40	.39	.40	.40	.476	3	419
26	.37	.38	.37	.38	.41	.489	7	424
27	.46	.47B	.46	.47B	.53	.551	28	431
28	....	....	....	.53N	.56	.542	15	436

IN MARCH

3	.64	.64	.64	.64	.65	.569	70	466
4	.73	.73	.73	.73	.70	.587	5	466
5	....	....	.63A	.63A	.62	.555	....	466
6	.75	.75	.71A	.75	.73	.589	10	466
7	.63	.63	.62	.62	.64	.597	25	466
10	.69	.72B	.69	.72B	.75	.638	70	501
11	....	.77B	....	.77B	.76	.645	....	491
12	....	.77B	....	.76N	.74	.643	....	491
13	....	....	.73A	.73A	.74	.648	....	491
14	....	.75B	....	.75B	.75	.656	....	491
17	....	.76B	....	.75N	.73	.654	....	491
18	....	....	.69A	.70A	.73	.659	....	491
19	....	....	.72A	.72A	.73	.666	....	491
20	....	....	....	.73N	.77	.688	....	476
21	....	....	....	.77N	.78	.695	....	476
24	....	....	....	.78N	.83	.723	....	476
25	....	....	....	.83N	.81	.718	....	468
26	....	....	....	.81N	.84	.734	....	468
27	....	.97B	....	.97B	.97	.786	....	468
28	Exchange Closed: Good Friday							
31	....	....	....	.97N	1.04	.814	....	468

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
DECEMBER 1986 9200 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	1.07B	....	1.07B	1.06	.823	....	468
2	....	....	....	1.06N	1.08	.832	....	468
3	....	....	1.05A	1.05A	1.05	.822	....	468
4	....	1.12B	1.00A	1.12B	1.09	.846	....	468
7	....	1.10B	....	1.10B	1.11	.855	....	468
8	....	....	....	1.11N	1.28	.855	....	468
9	....	1.38B	....	1.38B	1.35	.917	....	468
10	....	....	....	1.35N	1.36	.921	....	468
11	....	....	1.31A	1.31A	1.31	.915	....	468
14	....	1.36B	....	1.36B	1.43	.935	....	468
15	....	....	....	1.43N	1.40	.931	....	468
16	....	....	....	1.40N	1.62	.955	....	468
17	1.58	1.58	1.57A	1.57A	1.55	.944	30	458
18	....	....	....	1.55N	1.55	.937	....	458
21	....	....	1.46A	1.46A	1.42	.925	....	458
22	....	....	....	1.42N	1.31	.897	....	452
23	....	....	....	1.31N	1.24	.881	....	452
24	....	....	1.19A	1.19A	1.06	.836	....	452
25	....	1.12B	....	1.11B	1.06	.822	....	452
28	....	1.08B	....	1.08B	1.21	.871	....	452
29	....	1.23B	....	1.23B	1.20	.868	....	452
30	....	....	....	1.20N	1.23	.875	....	452

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	1.23N	1.17	.860	....	452
2	1.14	1.14	1.14	1.14	1.17	.861	10	452
5	....	....	....	1.17N	1.28	.899	....	452
6	....	....	....	1.28N	1.27	.896	....	452
7	....	....	1.26A	1.26A	1.27	.897	....	452
8	....	....	....	1.27N	1.35	.913	....	452
9	....	....	1.27A	1.27A	1.18	.875	....	452
12	....	....	1.16A	1.16A	1.10	.851	....	452
13	....	1.14B	1.06A	1.14B	1.15	.871	....	452
14	....	1.18B	....	1.18B	1.08	.854	....	452
15	....	....	....	1.08N	.96	.814	....	452
16	....	....	.93A	.93A	.87	.770	....	452
19	....	.90B	....	.90B	.85	.759	....	452
20	....	....	....	.85N	.91	.787	....	452
21	....	.93B	....	.93B	.93	.793	....	452
22	....	.96B	....	.96B	.93	.799	....	452
23	.96	.96	.96	96	1.00	.819	....	452
26	Exchange Closed: Memorial Day							
27	....	1.01B	....	1.01B	1.07	.851	21	473
28	....	1.09B	1.05A	1.05A	.98	.819	....	452
29	....	....	....	.98N	.89	.778	....	452
30	....	....	.87A	.87A	.88	.773	....	452

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.81	.81	.80A	.80A	.76	.702	100	450
3	.74	.74	.74	.74	.81	.743	25	467
4	....	....	.73A	.73A	.75	.694	....	467
5	....	....	....	.75N	.77	.701	....	442
6	....	.85B	....	.85B	.95	.791	....	442
9	....	....	....	.95N	.83	.735	....	442
10	....	....	....	.83N	.95	.743	....	442
11	....	....	....	.85N	.86	.747	....	442
12	....	.89B	....	.89B	.91	.767	....	442
13	....	1.01B	....	1.01B	1.11	.842	....	442
16	....	....	....	1.11N	1.14	.852	....	442
17	....	....	....	1.14N	1.18	.865	....	442
18	....	....	....	1.18N	1.21	.873	....	442
19	....	....	1.20A	1.20A	1.14	.853	....	442
20	....	....	1.12A	1.14N	1.19	.873	....	442
23	....	....	1.18A	1.18A	1.21	.882	....	442
24	....	....	....	1.21N	1.23	.894	....	442
25	....	1.27B	....	1.27B	1.27	.903	....	442
26	....	....	....	1.27N	1.29	.908	....	442
27	....	....	....	1.29N	1.34	.921	....	442
30	....	....	....	1.34N	1.37	.928	....	442

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	1.38B	....	1.38B	1.36	.928	....	442
2	....	....	....	1.36N	1.36	.929	....	442
3	....	....	....	1.36N	1.47	.947	....	442
4	Exchange Closed: Independence Day							
7	....	....	....	1.47N	1.46	.947	....	442
8	....	....	....	1.46N	1.34	.930	....	442
9	....	....	....	1.34N	1.47	.950	....	442
10	....	....	....	1.47N	1.44	.947	....	442
11	....	....	....	1.44N	1.48	.958	....	442
14	1.46	1.47	1.46	1.47	1.53	.967	40	442
15	....	1.56B	....	1.56B	1.58	.974	....	442
16	....	....	....	1.58N	1.57	.976	....	263

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
DECEMBER 1986 9200 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	....	....	1.56A	1.57N	1.57	.978	....	216
18	....	....	....	1.57N	1.62	.982	....	216
21	....	....	....	1.62N	1.65	.986	....	216
22	....	....	1.63A	1.63A	1.57	.983	....	216
23	....	....	....	1.57N	1.42	.975	....	216
24	....	....	....	1.42N	1.36	.971	....	216
25	....	1.37B	....	1.37B	1.37	.975	....	216
28	....	....	....	1.37N	1.29	.971	....	216
29	....	....	....	1.29N	1.40	.982	....	216
30	....	....	....	1.40N	1.46	.986	....	216
31	....	1.49B	....	1.49B	1.58	.992	....	216

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	1.58N	1.54	.992	....	216
4	....	....	1.51A	1.51A	1.59	.995	....	216
5	....	....	1.56A	1.56A	1.50	.993	....	216
6	1.49	1.49	1.49	1.49	1.49	.994	4	216
7	....	....	....	1.49N	1.55	.996	....	216
8	....	1.58B	....	1.58B	1.61	.997	....	216
11	1.68	1.68	1.68	1.68	1.66	.998	....	216
12	1.73	1.73	1.73	1.73	1.72	.999	6	216
13	....	1.75B	....	1.75B	1.85	.999	....	216
14	....	....	1.82A	1.82A	1.81	.999	....	155
15	....	1.83B	....	1.83B	1.81	.999	....	149
18	....	....	....	1.81N	1.84	.999	....	149
19	....	....	....	1.84N	1.94	.999	....	149
20	....	....	....	1.94N	1.99	.999	....	149
21	....	....	....	1.99N	2.07	.999	....	144
22	....	....	....	2.07N	2.01	.999	....	144
25	....	....	....	2.01N	2.10	.999	....	144
26	....	....	....	2.10N	2.18	.999	....	144
27	....	....	....	2.18N	2.14	.999	....	140
28	....	....	....	2.14N	2.22	.999	....	140
29	....	....	....	2.22N	2.36	.999	....	140

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	....	....	2.36N	2.28	.999	....	111
3	....	....	....	2.28N	2.17	.999	....	75
4	....	....	....	2.17N	2.18	.999	....	75
5	....	....	....	2.18N	2.06	.999	....	....
8	....	....	1.98A	....	....	.999	....	....
11	....	....	1.97A	....	....	.999	....	....

DECEMBER 1986 9225 CALLS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	.95	.95	.95	.95	.95	.781	1	1
13	....	....	.84A	.95N	.96	.807	....	1
14	....	.97B	....	.97B	.89	.784	....	1
15	....	....	....	.89N	.79	.734	....	1
16	....	....	.76A	.76A	.71	.681	....	1
19	....	.73B	....	.73B	.69	.669	....	1
20	....	....	....	.69N	.74	.702	....	1
21	....	....	....	.74N	.75	.710	....	1
22	....	.78B	....	.78B	.75	.715	....	1
23	....	.77B	....	.77B	.80	.739	....	1
26	Exchange Closed: Memorial Day							
27	....	.82B	....	.82B	.88	.779	....	1
28	....	.89B	.86A	.86A	.78	.738	....	1
29	....	....	.76A	.76A	.71	.687	....	1
30	....	....	.70A	.70A	.70	.681	....	1

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.62	.62	.62	.62	.60	.598	1	2
3	....	....	.58A	.58A	.64	.645	....	2
4	....	.65B	.57A	.57A	.59	.592	....	2
5	....	....	....	.59N	.62	.603	....	2
6	....	.68B	....	.68B	.78	.708	....	2
9	....	....	....	.78N	.67	.643	....	2
10	....	....	....	.67N	.69	.653	....	2
11	....	....	.68A	.68A	.70	.659	....	2
12	....	....	....	.70N	.73	.683	....	2
13	.89	.89	.89	.89	.92	.774	1	3
16	....	....	....	.92N	.95	.787	....	3
17	....	....	....	.95N	.98	.803	....	3
18	1.06	1.06	1.06	1.06	1.00	.812	10	13
19	....	....	.94A	.94A	.94	.787	....	13
20	....	....	.93A	.94N	.98	.812	....	13
23	....	.99B	.95A	.99B	.98	.823	....	13
24	....	....	....	.98N	1.02	.838	....	13
25	....	1.06B	....	1.06B	1.06	.850	....	13

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 9225 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	....	....	....	1.06N	1.07	.856	....	13
27	....	1.09B	....	1.09B	1.12	.874	....	13
30	1.14	1.14	1.13	1.13	1.15	.883	2	11

IN JULY

1	....	1.16B	....	1.16B	1.14	.882	....	11
2	....	....	....	1.14N	1.14	.883	....	11
3	....	....	....	1.14N	1.25	.909	....	11
4	Exchange Closed: Independence Day							
7	....	....	....	1.25N	1.23	.910	....	11
8	....	....	....	1.23N	1.11	.883	....	11
9	....	....	....	1.11N	1.23	.913	....	11
10	....	....	....	1.23N	1.20	.909	....	11
11	....	....	....	1.20N	1.24	.924	....	11
14	....	....	1.22A	1.23A	1.28	.939	....	11
15	....	....	....	1.28N	1.33	.949	....	11
16	1.37	1.37	1.37	1.37	1.32	.952	1	10
17	....	....	....	1.32N	1.32	.955	....	10
18	....	....	....	1.32N	1.37	.963	....	10
21	....	....	....	1.37N	1.40	.969	....	10
22	1.34	1.34	1.34	1.34	1.32	.963	....	10
23	....	....	1.20A	1.20A	1.17	.947	1	9
24	....	....	....	1.17N	1.10	.938	....	9
25	....	1.12B	....	1.12B	1.13	.946	....	9
28	....	....	....	1.13N	1.06	.937	....	9
29	....	....	....	1.06N	1.15	.957	....	9
30	....	....	....	1.15N	1.21	.967	....	9
31	....	1.23B	....	1.23B	1.33	.980	....	9

IN AUGUST

1	....	....	1.32A	1.32A	1.29	.978	....	9
4	....	....	1.26A	1.26A	1.34	.985	....	9
5	....	....	1.30A	1.30A	1.25	.980	....	9
6	....	....	....	1.25N	1.24	.981	....	9
7	....	....	....	1.24N	1.30	.987	....	9
8	1.33	1.33	1.33	1.33	1.36	.991	....	9
11	....	....	....	1.36N	1.41	.994	8	9
12	....	1.48B	....	1.48B	1.47	.996	....	9
13	....	1.50B	....	1.50B	1.60	.998	....	9
14	....	....	1.56A	1.56A	1.56	.997	....	9
15	....	1.58B	....	1.58B	1.56	.997	....	4
18	....	....	....	1.56N	1.59	.998	....	4
19	....	....	....	1.59N	1.69	.999	....	4
20	....	....	....	1.69N	1.74	.999	....	4
21	....	....	....	1.74N	1.82	.999	....	1
22	1.82	1.82	1.82	1.82	1.76	.999	....	1
25	....	....	....	1.76N	1.85	.999	1	1
26	....	1.90B	....	1.90B	1.93	.999	....	1
27	....	....	....	1.93N	1.89	.999	....	1
28	....	....	....	1.89N	1.97	.999	....	1
29	....	....	....	1.97N	2.11	.999	....	1

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	....	....	....	2.11N	2.03	.999	....	1
3	....	....	....	2.03N	1.92	.999	....	1
4	....	....	....	1.92N	1.93	.999	....	1
5	....	....	....	1.93N	1.81	.999	....	1
8	....	....	1.73A	1.73A	1.72	.999	....	1
9	....	1.80B	....	1.80B	1.76	.999	....	1
10	....	1.80B	....	1.80B	1.79	.999	....	1
11	....	....	1.65A	1.65A	1.69	.999	....	1
12	....	1.72B	....	1.72B	1.70	.999	....	1
15	....	....	....	1.70N	1.78	.999	....	1
16	....	....	1.65A	1.65A	1.78	.999	....	1
17	....	....	1.66A	1.66A	1.78	.999	....	1
18	....	....	....	1.78N	1.51	.997	....	1
19	....	1.53B	....	1.53B	1.51	.997	....	1
22	....	1.54B	....	1.54B	1.60	.998	....	1
23	....	1.65B	....	1.65B	1.61	.998	....	1
24	....	1.62B	....	1.62B	1.76	.999	....	1
25	....	1.77B	....	1.77B	1.74	.999	....	1
26	....	....	1.72A	1.72A	1.76	.999	....	1
29	....	....	1.65A	1.65A	1.67	.999	....	1
30	....	....	1.65A	1.65A	1.76	.999	....	1

IN OCTOBER

1	....	1.82B	....	1.82B	1.78	.999	....	1
2	....	....	....	1.78N	1.75	.999	....	1
3	....	1.89B	....	1.89B	1.95	.999	....	1
6	....	1.96B	....	1.96B	1.98	.999	....	1
7	....	....	....	1.98N	2.02	.999	....	1

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 9225 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	....	....	1.99A	1.99A	1.99	.999	....	....
9	....	....	....	1.99N	2.00	.999	....	....
10	....	....	....	2.00N	1.93	.999	....	....
13	....	....	1.91A	1.91A	1.90	.999	....	....
14	....	....	....	1.90N	1.82	.999	....	....

DECEMBER 1986 9250 CALLS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	....	....	....	28N	.27	.256	....	75
3	....	....	....	27N	.26	.246	....	75
6	....	....	....	26N	.25	.243	....	75
7	....	....	....	25N	.27	.277	....	75
8	.26	.26	.23	24B	.22	.222	100	175
9	.18	.18	.18	18	.22	.195	40	215
10	....	....	....	22N	.21	.173	10	225
13	....	....	.20A	20A	.18	.141	....	225
14	....	....	....	18N	.19	.162	....	225
15	....	....	....	19N	.20	.185	....	225
16	....	.21B	....	20N	.19	.184	....	225
17	....	.20B	....	20B	.19	.180	....	225
20	....	....	.17A	17A	.17	.163	....	225
21	.18	.18	.18	18	.18	.177	100	325
22	....	....	....	18N	.17	.168	....	325
23	....	....	....	17N	.19	.190	....	325
24	.19	.19	.19	19	.20	.203	800	748
27	....	....	....	20N	.21	.224	....	698
28	.23	.23	.23	23	.23	.245	20	698
29	.19	.21	.19	21	.21	.228	102	748
30	....	....	....	21N	.19	.232	....	748
31	.19	.19	.19	19	.19	.247	100	848

IN FEBRUARY

3	.20	.20	.20	20	.21	.258	140	883
4	....	.22B	....	21N	.22	.265	....	883
5	....	....	....	22N	.19	.265	....	883
6	....	....	....	19N	.17	.255	....	883
7	.14	.14	.13A	14	.14	.215	100	885
10	....	....	....	14N	.16	.231	....	885
11	....	....	....	16N	.16	.240	....	885
12	....	....	....	16N	.16	.237	....	885
13	....	....	....	16N	.16	.245	....	885
14	....	.18B	....	18B	.19	.278	....	885
17	Exchange Closed: President's Day							
18	.23	.23	.23	23	.21	.296	1	886
19	....	....	.19A	20A	.20	.284	....	886
20	....	....	....	20N	.20	.281	....	886
21	....	....	.18A	18A	.18	.303	....	886
24	....	.19B	....	18N	.22	.325	....	886
25	....	....	.19A	21A	.20	.322	....	886
26	....	....	....	20N	.21	.333	....	886
27	.25	.27	.25	27	.30	.391	.262	848
28	.38	.39B	.35A	35A	.32	.441	.150	848

IN MARCH

3	.36	.36	.36	36	.39	.467	.170	783
4	.47	.48	.47	48	.43	.485	.160	698
5	....	....	.41A	41A	.37	.448	....	698
6	....	.45B	....	44B	.45	.479	....	698
7	.39	.46B	.34	34	.37	.482	.75	608
10	....	.44B	....	44B	.45	.520	....	608
11	.50	.50	.47A	47A	.45	.523	.50	658
12	....	.46B	....	45N	.44	.516	....	658
13	....	....	.41A	44N	.44	.516	....	658
14	....	.45B	....	45B	.44	.519	....	658
17	....	.45B	.43A	43A	.42	.511	....	658
18	....	....	.40A	42N	.42	.511	....	658
19	....	....	.40A	42N	.42	.515	....	658
20	....	.43B	....	43B	.45	.534	....	658
21	....	....	....	45N	.45	.538	....	658
24	.49	.49	.49	49	.49	.566	.5	658
25	....	....	....	49N	.48	.557	....	658
26	.49	.49	.49	49	.50	.572	.30	683
27	....	.60B	....	60B	.61	.633	....	683
28	Exchange Closed: Good Friday							
31	.65	.65	.60A	65	.66	.666	.2	685

IN APRIL

1	....	.68B	....	68B	.67	.675	....	685
2	.63	.63	.63	63	.68	.685	.2	687
3	....	....	....	68N	.65	.670	....	687
4	....	.68B	.63A	68B	.70	.700	....	687

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
DECEMBER 1986 9250 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Rick Factor	Volume (Trades Cleared)	Open Interest
7	....	....	.67A	.70N	.71	.711	....	687
8	....	.80B	....	.80B	.85	.711	....	687
9	....	.92B	....	.92B	.91	.808	....	687
10	....	....	....	.91N	.91	.813	....	687
11	....	....	.89A	.89A	.88	.801	....	687
14	....	....	....	.88N	.97	.837	....	687
15	....	....	.95A	.95A	.95	.829	....	687
16	1.07	1.13B	1.07	1.13B	1.13	.878	4	683
17	1.07	1.09B	1.07	1.07	1.08	.856	20	663
18	....	....	....	1.08N	1.05	.846	....	663
21	....	....	....	1.05N	.99	.822	....	663
22	....	....	....	.99N	.89	.774	....	663
23	....	....	....	.89N	.83	.748	....	663
24	.84	.84	.79A	.79A	.71	.679	25	668
25	....	.75B	.70A	.70A	.68	.660	....	668
28	....	.77B	....	.77B	.80	.731	....	668
29	....	.82B	....	.82B	.80	.728	....	668
30	....	....	....	.80N	.83	.740	....	643

IN MAY

1	....	....	.80A	.80A	.78	.716	....	643
2	.74	.74	.73	.73	.78	.717	60	603
5	....	....	....	.78N	.88	.777	....	603
6	....	....	....	.88N	.87	.771	....	603
7	....	....	.86A	.86A	.87	.772	....	603
8	....	....	....	.87N	.93	.799	....	603
9	....	....	.89A	.89A	.79	.735	....	603
12	....	....	.77A	.77A	.73	.695	....	603
13	....	.75B	.68A	.75B	.77	.725	....	603
14	....	.79B	....	.79B	.71	.697	....	603
15	....	....	.66A	.66N	.62	.639	....	603
16	....	....	.60A	.60A	.55	.581	....	603
19	....	.58B	....	.58B	.53	.569	....	603
20	.48	.53B	.48	.53B	.58	.605	20	603
21	....	.60B	....	.60B	.59	.613	....	603
22	....	.62B	....	.62B	.59	.619	....	603
23	.60	.60	.60	.60	.64	.644	184	603
26	Exchange Closed; Memorial Day							
27	.71	.71	.68	.68	.70	.690	20	618
28	....	.72B	....	.70N	.62	.642	....	618
29	....	....	....	.62N	.56	.584	....	618
30	....	....	....	.56N	.55	.576	....	618

IN JUNE

2	....	....	....	.55N	.46	.488	....	618
3	....	....	....	.46N	.50	.537	....	618
4	....	.52B	.45A	.45A	.48	.484	....	618
5	.49	.51	.49	.51	.48	.497	260	835
6	.57	.57	.56A	.56A	.61	.613	20	815
9	....	....	.58A	.58A	.53	.543	....	815
10	....	....	....	.53N	.54	.555	....	815
11	.55	.55	.55	.55	.55	.562	30	845
12	.56	.56	.56	.56	.58	.589	30	845
13	....	.67B	....	.67B	.73	.692	....	845
16	.78	.78	.78	.78	.76	.707	1	845
17	....	....	....	.76N	.79	.727	....	845
18	....	....	....	.79N	.81	.737	....	845
19	....	....	....	.81N	.75	.706	....	845
20	....	.76B	.72A	.76B	.79	.735	....	845
23	.79	.79	.79	.79	.80	.748	10	835
24	....	.81B	....	.81B	.82	.765	....	835
25	....	.88B	....	.88B	.86	.780	....	835
26	....	....	.85A	.85A	.87	.787	....	835
27	....	.92B	....	.92B	.92	.810	....	835
30	....	.94B	....	.94B	.95	.821	....	835

IN JULY

1	....	.96B	....	.96B	.94	.820	....	835
2	....	....	.93A	.93A	.94	.821	....	835
3	.99	1.00	.99	1.00	1.04	.855	19	843
4	Exchange Closed; Independence Day							
7	1.05	1.06	1.05	1.06	1.02	.855	20	851
8	....	....	.89A	.89A	.91	.818	....	854
9	....	....	....	.91N	1.02	.859	....	854
10	....	....	....	1.02N	1.00	.852	....	854
11	....	....	....	1.00N	1.03	.873	....	854
14	1.01	1.01	1.00A	1.00A	1.05	.893	40	854
15	1.08	1.08	1.08	1.08	1.10	.908	150	704
16	....	....	....	1.10N	1.09	.911	....	704
17	....	....	1.07A	1.07A	1.09	.915	....	696
18	....	....	....	1.09N	1.13	.928	....	696
21	....	....	....	1.13N	1.16	.937	....	696
22	....	....	1.14A	1.14A	1.08	.926	....	696

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
DECEMBER 1986 9250 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	....	....	1.00A	1.00A	.95	.898	....	696
24	.91	.91	.91	.91	.89	.882	20	716
25	....	.91B	....	.91B	.92	.894	....	716
28	....	....	....	.92N	.84	.877	....	716
29	....	....	....	.84N	.93	.911	....	716
30	....	....	....	.93N	.99	.927	....	716
31	1.01	1.01	1.01	1.01	1.09	.952	55	716

IN AUGUST

1	....	....	....	1.09N	1.05	.948	....	716
4	....	....	1.02A	1.02A	1.09	.961	....	716
5	....	....	1.05A	1.05A	1.01	.950	....	716
6	1.00	1.00	1.00	1.00	1.00	.952	4	720
7	....	....	....	1.00N	1.05	.964	....	720
8	1.08	1.08	1.08	1.08	1.11	.974	5	722
11	1.15	1.16	1.15	1.16	1.16	.981	15	705
12	1.21	1.21	1.21	1.21	1.22	.986	3	705
13	....	1.25B	....	1.25B	1.35	.992	....	705
14	....	....	1.32A	1.32A	1.31	.991	....	705
15	1.36	1.36	1.36	1.36	1.31	.992	2	704
18	....	....	....	1.31N	1.34	.994	1	704
19	1.40	1.44B	1.40	1.44B	1.44	.997	84	689
20	....	....	....	1.44N	1.49	.998	....	689
21	....	1.55B	....	1.55B	1.57	.999	....	689
22	....	....	....	1.57N	1.51	.999	....	689
25	....	....	....	1.51N	1.60	.999	....	687
26	....	1.65B	....	1.65B	1.68	.999	....	685
27	....	....	....	1.68N	1.64	.999	....	685
28	....	....	1.62A	1.62A	1.72	.999	....	682
29	....	....	....	1.72N	1.86	.999	....	79

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	....	....	1.85A	1.85A	1.78	.999	....	79
3	....	....	1.75A	1.75A	1.67	.999	....	77
4	1.73	1.73	1.73	1.73	1.68	.999	3	77
5	1.56	1.56	1.56	1.56	1.56	.999	1	74
8	....	....	1.49A	1.49A	1.47	.999	....	74
9	....	1.53B	....	1.53B	1.51	.999	....	74
10	....	1.55B	....	1.55B	1.54	.999	....	35
11	....	....	1.46A	1.46A	1.34	.996	....	35
12	....	1.47B	....	1.47B	1.35	.995	....	35
15	....	1.41B	....	1.41B	1.43	.997	....	35
16	....	....	1.40A	1.40A	1.43	.997	....	35
17	....	....	1.41A	1.41A	1.43	.996	....	35
18	....	1.48B	....	1.48B	1.26	.991	....	35
19	....	1.28B	....	1.28B	1.26	.991	....	35
22	....	1.28B	....	1.28B	1.35	.994	....	35
23	....	1.40B	....	1.40B	1.36	.994	....	35
24	....	1.38B	....	1.38B	1.51	.997	....	35
25	....	1.52B	1.47A	1.47A	1.49	.997	....	35
26	....	....	1.46A	1.46A	1.51	.997	....	35
29	....	....	1.39A	1.39A	1.42	.996	....	35
30	....	....	1.40A	1.40A	1.51	.997	....	35

IN OCTOBER

1	....	1.57B	....	1.57B	1.53	.998	....	35
2	....	....	....	1.53N	1.50	.997	....	35
3	1.64	1.64	1.64	1.64	1.70	.999	2	35
6	....	1.71B	....	1.71B	1.73	.999	....	35
7	....	....	....	1.73N	1.77	.999	....	35
8	....	....	1.74A	1.74A	1.74	.999	....	35
9	....	....	....	1.74N	1.75	.999	....	35
10	....	....	....	1.75N	1.68	.999	....	35
13	....	....	1.66A	1.66A	1.65	.999	....	35
14	....	....	....	1.65N	1.57	.999	....	35
15	....	....	....	1.57N	1.60	.999	....	35
16	....	....	....	1.60N	1.55	.999	....	35
17	....	....	1.53A	1.53A	1.45	.999	....	35
20	....	....	....	1.45N	1.38	.999	....	35
21	....	....	....	1.38N	1.42	.999	....	35
22	....	1.43B	....	1.43B	1.49	.999	....	35
23	....	....	....	1.49N	1.54	.999	....	35
24	1.52	1.52	1.52	1.52	1.49	.999	6	35
27	....	....	....	1.49N	1.53	.999	....	35
28	....	....	....	1.53N	1.53	.999	....	29
29	1.49	1.49	1.49	1.49	1.55	.999	15	27
30	....	1.67B	....	1.67B	1.64	.999	....	21
31	1.67	1.68B	1.67	1.67	1.61	.999	5	20

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 9250 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	1.61N	1.62	.999	1	20
4	1.58	1.58	1.58	1.58	1.60	.999	1	20
5	....	....	1.58A	1.58A	1.57	.999	....	4
6	....	....	....	1.57N	1.52	.999	....	3
7	....	....	1.43A	1.43A	1.42	.999	....	3
10	....	....	1.40A	1.40A	1.37	.999	....	3
11	....	1.38B	....	1.38B	1.38	.999	....	3
12	....	1.39B	....	1.39B	1.41	.999	....	3
13	....	....	....	1.41N	1.41	.999	....	3
14	....	....	....	1.41N	1.47	.999	....	3
17	....	....	....	1.47N	1.48	.999	....	3
18	....	1.50B	....	1.50B	1.45	.999	....	3
19	....	....	....	1.45N	1.57	.999	....	3
20	....	....	....	1.57N	1.55	.999	....	3
21	....	....	1.53A	1.53A	1.55	.999	....	2
24	....	....	....	1.55N	1.56	1.000	....	2
25	....	....	....	1.56N	1.52	1.000	....	2
26	....	....	....	1.52N	1.52	1.000	....	2
27	Exchange Closed; Thanksgiving Day							
28	....	....	1.51A	1.51A	1.47	1.000	....	2

IN DECEMBER

1	....	....	....	1.47N	1.41	1.000	....	2
2	....	....	....	1.41N	1.44	1.000	....	2
3	....	....	....	1.44N	1.43	1.000	....	2
4	....	....	....	1.43N	1.46	1.000	....	1
5	....	....	....	1.46N	1.40	1.000	....	1
8	....	1.41B	....	1.40N	1.40	1.000	....	1
9	....	....	....	1.40N	1.39	1.000	....	1
10	....	....	1.38A	1.38A	1.39	1.000	....	1
11	....	....	....	1.39N	1.34	1.000	....	1
12	....	....	....	1.34N	1.32	1.000	....	1
15	....	....	1.29A	1.29A	1.25	1.000	....	1
16	....	....	....	....	....	1.000	....	....

DECEMBER 1986 9275 CALLS

IN APRIL 1986

9	.74	.74	.74	.74	.73	.729	....	....
10	....	....	....	.73N	.74	.735	5	5
11	....	....	.72A	.72A	.71	.720	...	5
14	....	....	....	.71N	.78	.783	....	5
15	.80	.80	.80	.80	.76	.753	1	6
16	....	.94B	....	.94B	.94	.817	....	6
17	....	....	....	.94N	.92	.791	....	6
18	....	....	....	.92N	.90	.777	....	6
21	.88	.88	.88	.88	.85	.748	1	7
22	.88	.88	.88	.88	.74	.690	4	11
23	....	....	.69A	.69A	.69	.660	...	11
24	....	....	....	.69N	.59	.582	....	11
25	....	....	....	.59N	.56	.562	....	11
28	....	.59B	....	.59B	.66	.641	....	11
29	....	.67B	....	.67B	.66	.637	1	12
30	....	....	....	.66N	.68	.651	....	12

IN MAY

1	....	....	.65A	.65A	.64	.625	....	12
2	....	....	....	.64N	.64	.625	....	12
5	....	....	....	.64N	.73	.693	....	12
6	....	....	....	.73N	.72	.687	....	12
7	....	....	.68A	.68A	.72	.687	....	12
8	....	....	....	.72N	.76	.719	....	12
9	....	....	.72A	.72A	.64	.644	....	12
12	....	....	.62A	.62A	.58	.597	....	12
13	....	.60B	.54A	.60B	.62	.630	....	12
14	....	.64B	....	.64B	.57	.598	....	12
15	....	....	....	.57N	.49	.536	....	12
16	....	....	.46A	.49N	.43	.476	....	12
19	....	.46B	....	.46B	.42	.464	....	12
20	....	....	....	.42N	.45	.502	....	12
21	....	.47B	....	.45N	.46	.510	....	12
22	....	.47B	....	.47B	.46	.514	....	12
23	....	.47B	....	.46N	.49	.540	....	12
26	Exchange Closed; Memorial Day							
27	....	.50B	....	.49N	.55	.588	....	12
28	....	.56B	....	.55N	.48	.536	....	12
29	....	....	.47A	.48N	.43	.475	....	12
30	.44	.44	.44	.44	.42	.466	....	12

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 9275 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	.33A	.33A	.31	.379	....	12
3	.33	.34B	.32	.33B	.38	.426	32	44
4	....	.40B	.34A	.34A	.34	.377	....	44
5	.30	.38	.30	.38	.36	.392	80	124
6	....	.40B	....	.40B	.46	.510	....	139
9	.47	.47	.41A	.41A	.40	.440	3	139
10	.41	.41	.40	.40	.41	.453	5	144
11	.42	.42	.39A	.39A	.41	.461	144	240
12	....	.44B	....	.44B	.44	.490	....	240
13	.45	.60B	.45	.60B	.58	.600	100	340
16	.57	.60B	.57	.60B	.61	.616	1	291
17	....	.64B	....	.61N	.63	.638	....	291
18	.67	.67	.63	.63	.66	.650	26	291
19	....	....	.60A	.60A	.60	.613	....	291
20	.57	.58B	.57	.58B	.63	.645	15	306
23	.61	.65	.59	.65	.63	.658	133	234
24	....	.67B	....	.67B	.66	.678	6	231
25	....	.70B	....	.70B	.69	.694	....	231
26	....	....	.68A	.68A	.70	.703	....	231
27	....	.72B	....	.72B	.73	.729	....	231
30	....	....	....	.73N	.75	.742	....	231

IN JULY

1	....	.76B	....	.76B	.74	.740	....	231
2	....	....	....	.74N	.74	.741	....	231
3	....	.77B	....	.77B	.82	.783	....	231
4	Exchange Closed; Independence Day							
7	.82	.84B	.81	.81	.81	.781	7	236
8	....	....	.80A	.80A	.72	.734	....	236
9	....	.80B	....	.80B	.81	.785	....	236
10	....	....	....	.81N	.79	.776	....	236
11	....	.81B	....	.81B	.82	.801	....	236
14	....	....	.80A	.80A	.85	.826	....	236
15	....	....	....	.85N	.89	.847	....	236
16	....	....	....	.89N	.88	.849	....	236
17	....	....	....	.88N	.88	.853	....	236
18	....	....	....	.88N	.92	.871	....	236
21	....	.94B	....	.94B	.95	.864	....	236
22	.90	.90	.90	.90	.88	.866	1	237
23	....	....	.84A	.84A	.75	.822	....	237
24	....	.77B	.71A	.72A	.70	.797	....	237
25	....	.71B	....	.71B	.73	.814	....	237
28	....	....	....	.73N	.66	.787	....	237
29	....	....	....	.66N	.73	.835	....	237
30	....	....	....	.73N	.78	.859	....	237
31	.79@.80	.80	.79	.80	.86	.899	25	233

IN AUGUST

1	....	....	....	.86N	.83	.892	....	233
4	.85	.85	.81A	.85	.86	.912	10	237
5	.79	.79	.79	.79	.79	.892	....	237
6	.79	.79	.79	.79	.78	.894	14	241
7	.77	.77	.77	.77	.83	.915	10	246
8	.87	.87	.85	.85	.89	.934	22	264
11	.93	.93	.93	.93	.93	.948	18	282
12	....	.97B	....	.97B	1.00	.959	...	282
13	....	1.02B	....	1.01B	1.11	.976	....	282
14	1.06	1.08B	1.06	1.08B	1.07	.972	10	292
15	....	1.08B	....	1.08B	1.07	.974	....	292
18	....	....	....	1.07N	1.10	.980	....	292
19	1.16	1.18	1.16	1.18	1.19	.988	53	291
20	....	....	....	1.19N	1.24	.992	4	291
21	1.33	1.33	1.33	1.33	1.32	.996	8	288
22	1.29	1.29	1.29	1.29	1.26	.995	31	256
25	....	....	....	1.26N	1.35	.998	....	264
26	....	1.40B	....	1.40B	1.43	.999	....	254
27	1.39	1.39	1.39	1.39	1.39	.999	4	254
28	....	....	....	1.39N	1.47	.999	....	246
29	....	....	....	1.47N	1.61	.999	....	221

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	....	....	1.60A	1.60A	1.53	.999	....	220
3	1.44	1.44	1.44	1.44	1.42	.999	....	214
4	....	1.48B	....	1.48B	1.43	.999	1	213
5	1.37	1.37	1.34A	1.34A	1.31	.997	....	213
8	....	....	1.25A	1.25A	1.22	.994	....	213
9	....	1.30B	....	1.30B	1.26	.995	....	213
10	....	1.30B	....	1.30B	1.29	.995	....	213
11	....	....	1.21A	1.21A	1.09	.985	....	213
12	1.17	1.22B	1.17	1.17	1.10	.984	5	213
15	....	1.16B	....	1.16B	1.18	.989	5	213
16	....	....	1.15A	1.15A	1.18	.988	....	211

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 9275 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	....	....	1.16A	1.16A	1.18	.987	....	211
18	....	1.23B	....	1.23B	1.22	.972	....	211
19	1.04	1.04	1.04	1.04	.22	.971	11	211
22	....	1.08B	....	1.08B	1.10	.981	....	211
23	....	1.16B	....	1.13B	1.11	.981	....	211
24	....	1.12B	....	1.12B	1.26	.990	....	211
25	....	1.27B	....	1.27N	1.24	.989	....	211
26	1.19	1.19	1.19	1.19	1.26	.990	10	208
29	....	....	1.15A	1.15A	1.17	.986	....	208
30	....	1.22B	1.15A	1.22B	1.26	.991	....	208

IN OCTOBER

1	....	1.32B	....	1.32B	1.28	.992	....	208
2	1.25	1.25	1.25	1.25	1.25	.991	14	208
3	1.39	1.39	1.39	1.39	1.45	.997	28	192
6	....	....	....	1.45N	1.48	.998	21	188
7	....	....	....	1.48N	1.52	.998	....	171
8	....	....	1.49A	1.49A	1.49	.998	....	168
9	1.46	1.46	1.46	1.46	1.50	.999	14	160
10	....	....	....	1.50N	1.43	.998	....	158
13	....	....	1.41A	1.41A	1.40	.998	....	122
14	....	....	....	1.40N	1.32	.998	....	122
15	....	....	1.31A	1.31A	1.35	.998	....	122
16	....	....	....	1.35N	1.30	.998	....	122
17	1.23	1.26B	1.23	1.26B	1.20	.997	14	122
20	....	....	....	1.20N	1.13	.996	....	108
21	....	....	....	1.13N	1.17	.997	....	108
22	....	1.18B	....	1.18B	1.24	.998	....	108
23	....	....	....	1.24N	1.29	.999	....	108
24	1.27	1.27	1.27	1.27	1.24	.999	8	108
27	....	....	....	1.24N	1.28	.999	....	104
28	....	....	....	1.28N	1.28	.999	....	100
29	....	....	1.27A	1.27A	1.30	.999	....	100
30	....	1.41B	....	1.41B	1.39	.999	....	100
31	....	1.43B	....	1.43B	1.36	.999	....	100

IN NOVEMBER

3	....	....	....	1.36N	1.37	.999	....	100
4	....	....	....	1.37N	1.35	.999	....	100
5	....	....	1.33A	1.33A	1.32	.999	....	100
6	....	....	....	1.32N	1.27	.999	....	100
7	....	....	1.18A	1.18A	1.17	.999	....	100
10	....	....	1.14A	1.14A	1.12	.999	....	100
11	....	1.13B	....	1.13B	1.13	.999	....	100
12	....	1.14B	....	1.14B	1.16	.999	....	100
13	....	1.17B	....	1.17B	1.16	.999	....	100
14	....	....	....	1.16N	1.22	.999	....	100
17	....	....	....	1.22N	1.23	.999	....	100
18	....	1.24B	....	1.24B	1.20	.999	....	100
19	....	....	....	1.20N	1.32	.999	....	100
20	....	....	....	1.32N	1.30	.999	....	100
21	....	....	1.28A	1.28A	1.30	.999	....	100
24	....	....	....	1.30N	1.31	.999	....	100
25	....	....	....	1.31N	1.27	.999	....	100
26	....	....	....	1.27N	1.27	.999	....	100
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	1.27N	1.22	.999	....	100

IN DECEMBER

1	....	....	....	1.22N	1.16	1.000	....	100
2	....	....	....	1.16N	1.19	1.000	....	100
3	....	....	....	1.19N	1.16	1.000	....	100
4	....	....	....	1.18N	1.21	1.000	....	100
5	....	....	....	1.21N	1.15	1.000	....	100
8	....	1.16B	....	1.15N	1.15	1.000	....	100
9	....	....	....	1.15N	1.14	1.000	....	100
10	....	....	....	1.14N	1.14	1.000	....	100
11	....	....	....	1.14N	1.09	1.000	....	100
12	....	....	....	1.09N	1.07	1.000	....	100
15	....	....	1.04A	1.04A	1.00	1.000	....	100
16	....	....	....	....	....	1.000	....	....

DECEMBER 1986 9300 CALLS

IN FEBRUARY 1986

14	.09	.09	.09	09	.09	.163	2	2
17	Exchange Closed; President's Day							
18	.10	.11B	.10	.11B	.11	.175	100	100
19	.10	.10	.10	.10	.10	.167	20	110
20	....	....	....	.10N	.10	.164	....	110
21	....	....	....	.10N	.09	.160	....	110
24	....	.10B	....	.10B	.10	.196	....	110

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 9300 CALLS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	.09	.09	.09	.09	.09	.194	10	120
26	....	....	....	.09N	.09	.202	....	120
27	.12	.15B	.12	.15B	.15	.248	224	334
28	.19	.19	.18A	.18A	.17	.344	300	634

IN MARCH

3	.19	.22	.19	.20	.22	.369	337	696
4	.27	.27	.27	.27	.25	.385	100	596
5	....	....	.24A	.24A	.21	.346	....	586
6	.26	.27B	.26	.27B	.26	.371	115	486
7	.20	.20	.18	.20	.20	.370	115	477
10	....	.24B	....	.24B	.25	.401	....	475
11	.27	.27	.27	.27	.25	.399	3	476
12	....	....	....	.25N	.24	.388	....	476
13	....	....	....	.24N	.24	.383	....	476
14	....	....	....	.24N	.24	.381	....	476
17	.24	.26B	.23A	.23A	.22	.368	10	486
18	....	....	.21A	.22N	.22	.363	....	486
19	.20	.20	.20	.20	.22	.362	100	566
20	.21	.23B	.21	.23B	.24	.376	2	567
21	....	....	....	.24N	.24	.376	....	567
24	....	.25B	....	.25B	.27	.399	....	567
25	....	....	....	.27N	.26	.386	....	567
26	.25	.25	.25	.25	.27	.397	30	573
27	.31	.34B	.31	.33B	.34	.455	125	692
28	Exchange Closed; Good Friday							
31	.34	.37	.34	.37	.37	.487	26	708

IN APRIL

1	.43	.43	.40A	.40A	.38	.494	160	667
2	.34	.35	.34	.35	.39	.502	18	657
3	.39	.39	.39	.39	.37	.483	2	642
4	.40	.40	.38A	.40	.41	.513	10	638
7	....	....	....	.41N	.42	.522	....	638
8	.49	.50	.48	.50	.51	.522	10	639
9	....	.58B	....	.55B	.56	.638	5	644
10	.51	.55	.51	.55	.56	.644	7	644
11	.59	.59	.54A	.54A	.53	.625	3	644
14	.55	.57	.55	.57	.61	.673	35	654
15	....	....	....	.61N	.60	.662	....	679
16	....	.77B	....	.77B	.77	.739	....	679
17	....	....	.75A	.75A	.74	.709	....	679
18	.72	.72	.72	.72	.74	.693	10	679
21	.66	.66	.66	.66	.67	.660	1	680
22	.67	.67	.65	.65	.58	.594	9	683
23	....	....	.54A	.55A	.54	.562	....	683
24	.55	.55	.46A	.46A	.44	.481	25	690
25	....	.45B	....	.44N	.43	.461	....	688
28	....	.46B	....	.46B	.52	.542	....	688
29	....	.53B	....	.53B	.52	.538	....	688
30	....	....	.51A	.51A	.54	.554	....	663

IN MAY

1	....	....	.47A	.47A	.51	.526	....	663
2	.47	.47	.47	.47	.51	.526	....	663
5	....	....	....	.51N	.57	.598	....	663
6	....	....	.56A	.56A	.56	.591	....	663
7	....	....	.52A	.56N	.56	.591	....	663
8	....	....	....	.56N	.61	.627	....	663
9	46@ 47	.48B	.46	.47	.48	.543	151	643
12	.46	.46	.42	.43B	.45	.493	8	643
13	....	....	.42A	.45N	.48	.527	....	643
14	.50	.50	.50	.50	.44	.493	8	644
15	....	....	....	.44N	.37	.430	....	644
16	.31	.31	.31	.31	.32	.373	20	664
19	....	.33B	....	.33B	.31	.362	....	664
20	....	....	....	.31N	.34	.396	....	664
21	....	.35B	....	.35B	.35	.406	....	664
22	....	....	....	.35N	.35	.409	....	664
23	.34	.36	.34	.34	.37	.433	523	713
26	Exchange Closed; Memorial Day							
27	.41	.42	.40A	.41A	.42	.480	21	723
28	....	.43B	.37A	.37A	.36	.428	....	724
29	....	....	.34A	.34A	.32	.368	....	724
30	....	....	....	.32N	.31	.359	....	724

IN JUNE

2	....	....	.28A	.29A	.25	.279	....	724
3	.28	.28	.25	.25	.27	.321	174	679
4	.31	.31	.25	.26B	.25	.280	10	679
5	.26	.26B	.26	.26	.27	.295	30	679
6	.33	.33	.32A	.32A	.36	.407	20	659

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
DECEMBER 1986 9300 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	....	....	....	.36N	.30	.341	....	659
10	....	....	....	.30N	.32	.354	....	659
11	....	....	.31A	.31A	.32	.363	....	659
12	....	.33B	....	.33B	.34	.391	....	659
13	....	.40B	....	.40B	.45	.502	....	659
16	.48	.48	.46	.47	.47	.518	21	665
17	....	.50B	....	.47N	.50	.541	....	665
18	....	....	....	.50N	.51	.553	....	665
19	.45	.45	.45	.45	.45	.514	2	665
20	....	....	.44A	.45N	.48	.546	....	665
23	.47	.50	.46	.50	.49	.559	37	669
24	.52	.52	.52	.52	.51	.580	1	668
25	.54	.55B	.54	.54	.53	.597	2	673
26	....	....	.51A	.53N	.54	.606	....	673
27	....	.56B	....	.54N	.57	.635	....	673
30	....	.60B	....	.59B	.59	.648	....	673

IN JULY

1	....	.60B	....	.59N	.58	.645	....	673
2	....	....	....	.58N	.58	.645	....	673
3	.59	.62B	.59	.62B	.66	.695	15	664
4	Exchange Closed; Independence Day							
7	.65	.65	.63A	.63A	.64	.690	28	692
8	.55	.55	.55	.55	.56	.634	5	697
9	.52	.63	.52	.63	.64	.693	33	720
10	.64	.64	.63	.63	.62	.681	1	721
11	.65	.65	.61	.61	.62	.710	38	709
14	.60	.60	.60	.60	.64	.739	3	707
15	.65	.68B	.65	.66B	.69	.763	4	709
16	.68	.73	.68	.73	.68	.763	12	717
17	.68	.70	.67A	.70	.68	.767	7	716
18	....	.71B	....	.71B	.72	.790	....	746
21	....	.73B	....	.73B	.74	.806	....	716
22	.69	.69	.69	.69	.68	.779	3	714
23	.60	.60	.60	.60	.58	.719	2	717
24	.57	.59B	.55A	.55A	.53	.684	50	767
25	....	....	....	.53N	.55	.703	....	767
28	.54	.54	.51A	.51A	.48	.665	10	757
29	....	.52B	....	.50B	.55	.725	....	757
30	....	.57B	....	.57B	.58	.757	....	757
31	.61	.65B	.61	.65B	.67	.814	12	769

IN AUGUST

1	....	....	.62A	.62A	.63	.801	....	769
4	....	....	.62A	.62A	.66	.830	....	769
5	....	....	.59A	.59A	.59	.795	....	769
6	....	....	.58A	.58A	.58	.795	....	769
7	....	....	....	.58N	.63	.827	....	769
8	.66	.66	.66	.66	.68	.857	50	769
11	.69	.69	.69	.69	.72	.881	....	769
12	.76	.78	.76	.76	.78	.902	11	776
13	.79	.81	.79	.81	.88	.937	13	765
14	....	....	.85A	.87A	.85	.927	....	765
15	.85	.85	.85	.85	.85	.931	4	765
18	.83	.83	.83	.83	.87	.943	10	761
19	.89	.95	.89	.95	.95	.964	68	703
20	.98	1.00B	.98	1.00B	.99	.973	6	697
21	1.07	1.09	1.07	1.09	1.07	.985	6	696
22	1.00	1.03	1.00	1.03	1.01	.982	3	237
25	1.01	1.01	1.01	1.01	1.10	.991	4	237
26	1.17	1.17	1.17	1.17	1.18	.995	3	230
27	1.14	1.14	1.14	1.14	1.14	.994	2	232
28	1.22	1.23	1.22	1.23	1.22	.997	4	227
29	....	....	....	1.22N	1.36	.999	....	227

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	1.37	1.37	1.35A	1.37	1.28	.998	2	131
3	....	....	1.25A	1.25A	1.17	.995	....	115
4	1.13	1.23B	1.13	1.13	1.18	.995	2	130
8	1.05	1.08	1.05	1.07	1.06	.988	30	124
8	....	....	1.00A	1.01A	.98	.979	1	124
9	....	1.05B	....	1.05B	1.02	.981	....	124
10	....	1.05B	....	1.05B	1.05	.982	....	124
11	....	....	.97A	.97A	.86	.952	....	124
12	....	.97B	....	.97B	.87	.951	....	124
15	....	.91B	....	.91B	.95	.964	....	124
16	....	....	.90A	.90A	.94	.963	....	124
17	....	....	.92A	.94N	.94	.962	....	124
18	.97	.97	.89A	.89A	.79	.924	2	124
19	....	.81B	....	.81B	.79	.922	....	124
22	....	.86B	....	.86B	.87	.945	....	124
23	....	.90B	....	.89B	.88	.946	....	124

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
DECEMBER 1986 9300 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	....	1.02B	....	1.02B	1.02	.970	....	124
25	....	1.03B	....	1.02N	1.00	.967	....	124
26	....	....	.96A	.96A	1.02	.969	....	124
29	....	....	.90A	.90A	.93	.957	....	124
30	....	.96B	.90A	.96B	1.01	.971	....	124

IN OCTOBER

1	1.03	1.05B	1.03	1.03	1.03	.974	2	122
2	....	....	....	1.03N	1.00	.972	....	122
3	....	1.16B	....	1.16B	1.20	.989	....	122
6	1.25	1.25	1.25	1.25	1.23	.992	10	122
7	....	....	....	1.23N	1.27	.994	....	121
8	....	....	1.24A	1.24A	1.24	.994	....	121
9	....	....	....	1.24N	1.25	.995	....	119
10	....	....	....	1.25N	1.18	.993	....	119
13	....	....	1.16A	1.16A	1.15	.993	....	119
14	....	....	....	1.15N	1.07	.990	....	119
15	....	....	1.06A	1.06A	1.10	.992	....	119
16	....	....	....	1.10N	1.05	.991	....	119
17	....	....	1.03A	1.03A	.95	.986	....	119
20	....	....	....	.95N	.88	.982	....	119
21	....	....	....	.88N	.92	.987	....	119
22	....	.94B	....	.94B	.99	.992	....	119
23	....	....	....	.99N	1.04	.995	....	99
24	....	....	....	1.04N	.99	.994	....	99
27	....	....	....	.99N	1.03	.996	....	99
28	....	1.05B	....	1.05B	1.03	.997	....	97
29	....	....	....	1.03N	1.05	.997	....	97
30	....	1.16B	....	1.16B	1.14	.999	....	97
31	1.19	1.19	1.16	1.16	1.11	.998	6	95

IN NOVEMBER

3	....	....	....	1.11N	1.12	.999	....	95
4	....	....	....	1.12N	1.10	.999	....	93
5	....	....	1.08A	1.08A	1.07	.999	....	92
6	....	....	....	1.07N	1.02	.998	....	92
7	....	....	.93A	.93A	.92	.996	....	92
10	....	....	.89A	.89A	.87	.996	....	92
11	....	.88B	....	.88B	.88	.997	....	92
12	....	.89B	....	.89B	.91	.998	....	92
13	....	.92B	....	.92B	.91	.998	....	92
14	....	....	....	.91N	.97	.999	....	92
17	....	....	....	.97N	.98	.999	....	92
18	....	.99B	....	.99B	.95	.999	....	92
19	....	....	....	.95N	1.07	.999	....	86
20	....	....	....	1.07N	1.05	.999	....	86
21	....	....	1.02A	1.02A	1.05	.999	....	86
24	....	....	....	1.05N	1.06	.999	....	69
25	....	....	....	1.06N	1.02	.999	....	19
26	....	....	....	1.02N	1.02	.999	....	19
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	1.02N	.97	.999	....	19

IN DECEMBER

1	....	....	....	.97N	.91	.999	....	19
2	....	....	....	.91N	.94	.999	....	19
3	....	....	....	.94N	.93	.999	....	19
4	....	....	....	.93N	.96	.999	....	19
5	....	....	....	.96N	.90	.999	....	16
8	....	.91B	....	.90N	.90	1.000	....	16
9	....	....	....	.90N	.89	1.000	....	16
10	....	....	....	.89N	.89	1.000	....	16
11	....	....	....	.89N	.84	1.000	....	16
12	....	....	....	.84N	.82	1.000	....	16
15	....	....	.80A	.80A	.75	1.000	....	16
16	....	....	....	....	....	1.000	....	....

DECEMBER 1986 9325 CALLS

IN APRIL 1986

1	.29	.29	.29	.29	.27	.402	75	75
2	....	....	....	.27N	.28	.408	....	75
3	....	....	....	.28N	.26	.388	....	75
4	....	....	....	.26N	.29	.416	....	75
7	....	....	....	.29N	.30	.422	....	75
8	....	.35B	....	.30N	.38	.422	....	75
9	....	.42B	....	.41B	.42	.538	....	75
10	....	....	.41A	.42N	.42	.543	....	75
11	....	....	.40A	.40A	.40	.522	....	75
14	....	....	....	.40N	.45	.573	....	75
15	....	....	....	.45N	.44	.560	....	75

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
DECEMBER 1986 9325 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	....	.60B	....	.60B	.61	.648	....	75
17	.64	.64	.64	.64	.59	.615	1	75
18	..	....	....	.59N	.59	.598	....	75
21	....	....	.57A	.57A	.53	.562	....	75
22	.53	.53	.52A	.53	.45	.493	10	81
23	.42	.42	.42	.42	.41	.461	....	81
24	.35	.35	.35	.35	.33	.382	15	71
25	....	.36B	....	.33N	.32	.362	....	71
28	....	.37B	....	.35B	.38	.441	....	71
29	....	.39B	....	.39B	.38	.437	....	71
30	.40	.40	.40	.40	.40	.453	3	71

IN MAY

1	....	....	.39A	.39A	.37	.425	....	71
2	.35	.37	.35	.37	.37	.425	102	154
5	.37	.38B	.37	.38B	.43	.498	....	154
6	....	....	.42A	.43N	.43	.489	1	154
7	....	....	.41A	.41A	.43	.489	....	155
8	.45	.45	.45	.45	.47	.526	30	185
9	....	....	.41A	.41A	.37	.440	....	185
12	....	....	....	.37N	.33	.390	....	185
13	....	.34B	.31A	.33N	.36	.422	....	185
14	....	.37B	....	.37B	.33	.388	....	185
15	.29	.29	.29	.29	.27	.329	10	185
16	.21	.24	.21	.24	.22	.278	11	185
19	....	.24B	....	.24B	.21	.269	....	185
20	.20	.20	.20	.20	.24	.301	1	185
21	....	.25B	....	.25B	.25	.309	....	185
22	.25	.25	.25	.25	.25	.310	50	235
23	.25	.26B	.25	.25	.26	.331	71	235
26	Exchange Closed: Memorial Day							
27	.31	.31	.31	.31	.30	.374	1	235
28	....	.31B	....	.30N	.26	.325	....	235
29	....	....	.23A	.23A	.23	.271	....	235
30	....	....	.22A	.23N	.22	.262	....	235

IN JUNE

2	.20	.20	.18	.18	.17	.194	102	162
3	....	....	....	.17N	.20	.229	....	162
4	.17	.21B	.17	.17	.17	.196	10	180
5	....	.18B	....	.17N	.18	.211	....	180
6	....	.22B	....	.22B	.26	.310	....	180
9	....	....	.23A	.23A	.21	.252	....	180
10	.20	.20	.20	.20	.22	.265	1	179
11	....	....	....	.22N	.22	.274	....	179
12	....	.24B	....	.23B	.24	.300	....	179
13	.30	.31	.30	.31	.33	.403	12	187
16	....	.34B	....	.33N	.34	.419	....	187
17	.36	.36	.35A	.36	.37	.442	2	189
18	....	....	....	.37N	.38	.454	....	189
19	....	....	.35A	.35A	.33	.414	....	189
20	.37	.37	.33A	.34	.35	.445	76	213
23	.35	.38	.33	.37	.35	.456	53	214
24	.38	.39	.38	.39	.38	.477	200	371
25	.40	.42	.40	.40	.39	.493	202	509
26	.40	.40	.38A	.40	.40	.502	2	511
27	.43	.43	.42	.42	.43	.531	8	518
30	....	.45B	....	.43N	.44	.544	1	519

IN JULY

1	.44	.46B	.44	.44	.44	.540	....	519
2	.43	.45	.43	.44	.44	.540	59	527
3	.47	.49	.47	.49	.49	.592	6	533
4	Exchange Closed: Independence Day							
7	.51	.51	.48	.48	.48	.585	28	556
8	.44	.44	.42	.42	.41	.524	11	556
9	.40	.49	.39	.49	.48	.587	54	580
10	.48	.49	.45	.47	.46	.574	20	592
11	.45	.47B	.45	.45	.45	.603	10	602
14	.45	.48	.44	.48	.48	.633	7	609
15	.48	.49B	.48	.48	.52	.658	1	609
16	.52	.54	.52	.54	.51	.657	111	628
17	.49	.50B	.49	.50B	.51	.659	1	628
18	.53	.53	.53	.53	.54	.685	5	623
21	.55	.55	.55	.55	.56	.703	103	604
22	....	....	.53A	.53A	.51	.667	....	604
23	.44	.44	.43	.44	.42	.593	4	606
24	.43	.43	.37	.37	.37	.551	27	628
25	....	....	....	.37N	.38	.569	1	628
28	.36	.36	.34	.34	.33	.524	16	623
29	....	.37B	....	.36B	.39	.589	....	623
30	.42	.43	.40A	.42A	.41	.625	2	622
31	.43	.47	.43	.47	.49	.694	54	572

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
DECEMBER 1986 9325 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.45A	.45A	.45	.675	....	572
4	.44	.44	.44	.44	.48	.709	5	577
5	.41	.42	.41	.42	.41	.660	1	604
6	.40	.40	.40	.40	.40	.657	58	537
7	....	....	.39A	.40N	.44	.697	....	537
8	....	.47B	....	.47B	.49	.736	....	537
11	.51	.52	.51	.52	.52	.769	15	537
12	.57	.58	.55	.55	.58	.801	15	534
13	.61	.65	.61	.64	.67	.860	28	553
14	.62	.64	.62	.63	.64	.843	78	547
15	.64	.66	.64	.66	.64	.847	4	545
18	.62	.62	.62	.62	.65	.866	18	558
19	.72	.73	.72	.73	.73	.907	40	555
20	.74	.78B	.74	.77B	.77	.926	14	544
21	.80	.85	.80	.81	.82	.951	36	535
22	.81	.81	.77	.77	.77	.942	8	532
25	....	....	....	.77N	.85	.967	....	530
26	.91	.91	.88	.90	.93	.979	12	527
27	.90	.90	.89	.89	.89	.976	7	523
28	.86	.97	.86	.96	.97	.985	10	516
29	1.10	1.12	1.09	1.11	1.11	.994	17	529

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	1.09	1.13B	1.09	1.13B	1.03	.990	8	313
3	.97	.97	.87	.92	.93	.980	8	233
4	....	.98B	....	.98B	.94	.978	2	301
5	....	....	.85A	.85A	.84	.958	....	299
8	.80	.80	.76A	.80	.76	.934	1	299
9	....	.82B	....	.82B	.79	.940	....	299
10	....	.82B	....	.81B	.82	.944	....	299
11	....	....	.68A	.68A	.66	.879	....	299
12	.75	.75	.71	.71	.67	.879	4	300
15	....	.73B	....	.73B	.74	.906	....	298
16	....	....	.70A	.70A	.73	.904	....	298
17	....	....	.70A	.70A	.73	.902	....	298
18	....	.75B	.64A	.68A	.59	.832	....	298
19	.57	.60B	.57	.57	.59	.830	50	348
22	.62	.62	.62	.62	.66	.870	3	351
23	.70	.75B	.70	.71B	.66	.873	2	351
24	....	.67B	.65A	.67B	.78	.922	....	351
25	....	....	....	.78N	.77	.915	....	352
26	....	....	.72A	.72A	.79	.920	....	352
29	....	....	.65A	.65A	.71	.895	....	352
30	....	.73B	.65A	.73B	.78	.923	....	352

IN OCTOBER

1	.79	.81B	.79	.79	.79	.930	3	351
2	....	....	....	.79N	.76	.924	....	351
3	....	.89B	....	.89B	.95	.966	....	351
6	.97	.97	.97	.97	.98	.973	3	351
7	.99	.99	.99	.99	1.02	.979	1	351
8	.97	.97	.97	.97	.99	.978	1	350
9	.97	.97	.97	.97	1.00	.980	1	349
10	....	....	....	1.00N	.93	.975	....	349
13	....	....	.91A	.91A	.90	.974	....	348
14	....	....	....	.90N	.82	.964	....	348
15	....	....	.81A	.81A	.85	.970	....	348
16	....	....	....	.85N	.80	.965	....	348
17	.77	.77	.75A	.75A	.71	.947	1	348
20	....	....	....	.71N	.64	.934	....	348
21	....	.66B	....	.66B	.67	.947	....	348
22	....	.68B	....	.68B	.74	.966	....	348
23	....	.76B	....	.76B	.79	.975	....	348
24	....	....	....	.79N	.74	.970	....	348
27	....	....	....	.74N	.78	.980	....	348
28	....	....	....	.78N	.78	.981	....	328
29	....	....	....	.78N	.80	.984	....	328
30	....	.91B	....	.91B	.89	.992	....	328
31	....	.93B	....	.93B	.86	.990	....	328

IN NOVEMBER

3	.91	.91	.91	.91	.87	.992	1	328
4	....	....	....	.87N	.85	.992	....	328
5	....	....	.83A	.84A	.82	.991	....	328
6	....	....	....	.82N	.77	.987	....	290
7	....	....	.71A	.71A	.67	.976	....	290
10	.61	.61	.61	.61	.62	.971	1	290
11	....	.63B	....	.63B	.63	.975	....	290
12	....	.64B	....	.64B	.66	.982	....	290
13	.68	.68	.68	.68	.66	.984	1	290
14	....	....	....	.66N	.72	.992	....	290

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 9325 CALLS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	....	....	....	.72N	.73	.995	....	290
18	....	.74B	....	.74B	.70	.995	....	284
19	....	....	....	.70N	.82	.999	....	272
20	....	....	....	.82N	.80	.999	....	266
21	....	....	.78A	.78A	.80	.999	....	219
24	....	....	....	.80N	.81	.999	....	48
25	....	....	....	.81N	.77	.999	....	48
26	....	....	....	.77N	.77	.999	....	33
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.77N	.72	.999	....	33

IN DECEMBER

1	....	....	....	.72N	.66	.999	....	33
2	....	....	....	.66N	.69	.999	....	33
3	....	.70B	....	.70B	.68	.999	....	33
4	.70	.70	.70	.70	.71	.999	....	32
5	....	....	....	.71N	.65	.999	3	32
8	....	.66B	....	.65N	.65	.999	....	29
9	....	....	....	.65N	.64	.999	....	29
10	....	....	....	.64N	.64	.999	....	29
11	....	....	....	.64N	.59	.999	....	29
12	....	....	....	.59N	.57	1.000	....	29
15	....	....	.55A	.55A	.50	1.000	....	29
16	....	....	....	....	....	1.000	....	....

DECEMBER 1986 9350 CALLS

IN MARCH 1986

6	.14	.14	.14	.14	.14	.272	3	3
7	.08	.08	.08	.08	.09	.268	10	13
10	....	.11B	....	.11B	.12	.291	....	13
11	....	....	....	.12N	.12	.285	....	13
12	.13	.13	.13	.13	.12	.271	57	70
13	.12	.12	.11A	.12	.12	.263	60	120
14	....	....	.10A	.12N	.11	.256	....	120
17	.12	.12	.12	.12	.11	.241	9	129
18	....	....	....	.11N	.11	.234	....	127
19	.12	.12	.11	.11	.11	.229	1	128
20	....	....	....	.11N	.12	.237	50	178
21	....	....	....	.12N	.12	.234	....	178
24	....	....	....	.12N	.13	.249	....	178
25	....	....	....	.13N	.13	.236	....	178
26	....	....	....	.13N	.13	.242	....	178
27	.16	.18	.16	.18	.17	.287	40	217
28	Exchange Closed; Good Friday							
31	....	.18B	....	.18B	.19	.311	....	217

IN APRIL

1	....	.22B	....	.19N	.19	.315	....	217
2	.19	.19	.17A	.17A	.19	.319	25	242
3	....	....	....	.19N	.18	.300	....	242
4	....	....	....	.18N	.19	.324	....	242
7	....	....	....	.19N	.20	.328	....	242
8	.24@.23	.27	.22	.27	.27	.328	56	234
9	....	.30B	....	.29B	.29	.436	2	232
10	.30	.30	.28A	.30	.30	.440	1	228
11	.33	.33	.27	.27	.28	.418	62	239
14	....	....	....	.28N	.33	.468	....	239
15	....	....	....	.33N	.33	.455	....	239
16	....	.43B	....	.43B	.45	.547	....	239
17	.38	.57B	.38	.44	.43	.514	144	253
18	.43	.44B	.43	.43	.43	.498	86	275
21	.37	.38B	.37	.37	.39	.461	3	275
22	....	.41B	....	.39N	.33	.393	....	275
23	....	....	.29A	.32A	.30	.363	....	275
24	.24@.23	.24	.23	.23	.24	.289	25	275
25	....	.25B	....	.24N	.23	.273	....	275
28	....	.27B	....	.27B	.29	.344	....	275
29	....	.30B	....	.30B	.29	.340	....	275
30	....	.31B	....	.31B	.30	.356	....	275

IN MAY

1	....	....	....	.30N	.28	.330	....	275
2	.26	.26	.26	.26	.28	.329	25	285
5	.31	.31	.28	.28	.32	.397	2	285
6	.32	.32	.31A	.32	.32	.389	51	257
7	.28	.29B	.28	.29B	.31	.389	55	297
8	....	.32B	....	.32B	.34	.424	....	274
9	....	....	.28A	.30A	.27	.341	....	274
12	.23	.23	.23	.23	.24	.294	50	309
13	.20	.24B	.20	.24B	.26	.322	50	332
14	.28	.28	.25A	.25A	.23	.291	50	301

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 9350 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	.21	.21	.17A	.18	.18	.239	150	211
16	.16	.18	.14	.15	.15	.197	85	197
19	.16	.16	.16	.16	.15	.190	32	200
20	....	....	....	.16B	.17	.217	....	200
21	.20	.20	.16	.20	.18	.223	104	296
22	....	.19B	....	.18N	.18	.224	....	296
23	.17	.17	.17	.17	.17	.241	381	538
26	Exchange Closed; Memorial Day							
27	....	.19B	....	.18B	.20	.276	....	538
28	....	....	....	.20N	.18	.235	....	538
29	.16	.16	.16	.16	.15	.188	50	493
30	....	....	....	.15N	.15	.181	....	493

IN JUNE

2	.16	.16	.12	.12	.11	.127	28	495
3	.12	.12	.12	.12	.13	.154	20	495
4	.14	.14	.11	.11	.11	.130	155	601
5	.12	.13	.12	.13	.12	.143	7	602
6	.13	.16	.13	.16	.18	.225	28	621
9	.18	.18	.15	.15	.14	.177	2	609
10	.14	.14	.14	.14	.15	.188	4	613
11	....	....	....	.15N	.15	.197	....	611
12	.13	.16	.13	.16	.16	.219	121	655
13	....	.21B	....	.21B	.23	.311	29	634
16	.23	.27B	.23	.23	.24	.325	5	639
17	.27	.27	.26	.26	.26	.347	55	647
18	.27	.27	.26	.27	.27	.358	64	598
19	.24	.24	.24	.24	.23	.319	37	631
20	.22	.26	.21	.26	.25	.347	4	631
23	.24	.25	.23A	.25	.25	.357	32	639
24	.25	.29	.25	.27	.26	.375	334	868
25	.30	.31	.28	.28	.27	.390	283	903
26	.27	.30	.27	.28	.28	.398	146	920
27	.31	.32	.30A	.31	.30	.426	61	974
30	.33	.34	.33	.34	.33	.438	46	988

IN JULY

1	.35	.35	.33	.33A	.32	.433	474	1357
2	.32	.33	.31A	.33	.32	.433	26	1372
3	.33	.36	.33	.36	.36	.484	321	1454
4	Exchange Closed; Independence Day							
7	.37	.37	.34	.34	.34	.475	149	1569
8	.33	.33	.29	.29	.29	.412	140	1590
9	.28	.34	.28	.34	.34	.474	150	1590
10	.35	.36B	.32	.34	.33	.461	181	1604
11	.36	.36	.30	.32	.32	.487	235	1799
14	.31	.33	.30	.33	.33	.516	223	2018
15	.34	.37	.34	.37B	.37	.540	162	2143
16	.35	.40	.35	.37	.36	.536	280	2144
17	.36	.37	.34	.37	.36	.537	153	2057
18	.34	.39	.34	.38	.38	.563	29	2083
21	.40	.41	.40	.41	.40	.580	179	2120
22	.40	.40	.33	.35	.36	.539	177	2186
23	.31	.31	.28	.29	.28	.457	140	2205
24	.30	.30	.24	.25	.24	.412	553	2015
25	.26	.26	.24	.25	.25	.427	241	1968
28	.23	.25	.21	.22	.21	.380	191	2008
29	.23	.27	.23	.26	.26	.442	249	2120
30	.26	.29	.26	.29	.28	.477	327	2047
31	.30	.34	.29	.34	.33	.550	3278	4150

IN AUGUST

1	.37	.37	.28	.30	.30	.526	894	4605
4	.29	.31	.28	.31	.32	.558	226	4321
5	.29	.29	.26	.27	.27	.501	466	4520
6	.28	.28	.25	.27	.26	.494	393	4612
7	.25	.29	.24	.29	.29	.535	439	4563
8	.31	.34	.31	.34	.33	.577	129	4596
11	.36@.35	.37	.35	.36	.36	.613	133	4295
12	.42	.42	.38	.41	.41	.654	209	4213
13	.43	.49	.42A	.49	.48	.736	41	4216
14	.44	.48	.43	.45	.45	.711	236	4280
15	.46	.49	.45	.45	.45	.715	109	4290
18	.43	.47	.42	.46B@.47	.47	.739	77	4270
19	.48	.55	.48	.53	.54	.800	96	4262
20	.58	.58	.55	.55	.57	.831	171	4273
21	.62	.62	.57	.61	.61	.876	641	4376
22	.58	.59	.54	.56	.57	.855	647	4218
25	.55	.63B	.55	.63B	.64	.903	261	4044
26	.68	.70	.65	.70	.71	.932	53	3950
27	.68	.69	.65	.65	.67	.922	79	3884
28	.67	.75B	.66	.73	.73	.947	189	3850
29	.73	.87	.73	.85	.87	.974	102	3840

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 9350 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	.36	.88	.78	.79	.79	.962	146	3833
3	.73	.73	.64	.68	.71	.933	76	3793
4	.76@.75	.76	.69	.71	.72	.930	58	3789
5	.62	.63	.62	.63	.62	.883	214	3759
8	.58	.58	.54	.54	.56	.838	44	3742
9	.61	.62	.59	.59	.59	.852	98	3582
10	.59	.61	.58	.60B	.61	.862	4	3573
11	.55	.55	.47A	.48A	.47	.750	43	3566
12	.43	.55	.43	.49	.48	.752	120	3594
15	.55	.55	.53A	.53A	.53	.797	119	3661
16	.52	.52	.48A	.52	.52	.795	1	3661
17	.50	.53B	.50	.50	.52	.794	4	3695
18	.46	.55B	.39	.39	.40	.688	35	3707
19	....	.42B	.39A	.40	.41	.687	26	3725
22	.44	.46	.44	.46	.46	.745	104	3794
23	.49	.51	.46	.46	.47	.750	637	3937
24	.48	.57B	.48	.56	.58	.829	417	3850
25	.60	.60	.54	.55	.57	.818	26	3863
26	.53	.58B	.48	.58B	.58	.827	781	4126
29	.48	.51B	.46A	.50	.51	.784	63	4109
30	.54	.56	.49A	.56	.56	.831	43	4060

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.63	.63	.57	.57	.57	.842	33	4044
2	.54	.54	.54	.54	.55	.830	7	4042
3	.66	.70B	.65	.70B	.72	.911	48	4036
6	.74	.76	.72	.73	.75	.925	16	4031
7	.74	.74	.71	.74	.76	.938	57	4069
8	.73	.81	.73	.81	.75	.934	21	4062
9	.74	.75	.74	.75	.76	.939	6	4054
10	.69	.69	.69	.69	.69	.924	3	4055
13	....	....	.67A	.67A	.66	.920	....	4055
14	.64	.64	.64	.64	.59	.894	1	4053
15	.60	.61	.57	.61	.61	.909	130	4019
16	.63	.63	.59	.59	.56	.894	405	3840
17	.52	.54	.46	.46	.47	.851	387	3815
20	.43	.44	.42	.42A	.42	.818	207	3774
21	....	.45B	....	.44B	.44	.845	10	3774
22	.43	.50B	.42	.50B	.50	.886	402	3606
23	.53	.56B	.53	.56B	.55	.911	1	3606
24	.52@.53	.53	.52	.52A	.50	.893	7	3607
27	.49	.57	.49	.57	.54	.918	35	3598
28	.58	.58	.57	.57	.54	.921	11	3589
29	.50	.57B	.50	.57B	.56	.930	2	3589
30	.67	.67	.65	.65	.65	.958	2	3589
31	.70	.70	.65A	.65A	.62	.952	876	3245

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.65	.65	.65	.65	.62	.959	65	3245
4	.60	.60	.60	.60	.60	.955	37	3238
5	....	....	.58A	.59A	.57	.950	....	3238
6	....	....	....	.57N	.53	.935	....	3238
7	....	....	.44A	.47A	.44	.893	....	3238
10	....	....	.37A	.40A	.40	.872	....	3238
11	....	.42B	....	.42B	.40	.882	....	3238
12	.42	.42	.42	.42	.43	.904	1	3238
13	....	.44B	....	.44B	.43	.909	....	3238
14	.44	.45B	.44	.45B	.48	.942	50	3188
17	.46	.48B	.46	.48B	.48	.956	25	3164
18	....	.49B	....	.48N	.45	.951	....	2874
19	....	....	....	.45N	.57	.984	....	2873
20	....	....	.55A	.55A	.55	.985	....	2728
21	....	....	.53A	.53A	.55	.988	....	2728
24	....	....	....	.55N	.56	.994	....	2728
25	....	....	....	.56N	.52	.992	....	2726
26	....	....	....	.52N	.52	.993	....	2226
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.52N	.47	.992	....	2225

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.45A	.45A	.41	.989	....	2210
2	....	.44B	....	.44B	.44	.994	....	2225
3	....	....	....	.44N	.43	.994	....	2210
4	....	....	....	.43N	.46	.997	....	2198
5	....	.47B	.43A	.43A	.40	.994	....	2198
8	....	.41B	....	.40N	.40	.998	....	2198
9	.39	.39	.39	.39	.39	.999	30	2173
10	....	....	....	.39N	.39	.999	....	2173
11	.36	.36	.36	.36	.34	.999	1	2172
12	.33	.33	.33	.33	.32	.999	....	2172
15	....	....	....	.32N	.25	.999	1	2171
16	....	....	....	....	....	.999	....	....

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 9375 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.11	.11	11	.11	.12	.240	20	20
3	....	....	....	.12N	.11	.223	....	20
4	....	....	....	.11N	.12	.242	....	20
7	.14	.14	.14	.14	.13	.244	75	70
8	.17	.17	.17	.17	.18	.244	50	120
9	.21	.22B	.21	.21	.20	.339	50	170
10	.20	.20	.20	.20	.20	.341	100	250
11	.17	.21B	.17	.17	.19	.320	....	250
14	....	.20B	....	.20B	.22	.365	....	250
15	....	....	....	.22N	.22	.353	....	250
16	....	.31B	....	.31B	.33	.444	....	250
17	.32	.44B	.32	.32	.30	.412	1	251
18	....	....	....	.30N	.30	.397	....	251
21	....	....	.29A	.29A	.28	.362	....	251
22	.31	.31	.31	.31	.23	.300	20	271
23	....	....	.20A	.22A	.21	.273	....	271
24	....	....	.19A	.19A	.17	.209	....	271
25	....	....	....	.17N	.16	.195	....	271
28	....	.20B	....	.20B	.20	.256	....	271
29	....	.21B	....	.21B	.21	.253	....	271
30	....	....	....	.21N	.21	.268	....	271

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.21N	.19	.244	....	271
2	....	....	....	.19N	.19	.244	....	271
5	.20	.20	.20	.20	.22	.303	5	276
6	.21	.25	.21	.22	.22	.296	359	541
7	.19	.19	.19	.19	.21	.295	160	576
8	.24	.26	.24	.26	.25	.327	150	626
9	....	....	.21A	.22A	.18	.252	....	626
12	.16	.16	.14	.14	.16	.211	28	598
13	.13	.17B	.13	.17B	.17	.234	20	578
14	....	....	....	.17N	.15	.208	....	578
15	....	.16B	.13A	.13A	.12	.165	....	578
16	....	....	....	.12N	.10	.132	....	578
19	....	....	....	.10N	.10	.127	....	578
20	.09	.11B	.09	.11B	.12	.148	113	691
21	....	....	....	.12N	.12	.153	....	691
22	.12	.12	.12	.12	.12	.153	2	693
23	.12	.13B	.12	.12	.12	.166	185	693
26	Exchange Closed; Memorial Day							
27	....	.14B	....	.14B	.14	.194	....	693
28	.13	.13	.13	.13	.12	.160	120	813
29	.11	.11	.11	.11	.10	.124	102	795
30	.12	.12	.11A	.11A	.10	.118	1	796

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.10	.10	.09A	.09A	.08	.078	5	801
3	....	....	....	.08N	.09	.097	....	801
4	....	.10B	....	.09N	.07	.081	....	801
5	....	....	....	.07N	.07	.091	....	801
6	....	.09B	....	.09B	.11	.155	....	801
9	....	....	....	.11N	.09	.118	....	801
10	....	....	....	.09N	.10	.128	....	801
11	....	....	....	.10N	.10	.135	....	801
12	.11	.11	.11	.11	.11	.153	3	804
13	.13	.14B	.13	.14B	.15	.230	2	806
16	.19	.20	.19	.19A	.16	.241	5	810
17	....	.18B	....	.17B	.17	.261	1	811
18	.18	.20	.18	.18	.18	.270	6	816
19	.19	.19	.16A	.18A	.16	.236	12	808
20	.14	.16	.14	.16	.16	.259	54	812
23	.16	.16	.15	.15	.16	.266	11	823
24	.19	.19	.18	.18	.18	.282	39	837
25	.21	.21	.19	.20	.19	.295	134	846
26	.18	.19	.18	.19	.19	.301	25	848
27	.22	.22	.21A	.21A	.21	.326	28	876
30	.23	.24	.23	.24	.23	.335	6	882

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.24	.24	.22	.22	.21	.331	34	910
2	.22	.22	.21	.21	.20	.330	26	918
3	.22	.24	.22	.24	.25	.377	53	967
4	Exchange Closed; Independence Day							
7	.24	.24	.24	.24	.23	.366	9	976
8	.23	.23	.21	.21	.19	.308	3	979
9	....	.22B	....	.22B	.23	.364	....	979
10	.25	.25	.23	.23	.22	.351	241	1199
11	.24	.24	.22A	.22A	.20	.373	13	1208
14	.21	.23	.21	.23	.22	.397	29	1210
15	.23	.25	.23	.24	.24	.419	237	1248
16	.25	.27	.25	.25	.24	.412	140	1295
17	.24	.25	.24	.25	.24	.411	14	1289

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 9375 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	.25	.26	.25	.26	.26	.434	8	1292
21	.26	.28	.26	.28	.27	.449	37	1317
22	.27	.27	.24	.24	.24	.406	627	1796
23	.23	.23	.19	.19	.18	.327	78	1850
24	.20	.20	.16	.16	.15	.284	304	1906
25	.16	.16	.15	.16	.15	.295	120	1832
28	.14	.14	.13	.13	.13	.252	235	2001
29	.14	.16	.14	.15	.16	.302	101	2015
30	.17	.18	.17	.18	.17	.332	230	2034
31	.18	.22	.18	.22	.21	.398	833	2488

IN AUGUST

1	.24	.24	.19	.20	.19	.373	979	2891
4	.19	.21	.18	.21	.20	.399	172	3008
5	.19@.18	.19	.16	.17A	.16	.342	54	3013
6	.17	.17	.15	.16	.15	.332	388	3149
7	.15	.18	.15	.18	.17	.367	637	3035
8	.18	.22	.18	.21	.20	.404	198	3097
11	.23	.24	.22	.24	.22	.437	225	3276
12	.28@.29	.29	.24	.27	.26	.479	456	3457
13	.28	.34	.27	.32	.32	.572	873	3525
14	.31	.32	.29	.30	.30	.543	826	3797
15	.32	.34	.30	.31	.30	.544	538	3875
18	.30	.31	.28	.31	.31	.568	768	4256
19	.31@.33	.37	.31	.37	.36	.642	564	4301
20	.39	.40	.36	.38	.38	.680	204	4220
21	.41	.44B	.38	.40	.41	.741	736	4201
22	.38@.39	.39	.36	.37	.37	.705	340	4106
25	.39	.43	.39	.43	.44	.775	80	4137
26	.46	.50	.45	.50	.49	.827	274	3957
27	.47	.48	.44	.44	.46	.806	93	3888
28	.47	.54	.45A	.51	.52	.855	377	3767
29	.52	.65	.52	.63	.64	.917	536	3538

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	.61	.67	.56	.56	.57	.886	340	3426
3	.52	.52	.45	.48	.50	.826	246	3475
4	.53	.55	.48	.51	.51	.825	124	3457
5	.49	.49	.42	.43	.43	.745	181	3300
8	.39	.41	.37A	.39	.38	.678	499	3168
9	.42	.42	.41	.42	.40	.703	78	3204
10	.42	.42	.40	.42	.42	.721	79	3183
11	.37	.37	.31	.31	.30	.571	85	2973
12	.37	.37	.32	.34A	.31	.578	210	2984
15	.37	.38	.35	.36	.35	.636	248	3093
16	.31	.34	.31	.33	.34	.635	228	3113
17	.32	.34	.31	.32	.34	.634	38	3156
18	.36	.37B	.24	.24	.24	.508	148	3217
19	.27	.27	.23	.26	.25	.508	769	3374
22	.27	.30	.27	.29	.29	.575	246	3361
23	.31	.33	.28	.28	.29	.582	742	3537
24	.30	.38	.30	.38	.39	.686	282	3474
25	.40	.42	.38	.37	.38	.672	231	3465
26	.31	.39	.31	.39	.39	.685	137	3462
29	.30	.34	.30	.33	.32	.625	43	3511
30	.34	.38	.31A	.38	.37	.687	151	3502

IN OCTOBER

1	.40	.43B	.37	.38	.38	.702	85	3463
2	.36	.36	.35	.35	.36	.683	64	3474
3	.40	.50	.40	.50	.50	.806	222	3434
6	.54	.54	.51	.54	.52	.828	236	3385
7	.53	.54	.50	.54	.55	.851	306	3445
8	.52	.58	.50	.54A	.53	.840	155	3414
9	.49	.53	.49	.52B	.53	.849	70	3310
10	.48	.49B	.46	.46	.47	.817	178	3279
13	.43	.44	.43	.44	.45	.807	20	3179
14	.45	.45	.42A	.42A	.39	.759	17	3158
15	.40	.40	.38A	.39	.41	.781	30	3140
16	.41	.42	.35	.36	.37	.752	240	3247
17	.31	.31	.28	.28	.29	.678	37	3269
20	.23	.25	.23	.24A	.23	.622	291	3166
21	.26	.28	.26	.26	.26	.660	52	3127
22	.23	.30	.23	.30	.30	.723	195	3132
23	.30	.34B	.30	.34B	.34	.765	165	3143
24	.31	.32	.29	.29	.30	.729	54	3168
27	.29	.35	.29	.35	.33	.769	35	3153
28	.34	.36	.32	.36	.33	.772	62	3189
29	.31	.35	.31	.35	.35	.790	70	3189
30	.45	.45	.42A	.43	.43	.854	33	3188
31	.45	.45	.38A	.40B	.40	.836	6	3181

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 9375 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.39	.43	.39	.43	.40	.851	5	3176
4	.37	.39	.37	.38	.38	.840	152	3214
5	.36	.38	.35	.36	.35	.822	103	3258
6	.32	.33B	.32	.32	.31	.784	44	3274
7	.24	.25	.24	.25	.24	.693	302	3337
10	.20	.21	.18	.19	.20	.644	38	3348
11	.22	.22	.21	.21	.20	.658	13	3340
12	.21	.22	.19	.21	.22	.695	771	3704
13	.24	.24	.21	.22B	.22	.699	52	3706
14	.21	.24B	.21	.24B	.26	.769	11	3707
17	.26	.26	.25A	.26	.26	.794	71	3686
18	.24	.25	.23	.23	.23	.768	55	3695
19	.28	.29B	.28	.29B	.34	.885	18	3710
20	.32	.32	.29	.30	.32	.881	90	3660
21	.28	.33B	.28	.32	.32	.891	24	3637
24	.32	.32	.32	.32	.32	.918	21	3627
25	.33	.34B	.31	.31	.28	.895	117	3519
26	.28	.29	.26	.29	.28	.903	197	3422
27	Exchange Closed; Thanksgiving Day							
28	.25	.25	.25	.25	.23	.870	18	3404

IN DECEMBER

1	.20	.20	.18	.18	.17	.816	6	3400
2	.19	.19	.19	.19	.20	.864	22	3408
3	.22	.22	.19	.19	.19	.858	51	3371
4	.21	.22B	.21	.22B	.22	.902	1	3352
5	.24	.24	.17	.17	.16	.832	54	3372
8	.17	.17	.15	.15	.16	.873	36	3339
9	.14	.15	.14	.15	.15	.875	6	3337
10	.13	.14B	.13	.14B	.15	.895	13	3331
11	.10	.10	.10	.10	.10	.816	5	3327
12	.09	.10	.06	.07	.08	.790	301	3314
15	.01	.01	.01	.01	....	.500	82	....

DECEMBER 1986 9400 CALLS

IN APRIL 1986

24	.15	.15	.15	.15	.12	.144	12	12
25	.14	.14	.12	.13	.11	.133	57	69
28	....	.14B	....	.14B	.13	.182	....	69
29	....	.15B	....	.14B	.14	.179	....	69
30	....	.15B	....	.15B	.15	.192	....	69

IN MAY

1	....	....	....	.15N	.14	.173	....	69
2	.14@.13	.14	.13	.13	.14	.172	13	82
5	....	....	....	.14N	.15	.221	....	82
6	....	....	....	.15N	.15	.214	....	82
7	....	....	....	.15N	.15	.214	....	82
8	.17	.19	.17	.19	.17	.241	53	135
9	....	....	.16A	.16A	.13	.177	....	135
12	.10	.10	.10	.10	.12	.143	2	133
13	....	....	.11A	.12N	.13	.161	....	133
14	.12	.12	.12	.12	.11	.140	....	133
15	....	....	....	.11N	.09	.108	....	133
16	....	....	.08A	.08A	.07	.084	2	135
19	....	....	....	.07N	.07	.080	....	135
20	.05	.05	.05	.05	.09	.096	13	125
21	....	....	....	.09N	.09	.100	....	125
22	....	....	....	.09N	.09	.099	....	125
23	.09	.09	.09	.09	.09	.108	56	124
26	Exchange Closed; Memorial Day							
27	.11	.11	.11	.11	.10	.128	160	259
28	....	....	....	.10N	.09	.103	25	284
29	....	....	....	.09N	.07	.077	....	284
30	....	....	....	.07N	.07	.072	....	284

IN JUNE

2	.07	.07	.07	.07	.06	.045	3	281
3	.06	.06	.06	.06	.07	.058	....	281
4	....	.08B	.06A	.06A	.05	.048	3	284
5	....	....	....	.05N	.05	.055	....	281
6	....	.07B	....	.07B	.08	.101	....	281
9	.08	.08	.08	.08	.06	.075	9	281
10	....	....	....	.06N	.06	.082	....	281
11	.07	.07	.05A	.07	.06	.088	14	291
12	....	....	....	.06N	.06	.102	....	291
13	....	.09B	....	.09B	.10	.162	....	291
16	.11	.13	.11	.13	.12	.171	13	304
17	....	....	....	.12N	.13	.187	....	304
18	....	....	....	.13N	.13	.195	....	304
19	....	....	....	.13N	.10	.166	....	304

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
DECEMBER 1986 9400 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	....	....	....	.10N	.10	.184	....	304
23	....	....	....	.10N	.10	.189	....	304
24	....	.11B	....	.11B	.11	.202	....	304
25	.13	.13	.13	.13	.12	.212	2	304
26	.14	.14	.13	.13A	.12	.216	23	310
27	....	.13B	....	.13B	.13	.237	....	310
30	.15	.16	.15	.16	.14	.244	2	312

IN JULY

1	.15	.16	.15	.15	.14	.240	415	577
2	.15	.15	.15	.15	.14	.239	21	586
3	.16	.16	.15	.15	.17	.279	199	622
4	Exchange Closed: Independence Day							
7	.15	.15	.15	.15	.15	.268	10	622
8	.14	.14	.14	.14	.12	.217	95	622
9	....	.14B	....	.14B	.15	.264	....	622
10	....	....	....	.15N	.15	.252	....	622
11	.15	.17	.14A	.14A	.13	.270	81	701
14	.13	.14	.13	.14	.13	.288	71	723
15	.14	.15	.14	.14	.15	.305	30	741
16	.14	.17	.14	.16	.15	.297	75	765
17	.16	.16	.14	.16	.15	.294	147	868
18	.15	.17	.15	.17	.17	.313	99	919
21	.18	.19	.18	.18	.18	.323	177	1076
22	.16	.17	.15	.15	.15	.283	396	1225
23	.14	.14	.10	.10	.10	.215	75	1272
24	.10	.11	.09	.09	.09	.179	234	1453
25	.10	.10	.10	.10	.09	.185	6	1459
28	.08	.08	.08	.08	.08	.151	22	1477
29	.08	.09	.08	.09	.09	.187	93	1463
30	.10	.12	.10	.12	.10	.209	156	1431
31	.11	.12	.10	.12	.12	.261	199	1385

IN AUGUST

1	.15	.15	.10	.11	.10	.238	97	1429
4	.10	.11	.10	.11	.11	.256	263	1625
5	.10	.11	.10	.10	.09	.207	78	1668
6	.10	.10	.09	.09	.09	.197	551	2099
7	.09	.10	.09	.10	.10	.222	212	2218
8	.11	.13	.11	.13	.12	.249	494	2366
11	.13	.14	.13	.14	.13	.273	519	2663
12	.17	.17	.15	.17	.16	.309	660	2956
13	.16	.22	.16	.22	.20	.395	1011	3429
14	.19	.21	.18	.19	.19	.368	786	3733
15	.21	.22	.19	.19	.18	.365	632	3921
18	.20	.20	.17	.18	.19	.383	364	4063
19	.20	.24	.20	.24	.23	.455	253	4045
20	.24	.25	.22	.25	.24	.493	488	3931
21	.27	.28	.24	.27	.26	.557	1168	4549
22	.25	.25	.22	.23	.22	.509	476	4509
25	.23	.28	.23	.28	.27	.586	178	4529
26	.29	.33	.29	.33	.32	.653	376	4423
27	.31	.31	.29	.29	.29	.622	183	4317
28	.29	.35	.29	.33	.34	.690	623	4437
29	.35	.45	.34	.44	.44	.793	1314	4018

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	.43	.46	.37	.37	.38	.738	530	3593
3	.33	.34	.29	.33	.33	.648	522	3705
4	.36	.39	.31	.35	.34	.652	205	3445
5	.32	.33B	.26	.29	.28	.551	402	3557
8	.23	.26	.22	.24	.23	.476	1432	3866
9	.27	.27	.25	.26	.25	.509	944	4294
10	.27	.28	.25	.26	.26	.533	565	4356
11	.22	.23	.17	.18	.17	.375	730	4671
12	.17	.25	.17	.19	.18	.386	1213	5376
15	.23	.24	.20	.22	.21	.447	824	5583
16	.20	.21	.18	.20	.20	.447	3908	6420
17	.19	.21	.19	.20	.20	.448	886	6493
18	.21	.23	.14	.14	.14	.326	1266	7070
19	.15	.16	.12	.14	.14	.328	1105	7034
22	.16	.18	.16	.18	.17	.390	653	7091
23	.18	.20	.16	.16	.17	.398	1315	7205
24	.18	.24	.16	.23	.24	.508	2816	7503
25	.23	.26	.21	.23	.23	.493	937	7353
26	.21	.24	.17	.24	.24	.508	1850	7518
29	.17	.20	.17	.19	.19	.441	569	7555
30	.20	.22	.17	.22@.21	.22	.508	622	7422

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
DECEMBER 1986 9400 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.23	.25	.21	.22	.22	.523	487	7490
2	.21	.22	.20	.21	.21	.501	447	7473
3	.20	.32	.20	.32@.31	.32	.650	1318	7212
6	.33	.35	.31	.34	.33	.675	712	6891
7	.34	.34	.30	.34	.35	.706	941	6615
8	.31	.37	.30	.33A	.33	.687	833	6302
9	.31	.33	.29	.33@.32	.32	.697	215	6205
10	.32	.32	.26	.28	.28	.648	201	6095
13	.26	.27	.25	.26	.26	.627	55	6071
14	.25	.27	.22	.22	.21	.561	243	6086
15	.20	.22	.19	.22	.22	.588	420	6212
16	.22	.23	.18	.18	.18	.545	815	6343
17	.17	.18	.13	.13	.13	.455	1087	6903
20	.11	.12	.09	.10	.10	.388	2600	7689
21	.12	.14	.11	.13	.12	.424	861	7487
22	.12	.16	.10	.15	.14	.491	1580	7936
23	.16	.18	.14	.17	.17	.540	1725	8530
24	.16	.16	.15	.15	.14	.490	580	8691
27	.13	.17	.13	.17	.15	.532	365	8343
28	.16@.15	.17	.15	.16	.15	.532	391	8434
29	.14	.19	.13	.17	.17	.554	1249	8479
30	.25	.27	.21	.23B	.24	.647	1944	8429
31	.26	.26	.19	.21	.21	.618	1404	8187

IN NOVEMBER

3	.21	.24	.20	.21	.21	.632	797	8143
4	.19	.21	.18	.20	.19	.612	694	8201
5	.18	.19	.17	.17	.17	.580	971	8329
6	.16	.16	.13	.15	.14	.523	940	8564
7	.12	.12	.08	.09	.09	.407	2026	8965
10	.08	.09	.07	.08	.08	.345	1772	9629
11	.09	.09	.07	.08	.07	.354	630	10080
12	.09	.09	.07	.08	.08	.388	808	10301
13	.09	.09	.07	.07	.07	.385	1216	10267
14	.07	.09	.06	.08	.09	.460	1821	10969
17	.09	.09	.08	.09	.08	.472	2478	11286
18	.08	.08	.06	.07	.07	.427	1460	10964
19	.08	.12	.07	.12	.13	.604	1966	10894
20	.10	.13	.09	.11	.12	.578	1711	10545
21	.09	.14	.09	.11	.12	.581	1673	11489
24	.11	.12	.10	.11B	.11	.606	468	11750
25	.11	.13	.09	.09	.09	.537	1451	12187
26	.08	.09	.07	.09	.08	.538	843	11627
27	Exchange Closed: Thanksgiving Day							
28	.05	.06	.05	.06	.05	.439	273	11497

IN DECEMBER

1	.04	.04	.03	.04	.03	.306	1452	10687
2	.03	.04	.03	.04	.04	.364	935	10193
3	.04	.04	.03	.04	.03	.338	667	9925
4	.04	.05	.03	.04	.04	.402	818	9974
5	.04	.05	.02	.02	.01	.261	1696	9633
8	.01	.02	.01	.01	.01	.223	480	9520
9	.02	.02	.01	.01	.01	.183	667	9488
10	.01	.01	CAB	.01	.01	.162	66	9457
11	....	....	....	.01N	.01	.054	....	9457
12	CAB	CAB	CAB	CAB	CAB	.019	1	9458
15	.01	.01	CAB	CAB	CAB	.000	232	....

DECEMBER 1986 9425 CALLS

IN APRIL 1986

16	.11	.11	.11	.11	.16	.254	30	30
17	.12	.13B	.12	.13B	.16	.231	65	80
18	....	....	....	.16N	.16	.221	....	80
21	.16	.16	.14	.14	.15	.195	38	90
22	....	....	....	.15N	.13	.151	4	94
23	....	....	....	.13N	.11	.134	....	94
24	....	....	.10A	.10A	.07	.094	....	94
25	.10	.10	.10	.10	.07	.086	22	110
28	....	.10B	....	.10B	.09	.123	....	101
29	.13	.13	.12A	.12A	.10	.121	25	126
30	....	....	....	.10N	.11	.131	10	126

IN MAY

1	....	....	....	.11N	.10	.118	....	126
2	....	....	....	.10N	.10	.115	....	126
5	....	....	....	.10N	.10	.154	....	126
6	....	.11B	....	.11B	.10	.148	....	126
7	.10	.10	.10	.10	.10	.147	5	121
8	....	....	....	.10N	.11	.169	....	121

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
DECEMBER 1986 9425 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	.11	.11	.10	.10	.09	.118	20	119
12	....	....	....	.09h	.08	.092	....	129
13	....	....	.07A	.08N	.09	.105	....	129
14	....	....	....	.09N	.09	.090	....	129
15	.09	.09	.09	.09	.07	.067	3	129
16	....	....	.06A	.06A	.05	.050	....	129
19	....	....	....	.05N	.05	.048	....	129
20	....	....	....	.05N	.05	.059	....	129
21	....	....	....	.05N	.05	.061	....	129
22	....	....	....	.05N	.05	.060	....	129
23	.06	.06	.06	.06	.05	.066	8	129
26	Exchange Closed; Memorial Day							
27	....	.06B	....	.06B	.06	.080	....	129
28	....	....	....	.06N	.05	.063	....	129
29	.04	.04	.04	.04	.04	.044	5	134
30	.05	.05	.04A	.04A	.04	.041	85	124

IN JUNE

2	.04	.04	.04	.04	.03	.024	14	113
3	.03	.04	.03	.04	.03	.032	35	133
4	.03	.04	.03	.03A	.03	.026	25	113
5	....	....	....	.03N	.03	.031	....	93
6	.04	.04	.04	.04	.04	.063	8	93
9	....	....	....	.04N	.03	.045	....	88
10	....	....	....	.03N	.03	.050	....	88
11	....	....	....	.03N	.03	.054	....	88
12	.04	.04	.04	.04	.03	.064	288	376
13	.04	.05B	.04	.05B	.05	.109	242	618
16	.07	.07	.06	.06	.06	.116	30	618
17	....	.07B	....	.06N	.06	.128	....	618
18	....	.07B	....	.06N	.06	.134	....	618
19	....	....	....	.06N	.06	.111	....	618
20	....	....	....	.06N	.06	.124	....	618
23	....	....	....	.06N	.06	.126	....	618
24	....	....	....	.06N	.06	.137	....	618
25	....	.07B	....	.07B	.07	.145	....	618
26	....	....	....	.07N	.07	.148	....	618
27	....	.08B	....	.08B	.08	.164	....	618
30	....	.09B	....	.09B	.09	.169	....	618

IN JULY

1	.10	.10	.10	.10	.09	.165	100	718
2	.09	.09	.08A	.09	.09	.164	51	759
3	....	.10B	....	.10B	.11	.195	....	759
4	Exchange Closed; Independence Day							
7	.11	.11	.11	.11	.10	.185	11	770
8	.09	.09	.09	.09	.07	.144	3	770
9	.08	.10	.08	.10	.10	.181	80	820
10	.11	.11	.10	.10	.10	.171	17	820
11	....	....	.09A	.10N	.08	.183	....	820
14	.07@ 08	.08	.07	.08	.08	.196	119	916
15	.08	.09B	.08	.08	.09	.208	5	916
16	.08	.10	.08	.09	.09	.199	47	844
17	.08	.09	.08	.09	.09	.195	30	864
18	....	....	....	.09N	.09	.209	25	864
21	.10	.11	.10	.11	.10	.215	62	882
22	.09	.09	.07	.09	.09	.182	16	828
23	.06	.06	.06	.06	.06	.129	8	833
24	.05	.05	.05	.05	.05	.102	170	971
25	.05	.05	.04	.04	.05	.105	63	960
28	....	....	....	.05N	.04	.081	2	982
29	....	....	....	.04N	.05	.104	1	981
30	.06	.06	.06	.06	.06	.118	2	983
31	.07	.08	.07	.07	.06	.154	39	996

IN AUGUST

1	.08	.08	.06A	.06A	.06	.135	12	1006
4	....	....	....	.06N	.06	.146	....	1006
5	.05	.05	.05	.05	.05	.111	2	1006
6	.05	.05	.05	.05	.04	.102	485	1279
7	.04	.05	.04	.05	.05	.117	35	1299
8	.06	.06	.06	.06	.06	.133	160	1449
11	.07	.07	.07	.07	.07	.147	74	1509
12	.09	.09	.08	.09	.09	.172	178	1551
13	.10	.13	.10	.13	.12	.238	350	1671
14	.12	.13	.11	.11	.11	.216	424	1983
15	.12	.13	.12	.12A	.11	.212	291	2153
18	.10	.11	.10	.11	.11	.222	81	2172
19	.13	.15	.12	.13	.13	.278	324	2356
20	.15	.16	.14	.14	.14	.307	404	2612
21	.14	.16	.14	.15	.14	.359	488	2907
22	.13	.13	.12	.12	.12	.311	248	2994
25	.13	.16	.13	.16	.15	.374	444	3286

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
DECEMBER 1986 9425 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	.17	.19	.16	.19	.18	.440	285	3392
27	.17	.18	.15	.16	.15	.404	425	3416
28	.14	.21	.14	.19	.19	.474	555	3639
29	.20	.29	.20	.27	.27	.599	1727	3957

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	.25	.30	.23	.23@.24	.22	.528	606	3308
3	.19	.20	.16	.20	.18	.430	415	3362
4	.21	.23	.18	.21	.20	.440	889	3724
5	.19	.20	.14	.17	.15	.344	297	3657
8	.12	.16	.12	.13	.13	.280	785	3939
9	.16	.16	.14	.14	.14	.312	521	4081
10	.15	.16	.14	.15	.15	.337	351	4239
11	.13	.13	.09	.10	.09	.209	1013	4076
12	.14	.14	.11	.11A	.10	.220	518	4161
15	.12	.14	.12	.12	.12	.269	592	4309
16	.11	.12	.10	.11	.11	.271	2229	5440
17	.10	.12	.10	.11	.11	.273	317	5462
18	.11	.13	.07	.07	.08	.179	1411	5192
19	.07	.08	.06	.08	.08	.181	769	5365
22	.09	.10	.08	.10	.09	.228	279	5184
23	.10	.11	.09	.09	.09	.234	904	5503
24	.10	.13	.10	.13	.13	.329	939	5906
25	.13	.15	.12	.12	.13	.316	593	6097
26	.11	.14	.09	.14	.14	.330	1807	6878
29	.09	.11	.09	.10	.10	.270	698	7603
30	.10	.12	.09	.12	.12	.328	839	7810

IN OCTOBER

1	.13	.15	.11	.12	.11	.340	1965	8689
2	.11	.11	.09	.10	.11	.318	1059	8851
3	.14	.19	.13	.18@.17	.18	.462	1347	8485
6	.18	.20	.18	.18	.19	.485	964	8372
7	.20	.20	.16	.20	.20	.516	978	8616
8	.17	.21	.16	.17	.17	.492	1822	8869
9	.17	.18	.16	.17	.17	.501	1133	9118
10	.17	.17	.13	.14	.14	.442	848	9482
13	.13	.14	.12	.13	.13	.415	345	9352
14	.13	.14	.10	.10	.10	.348	2125	8538
15	.10	.11	.09	.11	.11	.370	1166	8433
16	.11	.12	.09	.09	.08	.326	407	8215
17	.07	.07	.06	.06	.05	.245	992	8250
20	.04	.05	.04	.04	.04	.189	2337	8839
21	.05	.05	.05	.06	.05	.213	1114	9280
22	.05	.07	.04	.07	.06	.262	913	9317
23	.06	.06	.06	.07	.07	.301	1195	9430
24	.06	.06	.05	.05	.05	.256	843	10774
27	.05	.07	.05	.07	.06	.283	656	10363
28	.06	.07	.06	.06	.06	.280	723	9500
29	.05	.09	.05	.07	.07	.297	2271	10638
30	.12	.13	.10	.11	.10	.384	3340	10613
31	.12	.12	.09	.10	.09	.352	1430	10830

IN NOVEMBER

3	.09	.11	.09	.10	.09	.358	2162	11430
4	.08	.09	.07	.08	.08	.336	2294	11390
5	.07	.08	.06	.06	.06	.303	2671	11979
6	.06	.06	.05	.06	.05	.252	1465	12723
7	.04	.04	.03	.03	.03	.165	2598	13134
10	.03	.03	.02	.03	.03	.122	1475	13662
11	.03	.03	.02	.03	.02	.124	347	13606
12	.03	.03	.02	.02	.02	.140	414	13703
13	.03	.03	.02	.02	.02	.135	507	13885
14	.02	.02	.02	.02	.02	.175	1491	13667
17	.02	.03	.02	.02	.02	.168	303	13672
18	.02	.02	.02	.02	.02	.136	723	13634
19	.02	.03	.02	.03	.03	.250	774	13782
20	.03	.04	.02	.03@.02	.02	.216	790	13581
21	.03	.04	.02	.03	.02	.206	990	13795
24	.02	.03	.02	.02	.02	.197	150	13664
25	.03	.03	.02	.02	.02	.143	481	13583
26	.02	.02	.02	.02	.02	.135	277	13490
27	Exchange Closed; Thanksgiving Day							
28	.01	.01	.01	.01	.01	.076	32	13429

IN DECEMBER

1	.01	.01	.01	.01	.01	.028	507	13543
2	.01	.01	.01	.01	.01	.036	279	13700
3	.01	.01	CAB	.01	.01	.028	221	13686
4	.01	.01	.01	.01	.01	.037	188	13614
5	.01	.01	CAB	CAB	CAB	.012	185	13690

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 9425 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	.01	.01	CAB	CAB	CAB	.003	106	13596
9	CAB	CAB	CAB	CAB	CAB	.001	32	13538
10	.01	.01	.01	.01	....	.000	117	13485
11	CAB	CAB	CAB	CAB	CAB	.000	....	13486
12	CAB	CAB	CAB	CAB	CAB	.000	1	13485

DECEMBER 1986 9450 CALLS

IN MAY 1986

15	.04	.04	.04	.04	.03	.039	10	10
16	....	....	....	.03N	.03	.028	....	10
19	....	....	....	.03N	.03	.027	....	10
20	....	....	....	.03N	.03	.034	....	10
21	....	....	....	.03N	.03	.036	....	10
22	....	....	....	.03N	.03	.035	....	10
23	....	....	....	.03N	.03	.038	....	10
26	Exchange Closed: Memorial Day							
27	....	....	....	.03N	.03	.047	....	10
28	....	....	....	.03N	.03	.036	....	10
29	....	....	....	.03N	.02	.024	....	10
30	....	....	....	.02N	.02	.022	....	10

IN JUNE

2	....	....	....	.02N	.02	.012	....	10
3	....	....	....	.02N	.02	.017	....	10
4	....	....	....	.02N	.02	.014	....	10
5	....	....	....	.02N	.02	.017	....	10
6	....	....	....	.02N	.02	.037	....	10
9	....	....	....	.02N	.02	.025	....	10
10	....	....	....	.02N	.01	.029	....	10
11	....	....	....	.01N	.01	.032	....	10
12	....	....	....	.01N	.01	.039	....	10
13	.02	.02	.02	.02	.01	.070	5	15
16	....	....	....	.01N	.01	.075	....	15
17	.05	.05	.05	.05	.04	.084	15	30
18	....	....	....	.04N	.04	.088	....	30
19	....	....	....	.04N	.04	.071	....	30
20	....	....	....	.04N	.04	.080	....	30
23	.04	.04	.04	.04	.04	.082	5	35
24	....	....	....	.04N	.04	.088	....	35
25	....	....	....	.04N	.04	.094	....	35
26	....	....	....	.04N	.04	.096	....	35
27	....	....	....	.04N	.05	.107	....	35
30	....	....	....	.05N	.05	.110	....	35

IN JULY

1	.06	.06	.05	.05	.05	.107	1005	1020
2	....	....	....	.05N	.05	.106	100	1020
3	....	....	....	.05N	.06	.129	....	1020
4	Exchange Closed: Independence Day							
7	.06	.06	.06	.06	.06	.120	2	1022
8	....	....	....	.06N	.05	.090	3	1024
9	.06	.07	.06	.07	.06	.116	4	1027
10	....	....	....	.06N	.06	.109	5	1032
11	....	....	....	.06N	.05	.116	....	1032
14	.05	.05	.05	.05	.05	.124	50	1082
15	....	....	....	.05N	.05	.132	....	1082
16	.06	.06	.06	.06	.05	.124	6	1083
17	....	....	....	.05N	.05	.120	....	1083
18	....	....	....	.05N	.05	.129	....	1083
21	.06	.07	.05	.06	.06	.132	31	1089
22	.05	.05	.05	.05	.05	.107	10	1084
23	....	....	.04A	.04A	.04	.070	1	1085
24	.04	.04	.02	.02	.03	.053	165	1238
25	....	.04B	....	.03N	.03	.054	....	1238
28	.03	.03	.03	.03	.02	.039	5	1241
29	.03	.03	.03	.03	.02	.052	15	1241
30	....	....	....	.02N	.03	.059	....	1246
31	.03	.03	.03	.03	.03	.081	15	1246

IN AUGUST

1	....	....	....	.03N	.03	.068	....	1246
4	.02	.02	.02	.02	.03	.073	100	1247
5	....	....	....	.03N	.02	.051	....	1247
6	....	....	....	.02N	.02	.046	....	1247
7	....	....	....	.02N	.02	.053	....	1247
8	....	....	....	.02N	.03	.061	....	1247
11	....	....	....	.03N	.03	.068	....	1247
12	....	.04B	....	.04B	.05	.082	....	1247
13	.06	.08	.06	.08	.07	.123	35	1271
14	.07	.07	.06	.06	.06	.109	331	1518
15	.07	.07	.07	.07	.06	.105	10	1518

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 9450 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	.06	.06	.06	.06	.06	.109	69	1572
19	.08	.09	.08	.09	.08	.144	73	1572
20	.08	.09	.07	.08	.08	.161	277	1704
21	.08	.09	.07	.08A	.07	.194	659	1945
22	.06	.07	.05	.06	.06	.156	115	2019
25	.07	.08	.07	.08	.07	.195	383	2214
26	.09	.10	.09	.10	.09	.243	422	2511
27	.09	.09	.07	.07	.08	.214	421	2634
28	.07	.11	.07	.10	.09	.266	996	3016
29	.12	.17	.12	.16	.15	.376	2178	3280

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	.15	.17	.12	.12	.12	.309	1035	3478
3	.11	.11	.09	.10	.10	.232	1370	4265
4	.12	.14	.10	.12	.11	.244	1601	4771
5	.11	.11	.08	.09	.08	.176	827	4684
8	.07	.09	.07	.07	.07	.135	488	4572
9	.08	.09	.07	.07	.07	.159	753	4822
10	.08	.09	.07	.09	.08	.179	562	5123
11	.07	.07	.05	.05	.05	.097	526	5368
12	.07	.06	.05	.07	.06	.104	1345	5775
15	.07	.08	.06	.07	.07	.137	392	5968
16	.06	.06	.05	.06	.06	.139	3004	7177
17	.06	.06	.05	.05	.06	.141	377	7085
18	.07	.07	.03	.03	.04	.083	471	7089
19	.03	.04	.03	.04	.04	.085	54	7053
22	.04	.05	.04	.05	.05	.113	127	7100
23	.06	.06	.05	.05	.05	.117	45	7113
24	.06	.07	.06	.07	.07	.182	132	7181
25	.07	.07	.06	.06	.07	.174	417	7395
26	.04	.07	.04	.07	.07	.185	992	7832
29	.05	.05	.04	.05	.05	.141	411	7978
30	.05	.05	.05	.05	.06	.181	399	7986

IN OCTOBER

1	.07	.07	.05	.06	.06	.188	501	7840
2	.05	.05	.05	.05	.05	.172	707	8269
3	.08	.09	.06	.09	.09	.284	701	8596
6	.10	.10	.09	.09	.09	.299	1120	9106
7	.09	.10	.08	.09@.10	.09	.324	1102	9439
8	.08	.10	.07	.09	.08	.300	1413	9301
9	.08	.09	.07	.08	.08	.304	918	9630
10	.08	.08	.06	.06	.06	.252	1179	10120
13	.06	.06	.05	.06	.06	.226	392	10200
14	.06	.06	.04	.04	.04	.174	386	10246
15	.04	.05	.04	.05	.04	.189	605	10209
16	.05	.05	.04	.04	.03	.155	574	10164
17	.03	.03	.02	.02	.02	.103	1828	10850
20	.02	.02	.01	.02	.02	.070	191	10863
21	.02	.02	.02	.02	.02	.081	315	10721
22	.02	.03	.02	.03	.02	.106	449	10842
23	.03	.03	.03	.03	.03	.127	979	11411
24	.02	.02	.02	.02	.02	.099	359	11328
27	.02	.02	.02	.02	.02	.110	212	11349
28	.03	.03	.02	.02	.02	.106	17	11344
29	.02	.03	.02	.03	.03	.115	931	11709
30	.04	.05	.04	.04	.04	.167	2016	11605
31	.04	.04	.03	.03	.03	.145	1007	11089

IN NOVEMBER

3	.04	.04	.03	.03	.03	.144	758	11273
4	.03	.03	.02	.03	.03	.129	127	11277
5	.02	.03	.02	.02	.02	.108	1015	11395
6	.02	.02	.02	.02	.02	.082	403	11229
7	.01	.01	.01	.01	.01	.043	195	11282
10	.01	.01	.01	.01	.01	.027	571	11500
11	....	....	....	.01N	.01	.027	23	11513
12	.01	.01	.01	.01	.01	.030	8	11406
13	.01	.01	.01	.01	.01	.028	25	11393
14	.01	.01	.01	.01	.01	.038	3	11393
17	....	....	....	.01N	....	.032	2	11347
18	.01	.01	CAB	CAB	CAB	.022	13	11310
19	CAB	CAB	CAB	CAB	.01	.053	2	11308
20	CAB	CAB	CAB	CAB	CAB	.038	4	11286
21	CAB	CAB	CAB	CAB	CAB	.032	....	11286
24	.01	.01	CAB	CAB	CAB	.024	180	11221
25	CAB	CAB	CAB	CAB	CAB	.013	5	11209
26	CAB	CAB	CAB	CAB	CAB	.010	....	11084
27	Exchange Closed: Thanksgiving Day							
28	CAB	CAB	CAB	CAB	CAB	.003	4	11080

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 9450 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000	....	11110
2	CAB	CAB	CAB	CAB	CAB	.000	....	11110
3	CAB	CAB	CAB	CAB	CAB	.000	....	11110
4	CAB	CAB	CAB	CAB	CAB	.000	36	11082
5	CAB	CAB	CAB	CAB	CAB	.000	....	11072
8	.01	.01	.01	.01	....	.000	....	11057
9	CAB	CAB	CAB	CAB	CAB	.000	1	11033
10	CAB	CAB	CAB	CAB	CAB	.000	....	11014
11	CAB	CAB	CAB	CAB	CAB	.000	....	11014
12	CAB	CAB	CAB	CAB	CAB	.000	13	11001

DECEMBER 1986 9475 CALLS

IN JULY 1986

22	.03	.03	.02	.02	.02	.058	....	....
23	....	....	....	.02N	.02	.035	10	10
24	....	....	....	.02N	.02	.025	....	10
25	....	....	....	.02N	.02	.025	....	10
28	....	....	....	.02N	.01	.017	....	10
29	....	....	....	.01N	.01	.023	....	10
30	....	....	....	.01N	.01	.026	....	10
31	....	....	....	.01N	.01	.037	....	10

IN AUGUST

1	....	....	....	.01N	.01	.030	....	10
4	....	....	....	.01N	.01	.032	....	10
5	....	....	....	.01N	.01	.021	....	10
6	....	....	....	.01N	.01	.018	....	10
7	....	....	....	.01N	.01	.021	....	10
8	....	....	....	.01N	.01	.024	....	10
11	....	....	....	.01N	.01	.026	....	10
12	....	....	....	.01N	.02	.033	....	10
13	....	....	....	.02N	.03	.054	....	10
14	....	....	....	.03N	.03	.047	....	10
15	....	....	....	.03N	.03	.044	....	10
18	....	....	....	.03N	.03	.045	....	10
19	.04	.04	.04	.04	.04	.062	250	260
20	....	.05B	....	.04N	.04	.070	100	360
21	.04	.04	.04	.04	.03	.086	40	400
22	....	....	....	.03N	.03	.064	....	400
25	....	....	....	.03N	.03	.081	....	400
26	.04	.04	.04	.04	.04	.107	1	401
27	.04	.04	.04	.04	.04	.089	31	402
28	.05	.05	.05	.05	.05	.118	68	463
29	.03	.09	.03	.09	.08	.190	259	704

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	.07	.09	.07	.07	.07	.143	392	941
3	.05	.05	.04	.05	.05	.099	329	1172
4	.06	.07	.05	.06	.06	.109	417	1385
5	.06	.06	.05	.05	.05	.072	180	1521
8	.03	.04	.03	.04	.04	.052	224	1608
9	.04	.04	.04	.04	.04	.066	31	1629
10	.04	.04	.04	.04	.04	.078	53	1629
11	.03	.04	.02	.03	.03	.036	78	1620
12	.03	.07B	.03	.04	.04	.041	118	1641
15	.04	.04	.04	.04	.04	.057	92	1733
16	.03	.04	.03	.03	.03	.059	212	1769
17	....	....	....	.03N	.03	.060	12	1755
18	.03	.03	.02	.02	.02	.032	40	1779
19	....	....	....	.02N	.02	.033	....	1779
22	.02	.02	.02	.02	.02	.047	23	1763
23	.03	.03	.03	.03	.03	.049	6	1766
24	.03	.03	.03	.03	.04	.086	546	2220
25	.04	.04	.04	.04	.04	.081	17	2248
26	.03	.04	.03	.04	.04	.087	101	2348
29	....	....	.03A	.04N	.03	.062	....	2348
30	....	....	....	.03N	.03	.084	....	2338

IN OCTOBER

1	.03	.03	.02	.03	.03	.088	431	2152
2	....	....	....	.03N	.03	.078	60	2124
3	.03	.04	.03	.04	.04	.147	506	2490
6	.04	.04	.04	.04	.04	.154	317	2753
7	.04	.05	.03	.05	.04	.170	261	2913
8	.03	.05	.03	.04A	.04	.151	492	3012
9	.03	.03	.03	.03	.04	.152	187	2883
10	.03	.03	.02	.02	.03	.117	151	2861
13	....	....	....	.03N	.03	.098	12	2858
14	.02	.02	.02	.02	.02	.069	82	2866

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 9475 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	.02	.02	.02	.02	.02	.076	363	2534
16	.02	.02	.02	.02	.01	.057	49	2529
17	.01	.01	.01	.01	.01	.033	635	2438
20	....	....	....	.01N	.01	.019	34	2440
21	....	....	....	.01N	.01	.023	20	2445
22	.01	.01	.01	.01	.01	.031	50	2445
23	....	....	....	.01N	.01	.039	....	2445
24	.01	.01	.01	.01	.01	.027	1	2446
27	....	....	....	.01N	.01	.030	1	2447
28	....	....	....	.01N	.01	.028	....	2447
29	.01	.01	.01	.01	.01	.031	50	2446
30	.01	.02	.01	.01	.01	.050	107	2393
31	.02	.02	.01	.01	.01	.041	436	2621

IN NOVEMBER

3	....	....	....	.01N	.01	.039	35	2640
4	.01	.01	.01	.01	.01	.033	319	2767
5	.01	.01	.01	.01	.01	.025	100	2843
6	....	....	....	.01N	.01	.017	....	2843
7	....	....	....	.01N	....	.007	....	2840
10	CAB	CAB	CAB	CAB	CAB	.003	....	2840
11	CAB	CAB	CAB	CAB	CAB	.003	....	2840
12	CAB	CAB	CAB	CAB	CAB	.003	....	2840
13	CAB	CAB	CAB	CAB	CAB	.003	....	2840
14	CAB	CAB	CAB	CAB	CAB	.004	....	2840
17	CAB	CAB	CAB	CAB	CAB	.003	....	2823
18	CAB	CAB	CAB	CAB	CAB	.001	....	2823
19	CAB	CAB	CAB	CAB	CAB	.005	....	2823
20	CAB	CAB	CAB	CAB	CAB	.003	....	2823
21	CAB	CAB	CAB	CAB	CAB	.002	....	2823
24	CAB	CAB	CAB	CAB	CAB	.001	....	2823
25	CAB	CAB	CAB	CAB	CAB	.000	....	2818
26	CAB	CAB	CAB	CAB	CAB	.000	....	2818
27	Exchange Closed: Thanksgiving Day							
28	CAB	CAB	CAB	CAB	CAB	.000	....	2818

IN DECEMBER

1	CAB	CAB	CAB	CAB	CAB	.000	65	2753
2	CAB	CAB	CAB	CAB	CAB	.000	....	2753
3	CAB	CAB	CAB	CAB	CAB	.000	90	2663
4	CAB	CAB	CAB	CAB	CAB	.000	....	2663
5	CAB	CAB	CAB	CAB	CAB	.000	....	2663
8	CAB	CAB	CAB	CAB	CAB	.000	....	2663
9	CAB	CAB	CAB	CAB	CAB	.000	....	2663
10	CAB	CAB	CAB	CAB	CAB	.000	....	2663
11	CAB	CAB	CAB	CAB	CAB	.000	....	2663
12	CAB	CAB	CAB	CAB	CAB	.000	....	2663

DECEMBER 1986 9500 CALLS

IN AUGUST 1986

26	.02	.02	.02	.02	.02	.037	100	100
27	....	....	....	.02N	.02	.029	....	100
28	....	....	....	.02N	.02	.041	....	100
29	.03	.03	.03	.03	.03	.075	60	160

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	.04	.04	.04	.04	.03	.051	20	180
3	.02	.02	.02	.02	.03	.033	5	180
4	....	....	....	.03N	.03	.038	....	180
5	....	....	....	.03N	.02	.023	....	180
8	....	....	....	.02N	.02	.016	....	180
9	....	....	....	.02N	.02	.022	....	180
10	.02	.03	.02	.03	.02	.027	14	187
11	....	....	....	.02N	.01	.011	....	187
12	....	....	....	.01N	.02	.013	....	187
15	.02	.03	.02	.03	.02	.020	30	217
16	....	....	....	.02N	.02	.021	....	217
17	.01	.01	.01	.01	.02	.021	15	229
18	....	....	....	.02N	.01	.010	....	229
19	.01	.01	.01	.01	.01	.010	45	273
22	.01	.01	.01	.01	.01	.016	10	283
23	....	....	....	.01N	.01	.017	....	283
24	.02	.02	.02	.02	.02	.033	22	296
25	....	....	....	.02N	.02	.031	2	298
26	.02	.02	.02	.02	.02	.035	7	302
29	....	....	....	.02N	.02	.022	....	302
30	....	....	....	.02N	.02	.032	....	302

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 9500 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.02N	.02	.034	....	302
2	.01	.01	.01	.01	.01	.029	99	367
3	.02	.02	.01	.02	.02	.063	91	376
6	....	....	....	.02N	.01	.066	10	367
7	....	....	....	.01N	.02	.073	1	368
8	....	....	....	.02N	.02	.062	....	368
9	....	....	....	.02N	.02	.062	....	368
10	.01	.01	.01	.01	.01	.043	2	368
13	....	....	....	.01N	.01	.034	....	368
14	....	....	....	.01N	.01	.021	....	368
15	....	....	....	.01N	.01	.023	....	368
16	....	....	....	.01N	....	.016	....	368
17	CAB	CAB	CAB	CAB	CAB	.008	....	368
20	CAB	CAB	CAB	CAB	CAB	.003	....	368
21	CAB	CAB	CAB	CAB	CAB	.004	....	368
22	CAB	CAB	CAB	CAB	CAB	.006	....	368
23	CAB	CAB	CAB	CAB	CAB	.008	....	368
24	CAB	CAB	CAB	CAB	CAB	.005	....	368
27	CAB	CAB	CAB	CAB	CAB	.005	....	368
28	CAB	CAB	CAB	CAB	CAB	.005	....	368
29	CAB	CAB	CAB	CAB	CAB	.005	....	368
30	CAB	CAB	CAB	CAB	CAB	.010	....	368
31	CAB	CAB	CAB	CAB	CAB	.008	....	368

IN NOVEMBER

3	CAB	CAB	CAB	CAB	CAB	.007	....	368
4	CAB	CAB	CAB	CAB	CAB	.005	....	368
5	CAB	CAB	CAB	CAB	CAB	.003	....	368
6	CAB	CAB	CAB	CAB	CAB	.002	....	368
7	CAB	CAB	CAB	CAB	CAB	.000	....	368
10	CAB	CAB	CAB	CAB	CAB	.000	....	368
11	CAB	CAB	CAB	CAB	CAB	.000	....	368
12	CAB	CAB	CAB	CAB	CAB	.000	....	368
13	CAB	CAB	CAB	CAB	CAB	.000	....	368
14	CAB	CAB	CAB	CAB	CAB	.000	....	368
17	CAB	CAB	CAB	CAB	CAB	.000	....	368
18	CAB	CAB	CAB	CAB	CAB	.000	....	368
19	CAB	CAB	CAB	CAB	CAB	.000	....	368
20	CAB	CAB	CAB	CAB	CAB	.000	....	368
21	CAB	CAB	CAB	CAB	CAB	.000	....	368
24	CAB	CAB	CAB	CAB	CAB	.000	....	368
25	CAB	CAB	CAB	CAB	CAB	.000	....	368
26	CAB	CAB	CAB	CAB	CAB	.000	....	368
27	Exchange Closed: Thanksgiving Day							
28	CAB	CAB	CAB	CAB	CAB	.000	....	368

IN DECEMBER

1	CAB	CAB	CAB	CAB	CAB	.000	....	368
2	CAB	CAB	CAB	CAB	CAB	.000	....	368
3	CAB	CAB	CAB	CAB	CAB	.000	10	358
4	CAB	CAB	CAB	CAB	CAB	.000	....	358
5	CAB	CAB	CAB	CAB	CAB	.000	....	358
8	CAB	CAB	CAB	CAB	CAB	.000	....	358
9	CAB	CAB	CAB	CAB	CAB	.000	....	358
10	CAB	CAB	CAB	CAB	CAB	.000	....	358
11	CAB	CAB	CAB	CAB	CAB	.000	....	358
12	CAB	CAB	CAB	CAB	CAB	.000	....	358

DECEMBER 1986 9525 CALLS

IN AUGUST 1986

27	.01	.01	.01	.01	.01	.007	1	1
28	....	....	....	.01N	.01	.010	....	1
29	....	....	....	.01N	.01	.022	....	1

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	....	....	....	.01N	.01	.014	....	1
3	....	....	....	.01N	.01	.008	....	1
4	....	....	....	.01N	.01	.010	....	1
5	....	....	....	.01N	.01	.006	....	1
8	....	....	....	.01N	.01	.004	....	1
9	....	....	....	.01N	.01	.005	....	1
10	....	....	....	.01N	.01	.007	....	1
11	....	....	....	.01N	....	.002	....	1
12	CAB	CAB	CAB	CAB	CAB	.003	....	1
15	CAB	CAB	CAB	CAB	CAB	.005	....	1
16	CAB	CAB	CAB	CAB	CAB	.006	....	1
17	CAB	CAB	CAB	CAB	CAB	.006	....	1
18	CAB	CAB	CAB	CAB	CAB	.002	....	1
19	CAB	CAB	CAB	CAB	CAB	.002	....	1
22	CAB	CAB	CAB	CAB	CAB	.004	....	1

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 9525 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	CAB	CAB	CAB	CAB	CAB	.005	....	1
24	CAB	CAB	CAB	CAB	CAB	.011	....	1
25	CAB	CAB	CAB	CAB	CAB	.010	....	1
26	CAB	CAB	CAB	CAB	CAB	.011	....	1
29	CAB	CAB	CAB	CAB	CAB	.006	....	1
30	CAB	CAB	CAB	CAB	CAB	.010	....	1

IN OCTOBER

1	CAB	CAB	CAB	CAB	CAB	.011	....	1
2	CAB	CAB	CAB	CAB	CAB	.009	....	1
3	.01	.01	.01	.01	....	.022	1	2
6	CAB	CAB	CAB	CAB	CAB	.023	....	2
7	CAB	CAB	CAB	CAB	CAB	.026	....	1
8	CAB	CAB	CAB	CAB	CAB	.020	....	1
9	CAB	CAB	CAB	CAB	CAB	.020	....	1
10	CAB	CAB	CAB	CAB	CAB	.012	....	1
13	CAB	CAB	CAB	CAB	CAB	.009	....	1
14	CAB	CAB	CAB	CAB	CAB	.005	....	1
15	CAB	CAB	CAB	CAB	CAB	.005	....	1
16	CAB	CAB	CAB	CAB	CAB	.003	....	1
17	CAB	CAB	CAB	CAB	CAB	.001	....	1
20	CAB	CAB	CAB	CAB	CAB	.000	....	1
21	CAB	CAB	CAB	CAB	CAB	.000	....	1
22	CAB	CAB	CAB	CAB	CAB	.001	....	1
23	CAB	CAB	CAB	CAB	CAB	.001	....	1
24	CAB	CAB	CAB	CAB	CAB	.000	....	1
27	CAB	CAB	CAB	CAB	CAB	.000	....	1
28	CAB	CAB	CAB	CAB	CAB	.000	....	1
29	CAB	CAB	CAB	CAB	CAB	.000	....	1
30	CAB	CAB	CAB	CAB	CAB	.001	....	1
31	CAB	CAB	CAB	CAB	CAB	.001	....	1

IN NOVEMBER

3	CAB	CAB	CAB	CAB	CAB	.000	....	1
4	CAB	CAB	CAB	CAB	CAB	.000	....	1
5	CAB	CAB	CAB	CAB	CAB	.000	....	1
6	CAB	CAB	CAB	CAB	CAB	.000	....	1
7	CAB	CAB	CAB	CAB	CAB	.000	....	1
10	CAB	CAB	CAB	CAB	CAB	.000	....	1
11	CAB	CAB	CAB	CAB	CAB	.000	....	1
12	CAB	CAB	CAB	CAB	CAB	.000	....	1
13	CAB	CAB	CAB	CAB	CAB	.000	....	1
14	CAB	CAB	CAB	CAB	CAB	.000	....	1
17	CAB	CAB	CAB	CAB	CAB	.000	....	1
18	CAB	CAB	CAB	CAB	CAB	.000	....	1
19	CAB	CAB	CAB	CAB	CAB	.000	....	1
20	CAB	CAB	CAB	CAB	CAB	.000	....	1
21	CAB	CAB	CAB	CAB	CAB	.000	....	1
24	CAB	CAB	CAB	CAB	CAB	.000	....	1
25	CAB	CAB	CAB	CAB	CAB	.000	....	1
26	CAB	CAB	CAB	CAB	CAB	.000	....	1
27	Exchange Closed: Thanksgiving Day							
28	CAB	CAB	CAB	CAB	CAB	.000	....	1

IN DECEMBER

1	CAB	CAB	CAB	CAB	CAB	.000	....	1
2	CAB	CAB	CAB	CAB	CAB	.000	....	1
3	CAB	CAB	CAB	CAB	CAB	.000	....	1
4	CAB	CAB	CAB	CAB	CAB	.000	....	1
5	CAB	CAB	CAB	CAB	CAB	.000	....	1
8	CAB	CAB	CAB	CAB	CAB	.000	....	1
9	CAB	CAB	CAB	CAB	CAB	.000	....	1
10	CAB	CAB	CAB	CAB	CAB	.000	....	1
11	CAB	CAB	CAB	CAB	CAB	.000	....	1
12	CAB	CAB	CAB	CAB	CAB	.000	....	1

MARCH 1987 9250 CALLS

IN MAY 1986

2	.75	.75	.75	.75	.75	.617	5	5
5	....	....	....	.75N	.61	.675	3	8
6	....	....	....	.81N	.79	.663	....	8
7	....	....	....	.79N	.79	.660	....	8
8	....	.80B	....	.80B	.84	.688	....	8
9	....	....	.78A	.78A	.74	.622	....	8
12	....	....	.73A	.73A	.69	.580	....	8
13	....	....	.66A	.68A	.74	.621	....	8
14	....	.75B	.71A	.71A	.70	.584	....	8
15	....	....	....	.70N	.63	.545	....	8
16	....	....	.61A	.61A	.55	.488	....	8
19	....	.57B	....	.57B	.54	.474	....	8

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1987 9250 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	....	....	....	.54N	.57	.498	....	8
21	....	.58B	....	.58B	.59	.509	....	8
22	....	....	....	.59N	.60	.516	....	8
23	.59	.61B	.59	.59	.62	.534	8	8
26	Exchange Closed: Memorial Day							
27	.67	.68	.66A	.68	.67	.577	41	49
28	....	....	....	.67N	.61	.531	3	52
29	....	....	.60A	.60A	.56	.484	....	52
30	....	....	....	.58N	.54	.469	....	52

IN JUNE

2	....	....	....	.54N	.46	.393	....	52
3	....	....	....	.46N	.51	.436	....	52
4	....	....	.48A	.48A	.47	.395	....	52
5	.50	.50	.50	.50	.48	.408	230	261
6	....	.54B	....	.54B	.59	.509	....	261
9	....	.60B	.54A	.54A	.53	.454	....	261
10	....	....	.52A	.52A	.54	.462	....	261
11	.57	.57	.57	.57	.54	.476	50	286
12	....	.57B	....	.57B	.58	.499	....	286
13	.63	.70	.63	.70	.71	.586	225	347
16	....	....	....	.71N	.71	.589	25	372
17	....	....	....	.71N	.74	.614	....	372
18	....	.76B	....	.74N	.76	.627	....	372
19	....	....	....	.76N	.73	.600	....	372
20	....	....	.70A	.73N	.75	.626	....	372
23	.76	.76	.76	76	.76	.637	10	382
24	....	....	....	.76N	.76	.653	....	382
25	....	.80B	....	.80B	.80	.670	....	382
26	....	....	....	.80N	.82	.680	....	382
27	....	.83B	....	.83B	.87	.702	....	382
30	....	....	....	.87N	.86	.713	....	382

IN JULY

1	....	.89B	....	.88N	.86	.714	....	382
2	....	....	....	.88N	.86	.714	....	382
3	.94	.95	.93	93	.95	.748	26	408
4	Exchange Closed: Independence Day							
7	.96	.96	.96A	.96A	.95	.748	12	420
8	....	....	.87A	.87A	.85	.705	....	420
9	....	....	....	.85N	.95	.751	....	420
10	....	....	....	.95N	.93	.743	....	420
11	....	....	....	.93N	.91	.765	....	420
14	....	....	....	.91N	.97	.790	....	420
15	....	....	....	.97N	1.01	.808	....	420
16	....	....	....	1.01N	1.01	.816	....	420
17	....	....	....	1.01N	1.01	.820	....	420
18	....	....	....	1.01N	1.06	.836	....	420
21	....	1.07B	....	1.07B	1.08	.851	....	420
22	....	....	....	1.09N	1.05	.839	....	420
23	....	....	....	1.05N	.94	.801	....	420
24	....	.95B	....	.95B	.89	.781	....	420
25	....	....	....	.89N	.91	.795	....	420
28	....	....	....	.91N	.87	.776	....	420
29	....	....	....	.87N	.94	.822	....	420
30	....	.95B	....	.95B	.99	.845	....	420
31	1.01	1.02B	1.01	1.01	1.08	.879	2	416

IN AUGUST

1	....	....	....	1.08N	1.05	.874	....	418
4	....	....	....	1.05N	1.09	.894	....	418
5	....	....	1.07A	1.07A	1.01	.874	....	418
6	....	....	....	1.01N	1.00	.873	....	418
7	....	....	....	1.00N	1.04	.895	....	418
8	....	1.05B	....	1.05B	1.08	.911	....	418
11	1.12	1.12	1.12	1.12	1.13	.928	11	407
12	1.18	1.19B	1.18	1.18	1.19	.941	13	406
13	....	1.21B	....	1.21B	1.29	.958	....	406
14	....	....	1.26A	1.26A	1.24	.951	....	406
15	....	1.25B	....	1.25B	1.25	.955	....	406
18	1.22	1.22	1.22	1.22	1.28	.961	1	405
19	1.32	1.34	1.32	1.34	1.37	.974	63	384
20	....	1.39B	....	1.39B	1.40	.980	....	384
21	....	1.48B	....	1.48B	1.49	.988	....	384
22	....	....	1.48A	1.48A	1.44	.987	....	384
25	....	....	....	1.44N	1.53	.993	....	354
26	....	1.58B	....	1.58B	1.63	.996	....	354
27	....	1.66B	1.62A	1.62A	1.57	.995	....	354
28	....	1.58B	....	1.58B	1.64	.996	....	354
29	....	....	....	1.64N	1.77	.998	....	354

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1987 9250 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	1.75	1.75	1.75	1.75	1.69	.997	8	351
3	....	....	....	1.69N	1.57	.994	....	331
4	....	1.64B	....	1.64B	1.59	.994	....	331
5	....	....	1.45A	1.45A	1.43	.986	....	331
8	....	....	1.32A	1.32A	1.31	.976	....	331
9	....	1.36B	....	1.36B	1.35	.977	....	331
10	....	1.40B	....	1.40B	1.39	.978	....	331
11	....	....	1.25A	1.25A	1.21	.955	....	331
12	....	....	....	1.21N	1.27	.954	....	331
15	....	....	....	1.27N	1.32	.963	....	331
16	....	....	1.29A	1.29A	1.31	.960	....	331
17	....	....	1.29A	1.29A	1.30	.957	....	331
18	....	1.32B	....	1.32B	1.16	.930	....	331
19	....	....	....	1.16N	1.16	.929	....	331
22	....	....	....	1.18N	1.25	.943	....	331
23	....	1.27B	....	1.27B	1.26	.943	....	331
24	....	....	....	1.26N	1.42	.963	....	331
25	....	....	....	1.42N	1.42	.962	....	331
26	....	....	1.39A	1.39A	1.43	.962	....	331
29	....	....	1.38A	1.38A	1.33	.952	....	331
30	....	....	....	1.33N	1.40	.961	....	331

IN OCTOBER

1	....	1.42B	....	1.40N	1.40	.963	....	331
2	....	....	....	1.40N	1.38	.962	....	331
3	....	1.53B	....	1.53B	1.60	.980	....	331
6	....	1.62B	....	1.62B	1.63	.983	....	331
7	....	1.64B	....	1.64B	1.67	.986	....	331
8	....	....	....	1.67N	1.64	.986	....	331
9	....	....	....	1.64N	1.65	.987	....	331
10	....	....	....	1.65N	1.58	.985	....	331
13	....	....	....	1.58N	1.56	.985	....	331
14	....	....	....	1.56N	1.48	.981	....	331
15	....	....	....	1.48N	1.49	.982	....	331
16	....	....	....	1.49N	1.44	.980	....	331
17	....	....	1.42A	1.42A	1.34	.974	....	331
20	....	....	....	1.34N	1.30	.973	....	331
21	....	....	....	1.30N	1.35	.978	....	331
22	....	....	....	1.35N	1.44	.985	....	331
23	....	....	....	1.44N	1.47	.987	....	331
24	....	....	....	1.47N	1.41	.985	....	331
27	....	....	....	1.41N	1.47	.989	....	331
28	....	....	....	1.47N	1.48	.990	....	331
29	....	....	1.47A	1.48N	1.52	.991	....	331
30	....	1.62B	....	1.62B	1.62	.994	....	331
31	1.67	1.67	1.67	1.67	1.60	.994	5	328

IN NOVEMBER

3	....	....	....	1.60N	1.61	.994	1	328
4	1.60	1.60	1.58	1.58	1.58	.994	4	328
5	....	....	1.57A	1.57A	1.56	.993	....	328
6	....	....	....	1.56N	1.52	.992	....	328
7	....	....	1.50A	1.50A	1.42	.989	....	328
10	....	....	1.40A	1.40A	1.38	.987	....	328
11	....	....	....	1.38N	1.39	.988	....	328
12	....	1.41B	....	1.41B	1.43	.991	....	328
13	....	....	....	1.43N	1.45	.992	....	328
14	....	....	....	1.45N	1.50	.994	....	328
17	....	....	....	1.50N	1.53	.996	....	328
18	....	....	....	1.53N	1.48	.995	....	328
19	....	....	....	1.48N	1.62	.998	....	328
20	....	....	....	1.62N	1.60	.998	....	328
21	....	....	1.58A	1.58A	1.61	.998	....	157
24	....	....	....	1.61N	1.62	.999	....	157
25	1.66	1.66	1.66	1.66	1.58	.999	15	157
26	....	....	....	1.58N	1.60	.999	....	136
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	1.60N	1.57	.999	....	46

IN DECEMBER

1	....	....	....	1.57N	1.52	.999	....	46
2	....	....	....	1.52N	1.58	.999	....	46
3	....	....	....	1.58N	1.58	.999	....	46
4	....	....	....	1.58N	1.64	.999	....	39
5	....	1.65B	1.59A	1.59A	1.52	.999	....	39
8	....	1.53B	....	1.53B	1.53	.999	....	39
9	....	1.54B	....	1.54B	1.53	.999	....	39
10	....	....	....	1.53N	1.53	.999	....	39
11	....	....	....	1.53N	1.44	.998	....	39
12	....	....	....	1.44N	1.44	.998	....	39
15	....	....	....	1.44N	1.40	.998	....	39
16	....	....	....	1.40N	1.40	.998	....	39

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1987 9250 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	....	....	....	1.40N	1.43	.998	....	39
18	....	1.46B	....	1.46B	1.44	.999	....	39
19	....	....	....	1.44N	1.44	.999	....	39
22	....	....	1.40A	1.40A	1.43	.999	....	39
23	....	....	....	1.43N	1.44	.999	....	39
24	....	....	....	1.44N	1.46	.999	....	39
25	Exchange Closed; Christmas							
26	....	....	....	1.46N	1.47	.999	....	39
29	....	....	....	1.47N	1.40	.999	....	39
30	....	....	....	1.40N	1.36	.999	....	39
31	....	....	....	1.36N	1.39	.999	....	39

MARCH 1987 9275 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5	.38@.39	.39	.38	.39	.37	.326	....	....
6	....	.40B	....	....	....	.423	80	80
9	....	.40B	....	.40B	.41	.372	....	80
10	.40	.40	.40	.40	.43	.380	10	90
11	.41	.41	.41	.41	.43	.394	8	98
12	....	.45B	....	.45B	.46	.417	....	98
13	....	.53B	....	.53B	.57	.505	....	98
16	....	....	....	.57N	.57	.509	....	98
17	....	....	....	.57N	.62	.535	....	98
18	....	....	....	.62N	.63	.548	....	98
19	....	.65B	....	.63N	.59	.519	....	98
20	....	....	.57A	.59N	.60	.545	....	98
23	.60	.60	.58	.58	.61	.556	35	133
24	....	....	....	.61N	.63	.572	3	136
25	....	.65B	....	.65B	.65	.590	....	136
26	....	....	....	.65N	.67	.600	....	136
27	....	....	....	.67N	.71	.624	....	136
30	....	.72B	....	.72B	.72	.634	....	136

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	.73B	....	.73B	.72	.635	....	136
2	....	....	....	.72N	.72	.635	....	136
3	....	....	....	.72N	.78	.672	....	136
4	Exchange Closed; Independence Day							
7	.79	.79	.79	.79	.78	.671	7	143
8	....	....	....	.78N	.69	.622	....	143
9	....	.77B	....	.77B	.78	.674	....	143
10	....	....	....	.78N	.77	.664	....	143
11	....	....	....	.77N	.75	.686	....	143
14	....	....	....	.75N	.81	.715	....	143
15	....	....	....	.81N	.84	.735	....	143
16	....	....	....	.84N	.84	.742	....	143
17	....	.85B	....	.85B	.84	.746	....	143
18	....	....	....	.84N	.88	.765	....	143
21	....	.89B	....	.89B	.90	.781	....	143
22	....	....	.89A	.89A	.86	.765	....	143
23	....	....	....	.86N	.76	.716	....	143
24	.73	.78B	.73	.73	.73	.691	1	144
25	....	....	....	.73N	.74	.706	....	144
28	....	....	.72A	.72A	.71	.682	....	144
29	....	....	....	.71N	.78	.736	....	144
30	....	....	....	.78N	.82	.764	....	144
31	....	.83B	....	.82N	.89	.809	....	144

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.89N	.86	.799	....	144
4	....	....	....	.86N	.90	.825	....	144
5	....	....	.89A	.89A	.83	.796	....	144
6	....	....	....	.83N	.82	.793	....	144
7	....	....	....	.82N	.85	.822	....	144
8	.86	.88	.87	.87	.89	.843	12	156
11	.92	.92	.92	.92	.94	.869	10	156
12	....	.96B	....	.96B	1.00	.889	5	156
13	....	1.01B	....	1.01B	1.09	.917	....	156
14	....	....	1.06A	1.06A	1.05	.905	....	156
15	....	....	....	1.05N	1.06	.911	....	156
18	....	....	....	1.06N	1.07	.920	....	156
19	1.11	1.12	1.10	1.10	1.15	.944	36	131
20	....	1.16B	....	1.18B	1.18	.954	4	126
21	....	1.23B	....	1.23B	1.25	.970	....	130
22	....	....	1.23A	1.23A	1.20	.968	....	130
25	....	....	....	1.20N	1.28	.980	....	121
26	....	1.33B	....	1.33B	1.38	.987	....	121
27	....	1.41B	1.36A	1.36A	1.32	.985	....	121
28	....	1.33B	....	1.33B	1.39	.989	....	121
29	....	....	....	1.39N	1.52	.994	....	121

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1987 9275 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	....	....	1.52N	1.44	.992	....	121
3	1.38	1.36	1.36	1.36	1.32	.984	1	121
4	....	1.39B	....	1.39B	1.34	.983	....	121
5	....	....	....	1.34N	1.21	.966	....	121
8	....	....	1.11A	1.11A	1.10	.946	....	121
9	....	1.14B	....	1.14B	1.14	.948	....	121
10	....	1.17B	....	1.17B	1.18	.951	....	121
11	....	....	1.14A	1.14A	1.01	.910	....	121
12	....	....	....	1.01N	1.06	.909	....	121
15	....	....	....	1.06N	1.12	.925	....	121
16	....	....	1.09A	1.09A	1.11	.921	....	121
17	....	....	1.09A	1.09A	1.10	.917	....	121
18	....	1.12B	....	1.12B	.95	.874	....	121
19	....	....	....	.95N	.98	.873	....	121
22	....	1.00B	....	1.00B	1.05	.895	....	121
23	....	1.07B	....	1.07B	1.06	.896	....	121
24	....	....	....	1.06N	1.20	.929	....	121
25	....	....	....	1.20N	1.20	.927	....	121
26	....	....	1.17A	1.17A	1.21	.928	....	121
29	....	....	1.17A	1.17A	1.13	.911	....	121
30	....	....	....	1.13N	1.18	.926	....	121

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	1.20B	....	1.18N	1.19	.929	....	121
2	....	....	....	1.19N	1.17	.926	....	121
3	....	1.27B	....	1.27B	1.35	.959	....	121
6	....	....	....	1.35N	1.38	.964	....	121
7	....	1.39B	....	1.39B	1.42	.969	....	121
8	....	....	....	1.42N	1.39	.968	....	120
9	....	....	....	1.39N	1.40	.971	....	120
10	....	....	....	1.40N	1.33	.966	....	120
13	....	....	....	1.33N	1.31	.966	....	120
14	....	....	....	1.31N	1.23	.958	....	120
15	....	....	....	1.23N	1.24	.960	....	120
16	....	....	....	1.24N	1.19	.956	....	120
17	....	....	1.18A	1.18A	1.12	.944	....	120
20	....	....	....	1.12N	1.09	.940	....	120
21	....	....	....	1.09N	1.13	.949	....	120
22	....	....	....	1.13N	1.21	.964	....	120
23	....	....	....	1.21N	1.23	.968	....	120
24	....	....	....	1.23N	1.17	.962	....	120
27	....	....	....	1.17N	1.23	.971	....	120
28	....	....	....	1.23N	1.24	.973	....	120
29	....	....	1.22A	1.24N	1.28	.977	....	120
30	....	1.38B	....	1.38B	1.37	.984	....	120
31	....	1.39B	....	1.37N	1.35	.983	....	120

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	1.35N	1.36	.984	....	120
4	....	....	....	1.36N	1.33	.982	....	120
5	....	....	1.31A	1.31A	1.31	.982	....	120
6	....	....	....	1.31N	1.27	.979	....	120
7	....	....	1.25A	1.25A	1.17	.970	....	120
10	....	....	1.15A	1.15A	1.13	.967	....	120
11	....	....	....	1.13N	1.14	.969	....	120
12	....	....	....	1.14N	1.18	.974	....	120
13	....	....	....	1.18N	1.20	.977	....	120
14	....	....	....	1.20N	1.25	.982	....	120
17	....	....	....	1.25N	1.28	.987	....	120
18	....	....	....	1.28N	1.23	.985	....	120
19	....	....	....	1.23N	1.37	.992	....	120
20	....	....	....	1.37N	1.35	.993	....	36
21	....	....	1.33A	33A	1.36	.994	....	36
24	....	....	....	1.36N	1.37	.996	....	36
25	....	....	....	1.37N	1.33	.995	....	36
26	....	....	....	1.33N	1.35	.996	....	32
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	1.35N	1.32	996	....	32

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	1.32N	1.27	.995	....	32
2	....	....	....	1.27N	1.33	996	....	32
3	....	....	....	1.33N	1.33	996	....	32
4	....	....	....	1.33N	1.39	997	....	32
5	....	1.40B	1.35A	1.35A	1.27	995	....	32
8	....	....	....	1.27N	1.28	995	....	32
9	....	1.29B	....	1.29B	1.28	995	....	32
10	....	....	....	1.28N	1.28	995	....	32
11	....	....	....	1.28N	1.19	993	....	32
12	....	....	....	1.19N	1.19	993	....	32
15	....	....	....	1.19N	1.15	992	....	32
16	....	....	....	1.15N	1.15	992	....	32

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1987 9275 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	....	....	....	1.15N	1.18	.994	....	32
18	....	....	....	1.18N	1.19	.994	....	32
19	....	....	....	1.19N	1.19	.995	....	32
22	....	....	1.15A	1.15A	1.18	.995	....	32
23	....	....	....	1.18N	1.19	.995	....	32
24	....	....	....	1.19N	1.21	.996	....	32
25	Exchange Closed: Christmas							
26	....	....	....	1.21N	1.22	.997	....	32
29	....	....	....	1.22N	1.15	.995	....	32
30	....	....	....	1.15N	1.11	.994	....	32
31	....	....	....	1.11N	1.14	.995	....	32

MARCH 1987 9300 CALLS

IN APRIL 1986

14	.52	.52	.51	.51	.55	.588	85	85
15	....	....	....	.55N	.54	.574	....	75
16	....	.69B	....	.69B	.71	.644	....	75
17	....	....	.67A	.67A	.68	.613	....	75
18	....	....	....	.68N	.66	.592	....	75
21	....	....	.65A	.65A	.62	.561	....	75
22	.62	.63B	.62	.62	.55	.509	10	85
23	....	....	.52A	.52A	.51	.478	....	85
24	....	....	.45A	.45A	.44	.409	....	85
25	....	.46B	....	.46B	.42	.390	....	85
28	....	.44B	....	.44B	.50	.461	....	85
29	....	....	....	.50N	.49	.454	....	85
30	....	....	....	.49N	.51	.468	....	85

IN MAY

1	....	....	.50A	.50A	.48	.444	....	85
2	....	....	....	.48N	.48	.447	....	85
5	.49	.51	.49	.51	.53	.509	105	190
6	....	....	....	.53N	.51	.495	....	190
7	....	....	....	.51N	.51	.492	....	190
8	....	....	....	.51N	.55	.523	....	190
9	....	....	.50A	.50A	.48	.450	....	190
12	....	....	.47A	.47A	.44	.418	....	190
13	....	.45B	....	.45B	.47	.445	....	190
14	.51	.51	.46A	.46A	.45	.417	52	237
15	....	....	....	.45N	.40	.369	....	213
16	....	....	.39A	.39A	.34	.318	....	213
19	....	.35B	....	.35B	.34	.306	....	213
20	....	....	....	.34N	.36	.329	....	213
21	.38	.38	.36	.36	.36	.339	160	308
22	....	....	....	.36N	.37	.343	....	308
23	.38	.39	.38	.39	.39	.358	57	308
26	Exchange Closed: Memorial Day							
27	.43	.43	.40A	.40A	.43	.398	20	328
28	....	....	....	.43N	.38	.354	....	308
29	....	....	....	.38N	.34	.310	....	308
30	....	....	.33A	.33A	.33	.296	....	308

IN JUNE

2	.26	.26	.26	.26	.27	.232	55	303
3	....	....	....	.27N	.31	.267	....	303
4	....	....	.28A	.28A	.28	.237	....	303
5	....	....	....	.28N	.29	.251	....	303
6	....	.31B	....	.31B	.37	.341	....	303
9	....	....	.32A	.32A	.32	.294	....	303
10	....	....	....	.32N	.33	.303	....	303
11	.34	.34	.32A	.34	.33	.317	50	353
12	....	.34B	....	.34B	.35	.340	....	353
13	.38	.43	.38	.43	.46	.424	225	578
16	....	.48B	....	.46N	.46	.428	25	603
17	....	.49B	....	.46N	.49	.454	....	603
18	....	....	....	.49N	.50	.466	....	603
19	....	....	....	.50N	.47	.437	....	603
20	....	....	.45A	.47N	.49	.462	....	603
23	.49	.50	.45	.46B	.48	.472	41	609
24	.49	.49	.49	.49	.49	.489	65	653
25	.56	.56	.55A	.56	.52	.505	35	668
26	....	....	....	.52N	.54	.516	....	668
27	.56	.57	.56	.57	.57	.540	30	692
30	....	....	....	.57N	.58	.550	....	692

IN JULY

1	....	....	....	.58N	.58	.550	....	692
2	.57	.59	.57	.59	.58	.551	180	742
3	.58	.62	.58	.62	.63	.589	10	752
4	Exchange Closed: Independence Day							
7	.64	.64	.61A	.62A	.63	.587	8	752
8	.55	.55	.55	.55	.55	.534	3	752

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1987 9300 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	.55	.62B	.55	.62B	.63	.588	57	752
10	.63	.63	.60	.60	.62	.578	7	757
11	....	....	....	.62N	.60	.601	....	757
14	....	....	....	.60N	.64	.629	....	757
15	.67	.67	.67	.67	.67	.649	20	763
16	.73	.73	.73	.73	.66	.656	10	763
17	....	....	.67A	.68N	.66	.658	....	763
18	....	....	....	.68N	.71	.679	....	763
21	....	.72B	....	.72B	.73	.697	....	763
22	....	....	.71A	.73N	.69	.677	....	763
23	.62	.62	.62	.62	.60	.620	1	764
24	....	.61B	....	.61B	.57	.589	....	764
25	....	....	....	.57N	.56	.603	....	764
28	.58	.58	.57A	.58	.55	.574	10	764
29	....	.56B	....	.56B	.61	.633	....	764
30	....	.62B	....	.62N	.65	.665	....	764
31	.67	.69B	.66	.69B	.72	.717	21	764

IN AUGUST

1	....	....	....	.72N	.69	.704	....	764
4	....	....	....	.69N	.72	.734	....	764
5	....	....	....	.72N	.66	.695	....	764
6	.65	.65	.65	.65	.65	.689	42	764
7	....	....	....	.65N	.68	.724	....	764
8	....	.69B	....	.68N	.72	.749	....	764
11	.75	.75	.75	.75	.76	.782	10	764
12	....	.78B	....	.78B	.81	.810	....	764
13	....	.85B	....	.85B	.89	.851	....	764
14	....	....	.86A	.86A	.86	.834	....	764
15	.87	.87	.87	.87	.87	.842	5	760
18	....	....	....	.87N	.88	.853	2	764
19	.87	.93B	.87	.92B	.95	.890	18	772
20	....	.98B	....	.98B	.98	.907	....	763
21	....	1.02B	....	1.02B	1.04	.934	....	763
22	....	....	.97A	.97A	1.00	.928	....	763
25	....	1.01B	....	1.01B	1.06	.951	....	763
26	....	1.11B	....	1.11B	1.15	.967	....	763
27	1.09	1.16B	1.09	1.10B	1.10	.961	....	763
28	....	....	....	1.10N	1.15	.971	4	764
29	....	....	....	1.15N	1.28	.983	....	764

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	1.26	1.26	1.26	1.26	1.20	.976	1	765
3	....	....	1.19A	1.19A	1.10	.959	....	765
4	....	1.15B	....	1.10N	1.13	.958	....	765
5	1.10	1.10	1.03A	1.03A	1.01	.925	5	765
8	....	....	.91A	.91A	.91	.890	....	765
9	....	.93B	....	.93B	.94	.896	....	765
10	.97	.97	.97	.97	.97	.901	5	765
11	....	....	.83A	.83A	.83	.837	....	765
12	....	....	....	.83N	.87	.839	....	765
15	....	....	....	.87N	.92	.864	....	765
16	....	....	.88A	.88A	.92	.858	....	765
17	....	....	.90A	.90A	.91	.853	....	765
18	....	.92B	....	.92B	.76	.791	....	765
19	....	....	....	.76N	.78	.792	....	765
22	....	.80B	....	.80B	.85	.823	....	765
23	....	.87B	....	.87B	.86	.825	....	765
24	....	....	....	.86N	.99	.874	....	765
25	....	....	....	.99N	.99	.872	....	765
26	....	....	.97A	.97A	1.00	.873	....	765
29	....	....	.91A	.91A	.91	.849	....	765
30	....	....	....	.91N	.98	.871	....	765

IN OCTOBER

1	....	1.04B	....	.98N	.98	.875	....	765
2	....	....	....	.98N	.97	.871	....	765
3	....	1.06B	....	1.06B	1.14	.922	....	765
6	....	....	....	1.14N	1.17	.930	....	765
7	....	....	....	1.17N	1.20	.939	....	765
8	....	....	1.18A	1.18A	1.17	.936	....	764
9	....	....	1.16A	1.16A	1.18	.940	....	764
10	....	....	1.17A	1.17A	1.11	.930	....	764
13	....	....	1.07A	1.07A	1.09	.930	....	764
14	....	....	....	1.09N	1.03	.915	....	764
15	....	....	....	1.03N	1.04	.919	....	764
16	....	....	....	1.04N	.99	.911	....	764
17	....	....	.97A	.97A	.91	.889	....	764
20	....	....	....	.91N	.87	.862	....	764
21	....	.89B	....	.89B	.91	.897	....	764
22	....	.97B	....	.97B	.99	.922	....	764

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1987 9300 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	....	1.01B	....	1.01B	1.01	.929	....	764
24	....	....	....	1.01N	.96	.919	....	764
27	....	....	.95A	.95A	1.01	.935	....	764
28	....	....	....	1.01N	1.02	.938	....	764
29	....	1.05B	.99A	1.05B	1.05	.945	....	764
30	....	1.15B	....	1.15B	1.13	.960	....	764
31	1.17	1.17	1.14A	1.14A	1.12	.958	....	764

IN NOVEMBER

3	....	....	....	1.12N	1.13	.961	3	764
4	1.10	1.10	1.10	1.10	1.10	.957	4	762
5	....	....	1.07A	1.07A	1.08	.955	....	762
6	....	....	....	1.08N	1.04	.949	....	762
7	....	....	1.00A	1.00A	.95	.931	....	762
10	....	....	.94A	.94A	.92	.923	....	762
11	....	....	....	.92N	.93	.927	....	762
12	....	....	....	.93N	.96	.937	....	762
13	.96	.96	.96	.96	.96	.943	20	752
14	....	....	....	.98N	1.02	.954	....	752
17	....	....	....	1.02N	1.04	.963	....	752
18	....	....	....	1.04N	.99	.958	....	752
19	....	....	....	.99N	1.12	.976	....	752
20	....	....	....	1.12N	1.10	.978	....	364
21	....	....	1.08A	1.08A	1.11	.982	....	364
24	....	....	....	1.11N	1.12	.985	....	110
25	....	....	....	1.12N	1.08	.983	....	110
26	....	....	....	1.08N	1.10	.986	....	110
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	1.10N	1.07	.985	....	110

IN DECEMBER

1	....	....	....	1.07N	1.02	.982	....	110
2	....	....	....	1.02N	1.08	.986	....	110
3	....	....	....	1.08N	1.08	.986	....	110
4	....	....	....	1.08N	1.14	.989	....	110
5	....	1.15B	1.10A	1.10A	1.02	.980	....	110
8	....	1.04B	....	1.04B	1.03	.982	....	110
9	....	1.05B	....	1.05B	1.03	.982	....	110
10	....	....	....	1.03N	1.03	.982	....	110
11	....	....	....	1.03N	.94	.973	....	110
12	....	.95B	....	95B	.94	.974	....	110
15	....	....	....	94N	.90	.970	....	110
16	....	....	....	90N	.90	.971	....	110
17	....	....	....	90N	.93	.976	....	110
18	....	.94B	....	94B	.94	.978	....	110
19	....	....	....	94N	.94	.979	....	110
22	....	....	.92A	.92A	.93	.979	....	110
23	....	....	....	93N	.94	.981	....	110
24	....	....	....	94N	.96	.983	....	110
25	Exchange Closed; Christmas							
26	....	....	....	96N	.97	.985	....	110
29	....	....	....	97N	.90	.980	....	110
30	....	....	....	90N	.86	.975	....	110
31	....	....	....	86N	.89	.979	....	110

MARCH 1987 9325 CALLS

IN APRIL 1986

15	.42	.42	.42	.42	.41	.484	1	1
16	....	.54B	....	.54B	.56	.559	....	1
17	....	....	.53A	.53A	.54	.527	....	1
18	....	....	....	.54N	.52	.505	....	1
21	....	....	....	.52N	.48	.474	....	1
22	....	....	....	.48N	.44	.423	....	1
23	....	....	.42A	.42A	.41	.393	....	1
24	....	....	.35A	.35A	.34	.328	....	1
25	....	.38B	....	.35B	.33	.310	....	1
28	....	....	....	.33N	.39	.377	....	1
29	....	....	....	.39N	.38	.370	....	1
30	....	....	....	.38N	.40	.384	....	1

IN MAY

1	....	....	39A	.39A	.37	.361	....	1
2	....	....	....	.37N	.37	.364	....	1
5	....	....	....	.37N	.41	.423	....	1
6	....	....	....	.41N	.39	.410	....	1
7	....	....	....	.39N	.39	.406	....	1
8	....	....	....	.39N	.43	.437	....	1
9	....	....	.39A	.39A	.37	.365	....	1
12	....	....	.36A	.36A	.34	.334	....	1
13	....	....	....	.34N	.37	.359	....	1
14	....	....	.35A	.35A	.34	.332	....	1

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1987 9325 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	....	....	....	.34N	.31	.289	....	1
16	.28	.28	.28	.28	.27	.243	3	4
19	....	....	....	.27N	.27	.234	....	4
20	....	....	....	.27N	.28	.254	....	4
21	....	.29B	.27A	.27A	.29	.263	....	4
22	....	....	....	.29N	.30	.266	....	4
23	....	.31B	....	.31B	.30	.279	....	4
26	Exchange Closed; Memorial Day							
27	....	.32B	....	.30N	.31	.314	....	4
28	....	....	.29A	.29A	.28	.274	....	4
29	....	....	....	.28N	.26	.235	....	4
30	....	....	.25A	.25A	.25	.222	....	4

IN JUNE

2	....	....	....	.25N	.20	.168	....	4
3	....	....	....	.20N	.23	.197	....	4
4	....	....	.22A	.22A	.21	.174	....	4
5	....	....	....	.21N	.22	.187	....	4
6	....	.25B	....	25B	.28	.267	....	4
9	....	....	....	.28N	.24	.226	....	4
10	....	....	....	.24N	.25	.234	....	4
11	....	....	....	.25N	.25	.247	....	4
12	....	.26B	....	.26B	.27	.268	....	4
13	....	....	....	.27N	.35	.347	....	4
16	....	....	....	.35N	.35	.350	....	4
17	....	.38B	....	.36B	.38	.375	....	4
18	....	....	....	.38N	.39	.387	....	4
19	....	....	....	.39N	.36	.358	....	4
20	.36	.36	.35A	.36	.37	.381	25	29
23	.35	.35	.35	.35	.37	.390	20	49
24	....	....	....	.37N	.38	.405	....	49
25	....	.42B	....	.40B	.40	.421	....	49
26	....	....	....	.40N	.41	.431	....	49
27	....	....	....	.41N	.44	.454	....	49
30	....	....	....	.44N	.45	.464	....	49

IN JULY

1	....	....	....	.45N	.45	.464	....	49
2	....	....	....	.45N	.45	.464	....	49
3	.49	.49	.49	.49	.49	.502	30	79
4	Exchange Closed; Independence Day							
7	....	....	....	.49N	.49	.498	20	98
8	....	....	....	.49N	.43	.445	....	99
9	.47@ 46	.47	.46	.46	.49	.498	8	102
10	....	....	....	.49N	.48	.487	....	102
11	....	....	....	.48N	.46	.509	....	102
14	....	.47B	....	.47B	.50	.536	....	102
15	....	....	....	.50N	.53	.556	....	102
16	.53	.53	.53	.53	.53	.561	1	103
17	....	....	....	.53N	.53	.562	....	103
18	....	....	....	.53N	.55	.583	....	103
21	.60	.60	.60	.60	.57	.600	50	78
22	....	....	....	.57N	.54	.577	....	78
23	....	....	....	.54N	.47	.514	....	78
24	....	.48B	....	.47N	.44	.480	....	78
25	....	....	....	.44N	.45	.492	....	78
28	....	....	....	.45N	.42	.460	....	78
29	....	....	....	.42N	.47	.520	....	78
30	....	....	....	.47N	.50	.553	....	78
31	.52	.53	.52	.53	.56	.609	10	78

IN AUGUST

1	....	....	....	.56N	.53	.592	....	78
4	....	....	....	.53N	.57	.623	....	78
5	....	....	.51A	.51A	.51	.576	....	78
6	....	....	....	.51N	.50	.568	....	78
7	....	....	.48A	.48A	.52	.605	....	78
8	....	.53B	....	.53B	.55	.632	....	78
11	....	.58B	....	.57B	.60	.669	....	78
12	....	.61B	....	.61B	.64	.704	....	78
13	....	.65B	....	.65B	.72	.758	....	78
14	....	....	.68A	.68A	.68	.735	....	78
15	....	....	....	.68N	.68	.743	....	78
18	....	....	....	.68N	.70	.757	....	78
19	.74	.74	.74	.74	.77	.806	8	71
20	....	.79B	....	.79B	.78	.830	....	71
21	....	.82B	....	.82B	.84	.869	....	71
22	....	....	.83A	.83A	.80	.858	....	71
25	....	....	....	.80N	.87	.895	....	71
26	....	.89B	....	.89B	.94	.924	....	71
27	....	.95B	.93A	.93A	.89	.911	....	71
28	....	....	....	.89N	.94	.931	....	71
29	....	....	....	.94N	1.05	.956	....	71

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1987 9325 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	....	....	1.05N	.98	.942	....	71
3	....	....	.97A	.97A	.89	.909	....	71
4	....	.94B	....	.94B	.92	.909	....	71
5	....	....	....	.92N	.81	.854	....	71
8	....	....	.73A	.73A	.72	.802	....	71
9	....	.74B	....	.74B	.74	.813	....	71
10	....	.77B	....	.77B	.77	.823	....	71
11	....	....	.64A	.64A	.65	.735	....	71
12	....	....	....	.65N	.69	.739	....	71
15	....	....	....	.69N	.74	.775	....	71
16	....	....	.71A	.71A	.73	.768	....	71
17	....	....	.72A	.72A	.72	.762	....	71
18	.71	.73B	.71	.71	.58	.684	4	73
19	....	....	....	.58N	.60	.687	....	73
22	.64	.64	.64	.64	.66	.726	2	73
23	....	.67B	....	.67B	.67	.729	....	73
24	.72	.72	.72	.72	.79	.795	1	73
25	....	....	....	.79N	.79	.793	....	73
26	....	....	.77A	.77A	.80	.795	....	73
29	....	....	.75A	.75A	.73	.762	....	73
30	....	....	....	.73N	.78	.792	....	73

IN OCTOBER

1	....	.80B	....	.78N	.78	.797	....	73
2	....	....	....	.78N	.76	.791	....	73
3	..	.87B	....	.87B	.93	.863	....	73
6	....	....	....	.93N	.95	.874	....	73
7	....	....	....	.95N	.98	.887	....	73
8	....	....	.97A	.97A	.95	.883	....	73
9	....	....	....	.95N	.96	.888	....	73
10	....	....	....	.96N	.90	.872	....	73
13	....	....	.88A	.88A	.88	.870	....	73
14	....	....	....	.88N	.81	.847	....	73
15	....	....	....	.81N	.82	.852	....	73
16	....	....	....	.82N	.78	.839	....	73
17	....	....	.76A	.76A	.70	.805	....	73
20	....	....	....	.70N	.67	.792	....	73
21	....	....	....	.67N	.71	.814	....	73
22	....	....	....	.71N	.78	.851	....	73
23	....	....	....	.78N	.80	.862	....	73
24	....	....	....	.80N	.76	.844	....	73
27	....	....	.74A	.74A	.79	.869	....	73
28	....	....	....	.79N	.80	.874	....	73
29	....	....	.78A	.80N	.83	.887	....	73
30	1.00	1.00	.93A	.93A	.91	.914	2	71
31	....	....	....	.91N	.89	.909	....	71

IN NOVEMBER

3	....	....	....	.89N	.90	.913	....	71
4	....	....	....	.90N	.87	.906	....	71
5	....	....	.85A	.85A	.85	.902	....	71
6	....	....	....	.85N	.82	.891	....	71
7	....	....	.79A	.79A	.74	.860	....	71
10	....	....	.73A	.73A	.71	.847	....	71
11	....	....	....	.71N	.71	.852	....	71
12	....	....	....	.71N	.74	.869	....	71
13	....	....	....	.74N	.76	.878	....	71
14	....	....	....	.76N	.79	.897	....	71
17	....	....	....	.79N	.80	.912	....	71
18	....	....	....	.80N	.76	.901	....	71
19	.78	.78	.78	.78	.89	.939	2	70
20	....	....	....	.89N	.87	.940	....	70
21	....	....	.84A	.84A	.88	.947	....	70
24	....	....	....	.88N	.89	.955	....	70
25	....	....	.88A	.88A	.85	.950	....	70
26	....	....	....	.85N	.87	.955	....	70
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.87N	.84	.952	....	70

IN DECEMBER

1	....	....	....	.84N	.79	.943	....	70
2	....	....	....	.79N	.84	.955	....	70
3	....	....	....	.84N	.84	.955	....	70
4	....	....	....	.84N	.90	.965	....	70
5	....	....	.85A	.85A	.78	.940	....	70
8	.75	.80B	.75	.75	.79	.944	2	68
9	....	.81B	....	.81B	.79	.945	....	68
10	....	....	....	.79N	.79	.945	....	68
11	....	....	.77A	.77A	.71	.922	....	68
12	....	....	....	.71N	.71	.923	....	68
15	....	....	.69A	.69A	.67	.913	....	68
16	....	....	....	.67N	.67	.915	....	68

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1987 9325 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	....	....	....	.67N	.69	.926	....	68
18	....	.71B	....	.71B	.70	.931	....	68
19	....	....	....	.70N	.70	.932	....	68
22	....	....	.68A	.69A	.69	.932	....	68
23	....	....	....	.69N	.70	.936	....	68
24	....	....	....	.70N	.72	.943	....	68
25	Exchange Closed; Christmas							
26	....	....	....	.72N	.73	.948	....	68
29	....	....	....	.73N	.66	.931	....	68
30	....	....	....	.66N	.64	.919	....	68
31	....	....	....	.64N	.66	.929	....	68

MARCH 1987 9350 CALLS

IN MARCH 1986

19	.12	.12	.12	.12	.12	.225	....	....
20	....	....	.11A	.12N	.13	.229	1	1
21	....	....	.11A	.11A	.13	.226	....	1
24	....	....	.11A	.13N	.13	.237	....	1
25	....	....	....	.13N	.12	.226	....	1
26	....	....	....	.12N	.12	.230	....	1
27	.15	.15	.15	.15	.15	.266	40	21
28	Exchange Closed; Good Friday							
31	....	.16B	....	.16B	.17	.291	80	101

IN APRIL

1	....	.18B	....	.18B	.17	.292	....	100
2	....	....	....	.17N	.18	.294	....	100
3	....	....	....	.18N	.17	.278	....	100
4	....	....	....	.17N	.19	.297	....	100
7	....	....	....	.19N	.20	.300	....	100
8	....	.21B	....	.21B	.25	.300	....	100
9	....	....	....	.25N	.27	.381	....	100
10	....	....	....	.27N	.27	.386	....	100
11	.27	.27	.27	.27	.26	.368	45	100
14	....	....	....	.26N	.30	.409	....	125
15	....	....	....	.30N	.30	.395	....	125
16	....	.40B	....	.40B	.43	.470	....	125
17	....	....	.41A	.41A	.42	.439	....	125
18	....	....	....	.42N	.41	.419	....	125
21	....	....	....	.41N	.38	.389	....	125
22	....	....	....	.38N	.33	.340	....	125
23	....	....	.31A	.32A	.31	.313	....	125
24	....	....	.26A	.26A	.25	.254	....	125
25	.28	.28	.26A	.26A	.24	.238	15	140
28	....	.25B	....	.25B	.30	.298	....	140
29	....	....	....	.30N	.30	.293	....	140
30	....	.31B	....	.31B	.30	.306	....	140

IN MAY

1	....	....	....	.30N	.28	.285	....	140
2	.28	.28	.28	.28	.28	.287	25	165
5	.30	.30	.30	.30	.30	.342	5	165
6	....	....	....	.30N	.29	.329	....	165
7	.26	.27B	.26	.27B	.29	.325	50	165
8	....	....	....	.29N	.32	.354	....	165
9	....	....	.29A	.29A	.26	.287	....	165
12	....	....	.27A	.27A	.25	.258	....	165
13	....	.27B	....	.27B	.27	.280	....	165
14	.26	.26	.26	.26	.25	.256	15	165
15	....	....	.22A	.22A	.23	.218	....	170
16	....	....	.21A	.22A	.20	.180	....	170
19	....	....	....	.20N	.19	.172	....	170
20	....	....	....	.19N	.21	.189	....	170
21	....	.22B	....	.22B	.22	.197	....	170
22	....	....	....	.22N	.23	.199	....	170
23	.24	.24	.24	.24	.23	.209	30	170
26	Exchange Closed; Memorial Day							
27	....	.24B	....	.24B	.24	.239	....	170
28	....	....	....	.24N	.21	.205	....	170
29	....	....	.18A	.18A	.18	.171	....	170
30	....	....	....	.18N	.18	.160	....	170

IN JUNE

2	....	....	.17A	.17A	.14	.117	....	170
3	.16	.16	.16	.16	.16	.140	100	170
4	....	.17B	....	.16N	.15	.123	....	170
5	....	.16B	....	.16B	.16	.134	....	170
6	.17	.18	.17	.18	.21	.201	4	174
9	.20	.20	.18A	.18A	.17	.167	2	174
10	....	....	....	.17N	.18	.175	....	170
11	.19	.19	.19	.19	.18	.187	50	195
12	.18	.18	.18	.18	.19	.206	35	200

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1987 9350 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13	.21	.25	.21	.25	.27	.275	225	425
16	.27	.27	.27	.27	.27	.278	50	465
17	.28	.28	.28	.28	.29	.301	65	519
18	....	....	....	.29N	.29	.312	....	530
19	....	....	.28A	.28A	.27	.284	....	530
20	.26	.26	.26	.26	.27	.305	25	546
23	.28	.28	.26	.26	.28	.312	24	549
24	.29	.29	.27	.27	.28	.326	140	589
25	....	.32B	....	.30B	.30	.341	10	596
26	.32	.33	.31	.31	.30	.349	87	596
27	....	.31B	....	.31B	.33	.371	....	569
30	....	....	....	.33N	.34	.380	....	569

IN JULY

1	.36	.36	.36	.36	.34	.379	255	697
2	....	....	....	.34N	.34	.379	50	697
3	.38	.38	.37	.37	.37	.415	98	719
4	Exchange Closed: Independence Day							
7	.38	.39	.38	.39	.37	.410	6	722
8	....	....	.34A	.34A	.32	.358	....	722
9	....	.37B	....	.37B	.37	.409	....	725
10	.37	.37	.36	.36	.36	.398	113	653
11	....	....	.34A	.34A	.33	.417	....	666
14	.28	.36B	.28	.36B	.37	.441	3	672
15	....	.39B	....	.38B	.40	.459	....	669
16	....	.41B	....	.41B	.40	.462	....	669
17	.38	.40	.38	.39A	.40	.462	140	619
18	.38	.39B	.38	.39B	.42	.481	35	644
21	....	.43B	....	.43B	.44	.497	....	644
22	....	....	.40A	.43A	.41	.472	....	644
23	.34	.34	.34	.34	.35	.408	25	651
24	....	.36B	....	.36B	.33	.372	....	651
25	.33	.33	.33	.33	.33	.383	50	651
28	....	....	....	.33N	.31	.351	....	651
29	....	.32B	....	.32B	.35	.405	....	651
30	....	....	....	.35N	.38	.436	....	651
31	....	.39B	....	.38N	.42	.492	....	651

IN AUGUST

1	....	....	....	.42N	.40	.472	....	651
4	.39	.40	.38	.40	.43	.501	200	560
5	....	....	.37A	.38A	.38	.451	50	565
6	.37	.37	.37	.37	.37	.440	5	587
7	.36	.36	.36	.36	.39	.475	1	588
8	.40	.40	.39	.39	.42	.501	10	593
11	.45	.45	.45	.45	.45	.539	8	600
12	....	.48B	....	.48B	.49	.577	2	598
13	.53	.53	.53	.53	.55	.640	1	598
14	....	....	.53A	.53A	.53	.613	....	598
15	....	....	....	.53N	.53	.621	....	598
18	....	....	.52A	.52A	.53	.634	....	598
19	....	.57B	....	.57B	.60	.693	....	598
20	....	.61B	....	.61B	.61	.722	....	598
21	....	.64B	....	.64B	.66	.772	....	598
22	....	....	.64A	.64A	.62	.753	....	598
25	....	....	....	.62N	.68	.803	....	598
26	....	.70B	....	.70B	.74	.847	....	598
27	....	.76B	....	.74N	.70	.826	....	598
28	....	....	....	.70N	.75	.856	....	598
29	....	....	....	.75N	.85	.901	....	598

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	.83	.85B	.83	.83	.78	.875	5	598
3	....	....	.77A	.77A	.70	.824	7	598
4	.71	.75B	.71	.71	.73	.625	1	598
5	....	....	....	.73N	.64	.747	....	598
8	.56	.56	.56	.56	.56	.681	60	614
9	.60	.60	.60	.60	.58	.698	50	575
10	....	.60B	....	.60B	.61	.714	....	575
11	.50	.50	.49A	.50	.48	.607	50	553
12	....	....	....	.48N	.52	.616	....	553
15	....	....	....	.52N	.57	.660	....	553
16	....	....	.52A	.55A	.55	.654	....	553
17	....	....	.54A	.54A	.54	.647	....	553
18	....	.55B	....	.54N	.43	.559	....	553
19	....	.45B	....	.44B	.45	.563	....	553
22	....	.47B	....	.46B	.50	.609	....	553
23	.54	.54	.54	.54	.51	.613	50	588
24	.53	.55B	.53	.55B	.61	.693	25	613
25	....	....	....	.61N	.61	.691	....	603
26	.54	.61B	.54	.61B	.62	.694	10	593
29	....	....	.56A	.56A	.55	.654	3	593

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1987 9350 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	.56	.58	.56	.58	.60	.690	7	610

IN OCTOBER

1	....	.62B	....	.60N	.60	.696	7	603
2	....	....	....	.60N	.58	.687	....	603
3	....	.68B	....	.68B	.74	.780	....	603
6	....	....	....	.74N	.75	.794	....	603
7	....	....	....	.75N	.78	.812	....	604
8	....	....	.77A	.77A	.75	.804	....	604
9	....	....	.74A	.74A	.76	.810	....	604
10	....	....	....	.76N	.70	.786	....	604
13	....	....	.68A	.68A	.69	.782	....	604
14	....	....	....	.69N	.63	.749	....	604
15	.61	.62B	.61	.62B	.64	.756	75	629
16	....	....	....	.64N	.59	.736	....	659
17	....	....	.57A	.57A	.52	.690	....	659
20	.49	.49	.49	.49	.49	.672	9	668
21	.52	.52	.52	.52	.53	.699	1	668
22	....	....	....	.53N	.58	.746	....	668
23	....	.59B	....	.59B	.60	.762	....	668
24	....	....	....	.60N	.57	.735	....	668
27	....	....	.56A	.57N	.60	.768	....	668
28	.59	.59	.59	.59	.60	.775	1	667
29	....	....	.59A	.60N	.63	.793	....	667
30	....	.72B	....	.69B	.70	.835	....	667
31	.74	.74	.71A	.71A	.68	.827	7	665

IN NOVEMBER

3	....	....	....	.68N	.69	.833	....	665
4	.67@.68	.68	.67	.67	.66	.821	8	661
5	.65	.65	.65	.65	.65	.814	12	673
6	....	....	....	.65N	.62	.797	....	673
7	....	....	.59A	.59A	.55	.751	....	673
10	....	....	.53A	.53A	.53	.731	....	673
11	....	....	....	.53N	.53	.738	....	673
12	....	.54B	....	.54B	.55	.761	....	673
13	....	.56B	....	.56B	.56	.773	....	673
14	.57	.57	.57	.57	.59	.801	10	670
17	....	....	....	.59N	.60	.821	....	670
18	.56	.56	.56	.56	.56	.801	....	670
19	....	.59B	....	.59B	.67	.864	1	670
20	....	....	....	.67N	.66	.864	....	670
21	....	....	.63A	.66N	.67	.875	....	670
24	....	....	....	.67N	.67	.887	....	670
25	.68	.70B	.65	.65	.63	.874	35	652
26	.65	.65	.64	.64	.65	.885	31	653
27	Exchange Closed: Thanksgiving Day							
28	....	....	.64A	.64A	.62	.877	....	653

IN DECEMBER

1	.57	.57	.57	.57	.58	.858	9	644
2	....	....	....	.58N	.63	.883	....	644
3	....	....	....	.63N	.63	.881	....	644
4	.68	.68	.68	.68	.68	.903	30	614
5	.59	.59	.59	.59	.57	.853	100	667
8	....	.58B	.54A	.56A	.57	.860	....	667
9	....	.58B	....	.58B	.57	.861	....	667
10	....	....	.56A	.56A	.57	.861	....	667
11	.51	.51	.51	.51	.50	.817	12	597
12	....	....	....	.50N	.49	.818	....	597
15	.45	.45	.45	.45	.46	.799	5	598
16	....	....	....	.46N	.45	.801	....	598
17	....	.48B	....	.48B	.48	.819	....	523
18	....	.49B	....	.49B	.48	.827	....	523
19	....	....	....	.48N	.48	.829	....	523
22	.46	.46	.46	.46	.48	.828	2	523
23	....	....	....	.48N	.49	.835	....	523
24	....	....	....	.49N	.50	.847	....	523
25	Exchange Closed: Christmas							
26	....	....	....	.50N	.51	.855	....	523
29	....	....	....	.51N	.45	.820	....	523
30	....	....	.43A	.43A	.43	.795	....	523
31	....	.45B	....	.45B	.45	.815	....	523

MARCH 1987 9375 CALLS

IN APRIL 1986

2	.11	.11	.11	.11	.12	.226	20	20
3	....	....	....	.12N	.12	.213	....	20
4	....	....	....	.12N	.13	.229	....	20
7	....	....	....	.13N	.13	.230	....	20
8	....	.15B	....	.15B	.17	.230	....	20

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1987 9375 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	....	.18B	....	.18B	.18	.301	....	20
10	....	....	....	.18N	.18	.305	....	20
11	....	.19B	....	.18N	.17	.288	....	20
14	....	....	....	.17N	.21	.324	....	20
15	....	....	....	.21N	.21	.312	....	20
16	....	.30B	....	.30B	.33	.383	....	20
17	....	....	.30A	.30A	.32	.355	....	20
18	....	....	....	.32N	.31	.337	....	20
21	....	....	....	.31N	.29	.309	....	20
22	....	....	....	.29N	.24	.265	....	20
23	....	....	.23A	.23A	.22	.241	....	20
24	....	....	.20A	.20A	.19	.190	....	20
25	....	....	....	.19N	.17	.177	....	20
28	....	.18B	....	.18B	.22	.228	....	20
29	....	....	....	.22N	.22	.224	....	20
30	....	....	....	.22N	.22	.236	....	20

IN MAY

1	....	....	....	.22N	.20	.218	....	20
2	....	....	....	.20N	.20	.219	....	20
5	.22	.22	.22	.22	.22	.267	60	80
6	....	....	....	.22N	.21	.255	....	75
7	....	....	....	.21N	.21	.252	....	75
8	....	....	....	.21N	.23	.277	....	75
9	....	....	.21A	.21A	.21	.218	....	75
12	....	....	.19A	.19A	.18	.193	....	75
13	....	....	....	.18N	.20	.211	....	75
14	....	....	.19A	.19A	.18	.190	....	75
15	....	....	....	.18N	.17	.158	....	75
16	....	....	.16A	.16A	.14	.128	....	75
19	....	....	....	.14N	.14	.122	....	75
20	....	....	....	.14N	.15	.136	....	75
21	....	.16B	....	.16B	.16	.142	....	75
22	....	....	....	.16N	.16	.143	....	75
23	.16	.16	.16	.16	.16	.151	20	75
26	Exchange Closed: Memorial Day							
27	....	.17B	....	.17B	.18	.175	....	75
28	....	....	....	.18N	.16	.147	....	75
29	....	....	....	.16N	.14	.120	....	75
30	....	....	....	.14N	.14	.111	....	75

IN JUNE

2	....	....	....	.14N	.10	.078	....	75
3	....	....	....	.10N	.11	.095	....	75
4	....	....	....	.11N	.09	.083	....	75
5	....	....	....	.09N	.09	.093	....	75
6	....	.11B	....	.11B	.15	.147	....	75
9	.14	.14	.14	.14	.13	.120	3	75
10	....	....	....	.13N	.13	.126	....	75
11	....	....	....	.13N	.13	.137	....	75
12	....	....	....	.13N	.13	.153	....	75
13	....	....	....	.13N	.20	.212	....	75
16	....	....	....	.20N	.20	.214	....	75
17	.19	.19	.19	.19	.22	.234	50	105
18	....	....	....	.22N	.23	.244	....	105
19	....	....	.19A	.23N	.20	.219	....	105
20	....	....	.19A	.20N	.19	.237	....	105
23	....	....	....	.19N	.20	.243	....	105
24	.20	.20	.20	.20	.20	.255	40	145
25	.25	.25	.25	.25	.21	.267	50	125
26	....	....	....	.21N	.22	.274	....	125
27	.24	.24	.24	.24	.24	.293	20	145
30	....	....	....	.24N	.24	.301	....	145

IN JULY

1	.27	.27	.27	.27	.24	.300	....	145
2	....	....	....	.24N	.24	.299	5	147
3	.27	.27	.27	.27	.27	.332	50	177
4	Exchange Closed: Independence Day							
7	....	....	....	.27N	.27	.326	....	177
8	....	....	....	.27N	.23	.278	....	177
9	....	.27B	....	.27B	.27	.324	....	175
10	.28	.28	.28	.28	.27	.314	5	180
11	....	....	.26A	.26A	.24	.330	....	180
14	.27	.27	.25A	.27	.27	.350	6	187
15	....	....	....	.27N	.29	.365	....	186
16	....	....	....	.29N	.29	.366	....	186
17	....	....	....	.29N	.29	.364	....	186
18	....	....	....	.29N	.31	.381	....	186
21	....	....	....	.31N	.32	.395	....	186
22	....	....	....	.32N	.29	.369	....	186
23	....	....	.28A	.28A	.25	.308	....	186
24	....	....	....	.25N	.23	.274	....	186

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1987 9375 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	....	....	....	.23N	.24	.282	....	186
28	....	....	....	.24N	.22	.252	....	186
29	....	....	....	.22N	.25	.299	....	186
30	....	....	....	.25N	.27	.325	....	186
31	....	.28B	....	.27N	.31	.376	....	186

IN AUGUST

1	....	....	....	.31N	.29	.355	....	186
4	....	....	....	.29N	.31	.380	....	186
5	....	....	.28A	.29A	.28	.331	....	186
6	....	....	.27A	.27A	.27	.318	....	186
7	.24	.25B	.24	.25B	.27	.348	5	186
8	.29	.31B	.29	.31B	.31	.370	120	255
11	....	.32B	....	.32B	.33	.404	20	265
12	....	.34B	....	.34B	.36	.441	....	265
13	.39	.39	.39	.39	.41	.506	25	265
14	....	....	.39A	.39A	.38	.479	....	265
15	....	.39B	....	.39N	.38	.485	....	265
18	....	.39B	.37A	.38N	.40	.495	....	270
19	....	.44B	....	.44B	.45	.558	....	271
20	....	.46B	....	.46B	.45	.588	....	271
21	.50	.50	.50	.50	.49	.643	6	267
22	.47	.47	.47	.47	.45	.616	....	267
25	....	....	....	.45N	.51	.674	3	269
26	....	.53B	....	.53B	.56	.732	....	269
27	.54	.58B	.54	.54	.52	.701	3	263
28	....	.53B	....	.53B	.56	.742	....	263
29	....	....	....	.56N	.65	.808	....	263

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	.64	.66B	.64	.66B	.60	.769	1	263
3	....	....	.55A	.55A	.53	.699	....	263
4	.55	.58B	.55	.56	.55	.705	4	259
5	....	....	....	.55N	.47	.610	....	259
8	....	....	.42A	.44A	.41	.537	....	259
9	....	.43B	....	.43B	.43	.559	....	259
10	....	.45B	....	.45B	.44	.581	....	259
11	.37	.37	.35A	.35A	.35	.467	85	217
12	.38	.39	.38	.39	.37	.479	75	217
15	.41	.41	.40	.40	.41	.528	101	299
16	....	....	.38A	.40A	.40	.523	....	299
17	....	....	.39A	.39A	.39	.517	....	299
18	....	.40B	.36A	.36A	.31	.426	....	299
19	....	....	....	.31N	.32	.434	....	299
22	.36	.36	.36	.36	.36	.480	10	309
23	.39	.39	.39	.39	.36	.486	1	310
24	.37	.37	.37	.37	.44	.572	100	376
25	....	....	....	.44N	.44	.572	....	376
26	.42	.42	.42	.42	.44	.576	25	376
29	....	....	.39A	.40A	.40	.531	....	376
30	....	....	....	.40N	.44	.571	....	376

IN OCTOBER

1	....	.46B	....	.44N	.43	.577	....	376
2	....	....	....	.43N	.42	.567	....	376
3	....	.52B	....	.52B	.55	.674	....	376
6	.56	.56	.56	.56	.56	.690	....	376
7	....	.57B	....	.57B	.58	.710	8	370
8	....	....	.57A	.58N	.56	.699	2	368
9	....	....	.55A	.56N	.57	.706	....	368
10	....	....	.54A	.55A	.52	.674	....	368
13	....	....	.51A	.51A	.51	.667	....	368
14	.45	.45	.45	.45	.46	.627	1	367
15	....	....	....	.46N	.46	.633	....	367
16	.46	.46	.46	.46	.42	.608	50	367
17	....	....	.37A	.38A	.37	.553	....	367
20	.33	.34B	.33	.34B	.34	.530	2	365
21	....	.35B	....	.35B	.36	.560	....	365
22	.34	.41	.34	.41	.41	.613	32	342
23	....	.42B	....	.42B	.42	.631	5	342
24	.41	.41	.40A	.40A	.39	.597	5	347
27	....	....	....	.39N	.42	.634	....	347
28	....	....	....	.42N	.42	.641	....	347
29	....	....	.41A	.42N	.44	.664	....	347
30	.53	.53	.51A	.53	.51	.719	10	357
31	....	.52B	....	.51N	.49	.709	....	357

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1987 9375 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.53	.53	.53	.53	.50	.716	2	355
4	....	....	....	.50N	.47	.700	....	355
5	....	....	.46A	.46A	.46	.690	....	357
6	....	....	....	.46N	.43	.667	....	357
7	.38	.39B	.38	.38	.37	.608	40	397
10	.35	.35	.32	.35	.36	.584	151	528
11	.37	.37	.37	.37	.35	.591	10	538
12	....	.37B	....	.37B	.37	.617	....	498
13	.40	.40	.39A	.39A	.38	.631	90	558
14	.37	.39	.37	.39	.39	.664	194	636
17	.40	.40	.40	.40	.41	.687	120	561
18	.40	.40	.40	.40	.37	.657	2	562
19	....	.41B	....	.40B	.47	.744	....	562
20	.45	.47B	.45	.45	.45	.739	15	562
21	.48	.48	.48	.48	.46	.751	18	570
24	....	.47B	....	.47B	.46	.765	3	570
25	.49	.50B	.47A	.47A	.43	.743	50	573
26	.44	.44	.44	.44	.44	.758	1	572
27	Exchange Closed: Thanksgiving Day							
28	....	....	.43A	.43A	.42	.743	....	572

IN DECEMBER

1	.38	.38	.38	.38	.38	.711	50	622
2	.41	.42	.41	.42	.42	.751	3	624
3	....	.45B	....	.43B	.42	.749	....	624
4	....	.46B	....	.44B	.47	.786	....	624
5	.49	.49	.40	.40	.38	.707	80	669
8	.39	.39	.36A	.39	.38	.716	51	719
9	.39	.39	.39	.39	.38	.717	10	729
10	....	....	.37A	.37A	.38	.717	....	729
11	....	....	.35A	.35A	.31	.652	....	729
12	.32	.32	.31A	.31A	.31	.653	130	702
15	.28	.28	.28	.28	.28	.623	67	749
16	.29	.29	.27	.27	.27	.624	169	727
17	.28	.29	.28	.29	.29	.649	2	726
18	.31	.31	.30	.30	.29	.658	143	726
19	.30	.30	.30	.30	.29	.660	15	726
22	....	....	.28A	.29N	.29	.654	....	726
23	....	.30B	....	.29N	.29	.663	....	726
24	....	.30B	....	.30B	.31	.680	....	726
25	Exchange Closed: Christmas							
26	....	....	....	.31N	.31	.690	....	726
29	.26	.27	.26	.26	.26	.634	487	997
30	.24	.24	.24	.24	.24	.600	69	990
31	.27	.27	.26	.26	.26	.626	7	985

MARCH 1987 9400 CALLS

IN JUNE 1986

24	.14	.14	.14	.14	.14	.182	200	200
25	....	....	....	.14N	.15	.203	....	200
26	....	.16B	....	.16B	.15	.209	....	200
27	....	....	....	.15N	.17	.225	....	200
30	....	....	....	.17N	.17	.230	....	200

IN JULY

1	.18	.18	.18	.18	.17	.229	305	505
2	....	....	....	.17N	.17	.229	....	505
3	.18	.18	.18	.18	.19	.257	95	600
4	Exchange Closed: Independence Day							
7	....	....	....	.19N	.20	.251	....	600
8	....	....	....	.20N	.16	.208	....	600
9	.20	.20	.20	.20	.20	.248	200	665
10	....	....	....	.20N	.20	.238	....	665
11	.21	.21	.20A	.20A	.16	.251	10	655
14	....	.18B	....	.18B	.19	.267	....	655
15	....	....	....	.19N	.20	.279	....	655
16	.23	.23	.19A	.22	.20	.278	11	656
17	.19	.21	.19	.21	.20	.275	140	631
18	.22	.22	.22	.22	.22	.289	110	590
21	....	....	....	.22N	.23	.300	....	590
22	.22	.22	.22	.22	.21	.276	21	364
23	....	....	....	.21N	.17	.221	2	364
24	....	....	.16A	.16A	.16	.191	....	364
25	....	....	....	.16N	.16	.196	....	364
28	....	....	....	.16N	.15	.171	....	364
29	....	....	....	.15N	.17	.207	....	364
30	....	....	....	.17N	.19	.228	....	364
31	.21	.21	.20	.21B	.21	.270	75	379

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1987 9400 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.21N	.20	.251	25	404
4	....	....	....	.20N	.22	.269	....	404
5	....	....	.21A	.21A	.19	.226	....	404
6	....	....	....	.19N	.18	.213	....	404
7	.16	.16	.16	.16	.18	.237	5	404
8	....	.20B	....	.20B	.20	.253	....	404
11	.23@ .22	.23	.22	.23	.23	.281	20	414
12	....	.25B	....	.25B	.25	.313	....	414
13	.27	.27	.27	.27	.29	.373	100	414
14	.27	.27	.27	.27	.27	.348	8	417
15	....	.28B	....	.28B	.27	.351	....	417
18	.25	.28B	.25	.26B	.28	.358	5	422
19	.31	.33B	.31	.31	.32	.416	200	560
20	.32	.33	.32	.33	.32	.443	60	570
21	.33	.35B	.33	.35B	.35	.495	20	590
22	....	....	.31A	.31A	.32	.464	....	590
25	.32	.35B	.32	.33B	.36	.520	25	577
26	.39	.39	.39	.39	.41	.584	35	568
27	....	.43B	.39A	.39A	.38	.546	....	568
28	....	.39B	....	.39B	.41	.592	....	568
29	....	.47B	....	.47B	.48	.675	....	568

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	.48	.49B	.47	.47	.44	.625	2	568
3	....	....	.43A	.43A	.39	.546	2	569
4	.41	.43B	.40	.40	.41	.557	6	566
5	.36	.36	.35A	.35A	.34	.458	3	568
8	....	....	.29A	.31A	.29	.388	2	568
9	....	.31B	....	.30B	.30	.414	....	568
10	....	....	....	.30N	.31	.438	....	568
11	.25	.26	.25	.26	.25	.331	1	569
12	....	.28B	....	.28B	.27	.345	1	570
15	.30	.30	.30	.30	.30	.393	5	575
16	.27	.27	.27	.27	.27	.389	50	596
17	.27	.28	.26A	.28	.27	.386	188	648
18	.26	.26	.25A	.25A	.20	.304	20	648
19	.21	.23	.21	.22A	.21	.311	41	684
22	.24	.25	.24	.25	.25	.354	67	738
23	.28	.28	.26A	.26A	.25	.360	68	806
24	.25	.30	.25	.30	.32	.445	205	918
25	.34	.35B	.29	.29	.32	.446	387	1122
26	.29	.33B	.29	.32	.32	.451	7	1127
29	.29	.29	.27A	.28	.28	.406	104	1123
30	.29	.29	.29	.29	.31	.446	2	1124

IN OCTOBER

1	.34	.36	.30	.32	.31	.451	26	1106
2	.29	.30	.29	.30	.30	.440	119	1195
3	.39	.40	.38	.39A	.40	.552	12	1191
6	.42	.42	.41	.41	.40	.568	296	1283
7	.42	.42	.39	.40	.42	.589	42	1284
8	.39	.43	.38	.43	.41	.575	34	1286
9	.39	.41	.39	.41	.42	.581	55	1311
10	....	....	.39A	.39A	.37	.544	....	1285
13	....	....	.36A	.37N	.36	.534	....	1285
14	.36	.36	.34	.34	.32	.490	10	1290
15	....	....	.31A	.31A	.32	.495	1	1294
16	.34	.34	.32A	.32A	.28	.467	5	1295
17	.27	.27	.24	.24	.24	.410	165	1356
20	.21	.23	.21	.23	.23	.385	92	1324
21	.24	.25B	.24	.24	.24	.413	3	1324
22	.21	.28	.21	.28	.27	.465	286	1470
23	.30	.30	.29	.30	.28	.483	150	1529
24	.26	.27	.26	.26	.26	.446	173	1672
27	.25	.27	.25	.27	.28	.482	18	1668
28	.29	.29	.27	.28	.28	.488	219	1819
29	.27	.31	.26	.30	.30	.513	112	1830
30	.39	.39	.35	.35	.35	.575	22	1826
31	.34	.36B	.31	.33B	.34	.563	208	1976

IN NOVEMBER

3	.34	.35B	.34	.34	.34	.570	15	1941
4	.32	.33	.31	.31	.32	.551	67	1980
5	....	....	.31A	.32N	.31	.539	2	1980
6	.30	.31	.29	.29A	.29	.514	667	2363
7	.26	.26	.22	.23	.24	.450	157	2399
10	.23	.23	.21	.23	.23	.424	87	2414
11	.23	.23	.22	.23	.23	.430	22	2370
12	.24	.24	.23	.23	.24	.455	13	2313
13	.25	.26	.24	.24	.24	.468	123	2382
14	.24	.25B	.23	.25B	.25	.501	106	2363

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1987 9400 CALLS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	.25	.26	.25	.25	.26	.521	538	2660
18	.24	.25	.23	.24	.23	.487	527	2737
19	.24	.28	.23	.28	.31	.585	394	2839
20	.29	.31B	.28	.29	.29	.573	255	2907
21	.29	.31	.28A	.31	.30	.582	222	2973
24	.31	.31	.30	.31	.30	.593	34	2988
25	.33	.33	.29	.29	.28	.563	160	3045
26	.29	.29	.25	.27B	.28	.580	116	2988
27	Exchange Closed: Thanksgiving Day							
28	.27	.27	.25	.27	.26	.557	135	3074

IN DECEMBER

1	.23	.23	.21	.23	.23	.517	286	3176
2	.22	.26	.22	.26	.26	.565	777	3187
3	.29	.29	.26	.26	.26	.565	621	3432
4	.28	.31	.28	.31	.30	.612	109	3418
5	.30	.31B	.22	.23	.23	.517	390	3529
8	.23	.24	.20	.23	.22	.525	557	3532
9	.23	.24	.22	.23	.22	.525	286	3596
10	.21	.22	.21	.22	.22	.525	171	3627
11	.21	.21	.17	.17	.17	.452	1403	4673
12	.17	.18	.15	.17	.17	.451	1117	4989
15	.15	.15	.14	.15	.15	.418	740	5135
16	.16	.16	.14	.14	.14	.417	738	5373
17	.16	.16	.14	.15	.15	.442	796	5721
18	.17	.17	.15	.15	.15	.449	921	5679
19	.15	.16	.14	.15	.15	.449	760	5392
22	.14	.14	.13	.14	.15	.440	283	5517
23	.15	.16	.15	.15	.15	.448	740	5817
24	.15	.16	.15	.16	.16	.465	136	5865
25	Exchange Closed: Christmas							
26	.16	.16	.16	.16	.16	.474	35	5853
29	.15	.15	.13	.13	.14	.410	930	5778
30	.13	.13	.12	.12	.12	.375	714	5986
31	.12	.14	.11	.14	.13	.401	1265	6518

MARCH 1987 9425 CALLS

IN APRIL 1986

18	.15	.15	.15	.15	.15	.197	25	25
21	....	....	....	.15N	.14	.177	....	25
22	....	....	....	.14N	.13	.145	....	25
23	....	....	.12A	.12A	.12	.129	....	25
24	....	....	.11A	.11A	.10	.096	....	25
25	....	....	....	.10N	.09	.088	....	25
28	.11	.12	.11	.12	.12	.121	13	38
29	.12	.12	.12	.12	.12	.118	6	44
30	....	....	....	.12N	.12	.126	....	44

IN MAY

1	....	....	....	.12N	.11	.114	....	44
2	....	....	....	.11N	.11	.115	....	44
5	....	....	....	.11N	.12	.147	....	44
6	....	....	....	.12N	.12	.139	....	44
7	.12	.12	.12	.12	.12	.136	5	49
8	....	....	....	.12N	.13	.154	....	49
9	.13	.13	.13	.13	.11	.112	10	59
12	....	....	....	.11N	.09	.096	....	59
13	....	....	....	.09N	.10	.107	....	59
14	.12	.13	.10A	.10A	.10	.093	20	79
15	....	....	....	.10N	.08	.074	....	79
16	....	....	....	.08N	.07	.057	....	79
19	....	....	....	.07N	.07	.055	....	79
20	....	....	....	.07N	.08	.063	....	79
21	....	.09B	....	.09B	.08	.066	....	79
22	....	....	....	.08N	.08	.066	....	79
23	....	....	....	.08N	.08	.070	....	79
26	Exchange Closed: Memorial Day							
27	....	....	....	.08N	.09	.084	....	79
28	....	....	....	.09N	.08	.067	....	75
29	....	....	....	.08N	.07	.052	....	75
30	....	....	....	.07N	.07	.047	....	75

IN JUNE

2	.07	.07	.06	.06A	.05	.030	10	71
3	.05	.06	.05	.06	.05	.039	11	69
4	....	....	.04A	.04A	.04	.034	....	69
5	....	....	....	.04N	.04	.039	....	62
6	....	....	....	.04N	.05	.070	....	62
9	....	....	....	.05N	.04	.055	....	62
10	....	....	....	.04N	.04	.059	....	62
11	....	....	....	.04N	.04	.066	....	62
12	....	.05B	....	.05B	.04	.076	....	62

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1987 9425 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13	....	....	....	.04N	.05	.114	....	62
16	....	....	....	.05N	.06	.116	....	62
17	....	....	....	.06N	.07	.130	....	62
18	....	....	....	.07N	.08	.136	....	62
19	.07	.07	.07	.07	.07	.119	1	63
20	....	....	....	.07N	.07	.130	....	63
23	.07	.07	.07	.07	.07	.133	8	63
24	....	.09B	....	.08B	.08	.141	....	63
25	....	.09B	....	.09B	.09	.149	....	63
26	....	....	....	.09N	.09	.153	....	63
27	....	....	....	.09N	.09	.166	....	63
30	....	.10B	....	.10B	.09	.170	....	63

IN JULY

1	.12	.12	.12	.12	.11	.169	20	83
2	....	....	....	.11N	.11	.169	....	83
3	....	.12B	....	.12B	.13	.191	....	83
4	Exchange Closed: Independence Day							
7	....	....	....	.13N	.13	.186	....	83
8	.12	.12	.10	.10	.11	.150	9	91
9	.14	.14	.14	.14	.13	.182	40	127
10	.15	.15	.14A	.14A	.13	.174	15	141
11	....	.14B	....	.14B	.12	.183	....	141
14	.12	.13	.12	.13	.13	.196	21	160
15	....	.14B	....	.14B	.14	.204	....	159
16	.14	.14	.14	.14	.14	.202	1	160
17	....	....	....	.14N	.14	.198	....	160
18	....	....	....	.14N	.15	.209	....	160
21	....	....	....	.15N	.15	.216	....	160
22	.15	.15	.15	.15	.14	.195	75	201
23	.13	.13	.13	.13	.12	.150	3	202
24	.12	.12	.12	.12	.10	.126	2	202
25	....	....	....	.10N	.11	.129	....	202
28	....	....	.10A	.10A	.10	.109	....	202
29	....	....	....	.10N	.11	.135	....	202
30	....	....	....	.11N	.12	.150	....	202
31	....	.13B	....	.13B	.15	.182	....	202

IN AUGUST

1	....	....	.14A	.14A	.14	.165	....	202
4	....	....	....	.14N	.15	.178	....	202
5	....	....	.13A	.13A	.13	.143	....	202
6	....	....	.12A	.13N	.12	.132	....	202
7	.12	.12	.12	.12	.12	.149	5	207
8	.12	.12	.12	.12	.14	.160	7	201
11	.14	.15	.14	.15	.16	.179	4	199
12	.17	.17	.17	.17	.17	.204	10	199
13	.18	.19B	.18	.19B	.20	.253	25	186
14	.19	.20	.19	.20	.18	.233	45	161
15	.18	.19B	.18	.18	.18	.233	1	161
18	.17	.19B	.16	.16	.19	.237	44	180
19	.21	.22	.21	.22B	.22	.284	35	192
20	....	.23B	....	.22N	.21	.306	30	207
21	....	.23B	....	.22B	.24	.348	....	202
22	.23	.23	.22A	.23	.21	.317	....	202
25	....	.23B	....	.23B	.24	.363	1	202
26	....	.27B	....	.27B	.28	.424	....	202
27	.25	.29B	.25	.25	.26	.385	40	236
28	.28	.29B	.28	.29B	.28	.429	1	236
29	.33	.37B	.33	.33	.35	.514	10	246

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	....	....	.34A	.35N	.30	.461	....	246
3	.25	.25	.25	.25	.26	.386	35	234
4	.28	.30	.28	.30	.28	.401	23	247
5	.24	.24	.24	.24	.23	.312	3	247
8	....	....	.20A	.21A	.19	.255	....	247
9	.20	.21B	.20	.20	.20	.279	2	245
10	.20	.20	.20	.20	.21	.303	1	245
11	.17	.17	.17	.17	.16	.215	16	251
12	.18	.18	.18	.18	.18	.229	1	252
15	.20	.20	.20	.20	.21	.271	8	252
16	....	....	.17A	.18A	.19	.268	....	251
17	....	....	....	.19N	.19	.266	....	251
18	.15	.15	.14	.14	.13	.200	14	250
19	.14	.15	.14	.15	.14	.207	15	260
22	.17	.17	.17	.17	.17	.243	4	262
23	.18	.18	.18	.18	.17	.249	2	261
24	.17	.21	.17	.21	.22	.324	11	264
25	.23	.25B	.20	.20	.22	.325	224	488
26	.18	.22B	.18	.22B	.22	.331	168	595
29	.17	.20	.17	.20	.19	.291	39	583

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1987 9425 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	.19	.22	.19	.22	.21	.326	24	584
				IN OCTOBER				
1	.23	.23	.23	.23	.21	.330	22	604
2	.21	.21	.20A	.21	.20	.320	2	604
3	.22	.27	.22	.27	.28	.425	34	600
6	.29	.29	.27	.27	.27	.439	300	811
7	.28	.28	.27	.28	.29	.459	93	866
8	.28	.30B	.28	.28	.28	.443	20	865
9	.28	.28	.28	.28	.28	.448	117	908
10	.27	.27	.25	.25	.25	.410	70	963
13	.24	.24	.24	.24	.24	.398	8	966
14	.24	.24	.23	.23	.22	.355	102	967
15	.21	.21	.21	.21	.21	.359	50	980
16	.21	.21	.21	.21	.18	.330	10	890
17	.17	.17	.15	.15	.15	.278	63	900
20	.14	.14	.14	.14	.14	.255	12	902
21	.14	.16	.14	.16	.15	.278	29	913
22	.15	.17	.15	.17	.17	.322	53	936
23	.18	.18	.18	.18	.18	.337	52	977
24	.17	.17	.16	.17	.16	.303	110	1057
27	.15	.17	.15	.17	.17	.333	32	1067
28	.17	.18	.17	.17	.17	.337	87	1074
29	.16	.19	.16	.19	.19	.361	175	1160
30	.24	.26	.22	.23	.23	.421	272	1261
31	.21	.24B	.20	.21	.22	.408	142	1385
				IN NOVEMBER				
3	.24	.24	.22	.22	.22	.414	62	1353
4	.20	.21	.20	.21	.20	.395	143	1321
5	.20	.20	.19	.19	.19	.382	263	1348
6	.18	.19	.17	.18	.18	.358	894	1596
7	.14	.16	.13	.14	.14	.299	524	1867
10	.13	.13	.12	.13	.13	.276	79	1843
11	.13	.14	.13	.14	.13	.280	20	1870
12	.14	.15	.13	.14	.14	.301	205	1924
13	.15	.15	.13	.14	.14	.310	346	1956
14	.14	.14	.13	.14	.14	.338	629	2085
17	.14	.16	.14	.16	.15	.353	148	2133
18	.14	.14	.13	.13	.13	.319	981	2563
19	.14	.18	.13	.18	.18	.410	512	2897
20	.17	.19	.16	.16	.17	.393	1337	3446
21	.16	.19	.16	.17	.17	.397	312	3523
24	.18	.19	.17	.18	.17	.401	703	3846
25	.17	.19	.15	.15	.16	.369	881	4290
26	.16	.16	.14	.16	.16	.383	326	4474
27	Exchange Closed: Thanksgiving Day							
28	.15	.15	.14	.15	.14	.358	172	4511
				IN DECEMBER				
1	.13	.13	.12	.13	.12	.319	882	4924
2	.12	.15	.12	.15	.14	.365	955	5712
3	.16	.17	.15	.15A	.14	.366	1156	6197
4	.15	.18	.15	.17	.16	.413	649	6652
5	.17	.19	.12	.12	.12	.322	2211	6439
8	.12	.12	.10	.11	.11	.328	1142	6179
9	.12	.12	.11	.12	.11	.327	969	6178
10	.11	.12	.11	.11	.11	.327	465	6339
11	.10	.10	.08	.08	.08	.263	831	6561
12	.08	.09	.07	.07	.08	.263	525	6538
15	.07	.07	.07	.07	.07	.233	654	6614
16	.08	.08	.06	.06	.06	.232	522	6555
17	.07	.07	.07	.07	.07	.250	92	6544
18	.07	.08	.07	.07	.07	.254	443	6601
19	.07	.08	.06	.07	.07	.252	446	6531
22	.06	.07	.06	.07	.07	.242	255	6482
23	.07	.08	.07	.07	.07	.248	105	6480
24	.08	.08	.07	.08	.07	.261	29	6508
25	Exchange Closed: Christmas							
26	.07	.07	.07	.07	.07	.265	6	6508
29	.07	.07	.07	.07	.06	.213	43	6504
30	.06	.06	.05	.06	.05	.187	157	6499
31	.05	.06	.05	.06	.05	.205	452	6584

MARCH 1987 9450 CALLS

IN AUGUST 1986

29	.24	.24	.22	.23	.23	.352	2	2

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1987 9450 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	.22	.23B	.22	.22	.19	.304	22	22
3	....	....	.18A	.18A	.17	.244	....	22
4	.20	.20	.16	.16	.18	.260	42	64
5	....	....	....	.18N	.15	.191	20	81
8	.12	.12	.12	.12	.12	.151	3	79
9	....	.14B	....	.14B	.13	.171	5	76
10	.13	.13	.13	.13	.13	.191	2	76
11	.10	.10	.10	.10	.10	.127	27	83
12	....	....	....	.10N	.12	.138	....	83
15	....	....	....	.12N	.13	.171	....	83
16	.11	.11	.11	.11	.12	.170	3	86
17	.11	.12	.11	.12	.12	.169	233	239
18	.12	.12	.11A	.11A	.08	.121	157	360
19	....	....	....	.08N	.09	.127	...	360
22	.09	.10B	.09	.10B	.10	.154	9	367
23	....	.11B	....	.10N	.10	.159	....	367
24	....	.11B	....	.11B	.14	.219	....	367
25	.15	.16B	.14A	.14A	.14	.221	200	521
26	.13	.13	.13	.13	.14	.226	1	522
29	.12	.12	.09A	.12B	.12	.193	20	532
30	.12	.13	.12	.13	.14	.222	....	532
				IN OCTOBER				
1	.14	.15B	.14	.14	.14	.224	63	581
2	....	....	.13A	.13A	.14	.216	11	591
3	.15	.19	.15	.19	.19	.306	8	591
6	.19	.19	.19	.19	.19	.317	5	595
7	.19	.19	.18	.18	.19	.334	63	608
8	.18	.19	.18	.19	.18	.318	1	603
9	.18	.18	.18	.18	.18	.321	6	606
10	.15	.17	.15	.17	.16	.285	113	648
13	....	....	.15A	.16N	.16	.273	33	668
14	.15	.15	.13	.13	.14	.236	56	723
15	.13	.13	.13	.13	.14	.238	61	752
16	.14	.14	.12A	.12A	.11	.214	7	758
17	.10	.10	.09	.09	.09	.171	10	768
20	.09	.09	.07	.08	.09	.153	68	753
21	....	....	....	.09N	.09	.169	15	758
22	.07	.10B	.07	.10B	.10	.202	6	762
23	....	.11B	....	.11B	.11	.213	....	762
24	.10	.10	.09	.09	.10	.185	5	767
27	.08	.09B	.08	.09B	.10	.207	195	923
28	.10	.10	.10	.1[illegible]	.09	.209	70	893
29	.10	.12	.09	.12	.10	.228	519	1196
30	.14@.15	.16	.13	.13	.14	.278	452	1148
31	.14	.14	.12A	.13	.13	.267	148	1271
				IN NOVEMBER				
3	.14	.14	.13	.13	.13	.270	85	1206
4	.12	.12	.12	.12	.12	.255	2	1208
5	.12	.12	.11	.11	.11	.243	182	1255
6	.11	.11	.10	.10	.10	.223	18	1255
7	.09	.09	.08	.08	.08	.177	81	1251
10	.08	.08	.07	.07	.08	.159	201	1319
11	....	....	....	.08N	.08	.162	....	1309
12	.07	.08	.07	.07	.08	.176	410	1630
13	.08	.09	.07	.07	.07	.182	440	2031
14	.06	.07	.06	.07	.07	.201	709	2366
17	.08@.07	.08	.07	.07	.08	.209	34	2401
18	.07	.08	.07	.07	.07	.182	72	2445
19	.07	.09	.07	.09	.09	.252	139	2445
20	.09	.10	.09	.09	.09	.234	279	2498
21	.10	.10	.09	.09	.09	.233	494	2691
24	.10	.10	.09	.09	.09	.231	197	2866
25	.10	.11	.08	.08	.08	.205	1768	3773
26	.07	.08	.07	.08	.08	.213	300	3844
27	Exchange Closed: Thanksgiving Day							
28	.08	.08	.08	.08	.07	.192	97	3907
				IN DECEMBER				
1	.07	.07	.06	.06	.06	.163	339	3792
2	.06	.07	.06	.07	.07	.196	319	3906
3	.08	.08	.07	.07	.07	.198	747	4286
4	.07	.09	.07	.08	.08	.234	873	4681
5	.10	.10	.06	.06	.06	.168	493	4846
8	.06	.06	.05	.05	.06	.170	151	4869
9	.05	.06	.05	.05	.05	.170	329	4800
10	.05	.05	.05	.05	.05	.169	416	4939
11	.05	.05	.04	.04	.03	.126	116	4955
12	.04	.04	.03	.03	.03	.125	426	4840
15	.03	.03	.03	.03	.03	.106	232	4741
16	.03	.03	.02	.02@.03	.02	.104	1795	5641

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1987 9450 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	.02	.03	.02	.03	.02	.114	382	5608
18	.03	.03	.03	.03	.03	.116	536	5811
19	.03	.03	.03	.03	.03	.114	413	6070
22	.03	.03	.03	.03	.03	.106	495	6259
23	.03	.04	.03	.04	.03	.109	179	6315
24	.03	.04	.03	.04	.03	.116	139	6428
25	Exchange Closed: Christmas							
26	....	....	....	.03N	.03	.117	13	6433
29	.03	.03	.03	.03	.02	.086	167	6482
30	....	....	....	.02N	.02	.072	....	6482
31	.02	.03	.02	.03	.02	.081	43	6512

MARCH 1987 9475 CALLS

IN SEPTEMBER 1986

1	Exchange Closed; Labor Day							
3	.11	.11	.09	.09	.11	.136	5	5
4	.10	.10	.10	.10	.12	.150	32	37
5	.10	.10	.10	.10	.10	.104	23	53
8	.07	.08	.07	.08	.08	.079	16	53
9	.07	.08	.07	.08	.08	.094	11	59
10	.09	.09	.08	.08	.08	.109	6	60
11	....	....	.07A	.07A	.06	.068	6	62
12	....	....	....	.06N	.06	.076	....	62
15	....	....	....	.08N	.09	.098	....	62
16	.06	.07	.06	.07	.08	.099	59	77
17	.07	.07	.07	.07	.07	.099	42	71
18	....	....	....	.07N	.07	.067	8	79
19	.06	.06	.06	.06	.06	.071	3	76
22	.05	.05	.05	.05	.06	.090	7	76
23	....	....	....	.06N	.06	.093	....	76
24	.06	.06	.06	.06	.09	.137	24	85
25	....	....	....	.09N	.09	.139	....	85
26	.07	.07	.07	.07	.09	.144	1	86
29	....	....	.06A	.08A	.07	.119	....	86
30	....	....	....	.07N	.08	.140	....	86

IN OCTOBER

1	....	....	....	.08N	.09	.142	....	86
2	....	....	.08A	.08A	.09	.135	....	86
3	.10	.10	.10	.10	.12	.204	10	86
6	.12	.12	.12	.12	.11	.212	10	88
7	.11	.12	.11	.11A	.11	.225	15	89
8	.12	.12	.10A	.12	.11	.211	102	188
9	....	....	....	.11N	.11	.212	....	183
10	.10	.10	.09	.10	.10	.182	365	494
13	....	....	....	.10N	.10	.172	30	510
14	.08	.09	.08	.08	.08	.143	120	495
15	....	....	....	.08N	.08	.144	....	495
16	.08	.08	.08	.08	.07	.125	5	490
17	....	....	.06A	.07N	.05	.095	....	490
20	.04	.05	.04	.05	.05	.082	290	620
21	.05	.05	.05	.05	.05	.092	1	621
22	....	....	....	.05N	.06	.113	....	621
23	....	....	....	.06N	.06	.121	....	621
24	....	....	....	.06N	.05	.101	....	621
27	....	....	....	.05N	.05	.114	....	621
28	....	....	....	.05N	.05	.116	....	621
29	....	....	....	.05N	.06	.128	....	621
30	.08	.09B	.07	.08	.08	.164	176	637
31	.07	.07	.07	.07	.07	.156	58	645

IN NOVEMBER

3	.07	.08	.07	.08	.07	.158	22	647
4	....	....	....	.07N	.07	.146	....	647
5	.06	.06	.06	.06	.06	.137	59	647
6	.06	.06	.05	.05	.05	.123	39	652
7	....	....	....	.05N	.04	.092	....	652
10	....	....	....	.04N	.04	.081	....	672
11	....	....	....	.04N	.04	.082	....	672
12	....	....	....	.04N	.04	.090	....	672
13	....	....	....	.04N	.04	.093	....	672
14	.04	.04	.04	.04	.04	.105	20	687
17	.04	.04	.04	.04	.04	.108	10	687
18	....	....	....	.04N	.03	.089	....	687
19	....	....	....	.03N	.04	.134	....	687
20	.05	.05	.04	.04	.04	.119	94	756
21	.05	.05	.04	.05	.04	.116	875	1246
24	.04@.05	.05	.04	.05	.04	.111	419	1592
25	.05	.05	.04	.04	.04	.094	1050	2170
26	.03	.04	.03	.04	.04	.098	50	2193
27	Exchange Closed; Thanksgiving Day							
28	.03	.03	.03	.03	.03	.084	144	2283

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1987 9475 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.03	.03	.03	.03	.03	.068	121	2283
2	.02	.04	.02	.04	.03	.086	167	2335
3	.04	.04	.04	.04	.03	.087	233	2457
4	.04	.04	.04	.04	.04	.109	400	2670
5	.04	.04	.02	.03	.03	.071	576	3004
8	....	....	....	.03N	.03	.072	95	3009
9	.02	.02	.02	.02	.02	.072	265	3004
10	.02	.02	.02	.02	.02	.071	122	2975
11	.02	.02	.01	.01	.01	.049	75	3000
12	....	....	....	.01N	.01	.048	110	3010
15	.01	.01	.01	.01	.01	.039	408	3073
16	.01	.01	.01	.01	.01	.037	215	3012
17	.01	.01	.01	.01	.01	.042	75	3022
18	....	....	....	.01N	.01	.042	....	3022
19	.01	.01	.01	.01	.01	.041	25	3037
22	.01	.01	.01	.01	.01	.036	469	3313
23	....	....	....	.01N	.01	.037	55	3358
24	....	....	....	.01N	.01	.040	25	3383
25	Exchange Closed; Christmas							
26	....	....	....	.01N	.01	.040	....	3383
29	....	....	....	.01N	.01	.027	....	3383
30	....	....	....	.01N	.01	.021	....	3383
31	....	....	....	.01N	.01	.024	....	3383

MARCH 1987 9500 CALLS

IN AUGUST 1986

29	.09	.09	.09	.09	.09	.113	25	25

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	.09	.09	.09	.09	.07	.090	20	45
3	.07	.07	.06A	.06A	.06	.066	10	50
4	....	....	....	.06N	.06	.076	....	45
5	....	....	....	.06N	.06	.050	....	45
8	.04	.04	.04	.04	.05	.037	10	45
9	....	....	....	.05N	.05	.046	....	45
10	....	....	....	.05N	.05	.056	....	45
11	....	....	.04A	.04A	.04	.033	....	45
12	....	....	....	.04N	.04	.038	....	45
15	....	....	....	.04N	.04	.052	....	45
16	.04	.04	.04	.04	.04	.052	42	85
17	....	....	....	.04N	.04	.053	....	85
18	....	....	....	.04N	.03	.034	....	85
19	....	....	....	.03N	.03	.037	....	85
22	....	....	....	.03N	.03	.048	....	85
23	....	....	....	.03N	.03	.050	....	85
24	....	....	....	.03N	.04	.079	....	85
25	....	.05B	....	.05B	.04	.081	....	85
26	....	....	....	.04N	.04	.084	....	85
29	....	....	....	.04N	.03	.068	....	85
30	....	....	....	.03N	.04	.082	....	85

IN OCTOBER

1	.05	.05	.05	.05	.05	.082	800	885
2	.05	.05	.05	.05	.05	.078	9	887
3	.06	.06	.05	.05	.06	.126	200	1087
6	....	....	....	.06N	.06	.131	....	1087
7	.06	.06	.06	.06	.06	.140	205	1267
8	.06	.06	.06	.06	.06	.128	5	1262
9	.06	.06	.06	.06	.06	.128	25	1287
10	....	....	.05A	.06N	.06	.107	....	1287
13	....	....	....	.06N	.06	.098	....	1287
14	.05	.05	.05	.05	.05	.079	250	1487
15	.04	.04	.04	.04	.04	.079	350	1827
16	.04	.04	.04	.04	.03	.066	32	1833
17	.02	.02	.02	.02	.03	.048	103	1936
20	.03	.03	.03	.03	.03	.039	7	1936
21	....	....	....	.03N	.03	.045	....	1936
22	....	....	....	.03N	.03	.057	....	1936
23	....	....	....	.03N	.03	.061	....	1936
24	....	....	....	.03N	.03	.049	....	1936
27	....	....	....	.03N	.03	.056	....	1936
28	....	....	....	.03N	.03	.056	....	1936
29	.04	.04	.04	.04	.03	.064	2	1936
30	.04	.04	.04	.04	.04	.086	57	1979
31	.05	.05	.04	.04	.04	.081	262	1755

IN NOVEMBER

3	....	....	....	.04N	.04	.081	40	1755
4	.03	.03	.03	.03	.04	.074	4	1751
5	.03	.03	.03	.03	.03	.068	48	1703

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1987 9500 CALLS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	.03	.03	.03	.03	.03	.060	15	1693
7	.03	.03	.02	.02	.02	.042	78	1693
10	....	....	....	.02N	.02	.036	60	1674
11	....	....	....	.02N	.02	.036	20	1674
12	.02	.02	.02	.02	.02	.040	30	1676
13	.02	.02	.02	.02	.02	.042	5	1681
14	....	....	....	.02N	.02	.047	....	1681
17	....	....	....	.02N	.02	.048	....	1681
18	....	....	....	.02N	.02	.037	....	1681
19	.02	.02	.02	.02	.02	.061	5	1686
20	.02	.02	.02	.02	.02	.051	11	1702
21	.03	.03	.03	.03	.02	.048	47	1733
24	.02	.02	.02	.02	.02	.044	15	1748
25	.02	.02	.02	.02	.02	.035	5	1753
26	....	....	....	.02N	.02	.037	....	1722
27	Exchange Closed: Thanksgiving Day							
28	.02	.02	.02	.02	.02	.030	9	1725

IN DECEMBER

1	.01	.01	.01	.01	.01	.022	3	1726
2	.01	.01	.01	.01	.01	.030	55	1751
3	....	....	....	.01N	.01	.031	....	1751
4	....	....	....	.01N	.02	.041	....	1751
5	.01	.01	.01	.01	.01	.024	51	1802
8	....	....	....	.01N	.01	.024	....	1802
9	....	....	....	.01N	.01	.024	....	1802
10	.01	.01	.01	.01	.01	.024	10	1792
11	....	....	....	.01N	.01	.015	....	1792
12	....	....	....	.01N	.01	.015	....	1792
15	....	....	....	.01N	.01	.011	....	1792
16	....	....	....	.01N	.01	.010	....	1792
17	....	....	....	.01N	.01	.012	....	1792
18	....	....	....	.01N	.01	.012	....	1792
19	....	....	....	.01N	.01	.011	....	1792
22	....	....	....	.01N	.01	.009	....	1792
23	....	....	....	.01N	.01	.010	....	1792
24	....	....	....	.01N	.01	.010	....	1792
25	Exchange Closed: Christmas							
26	....	....	....	.01N	.01	.010	....	1792
29	....	....	....	.01N	....	.006	....	1792
30	CAB	CAB	CAB	CAB	CAB	.004	....	1792
31	CAB	CAB	CAB	CAB	CAB	.005	....	1792

MARCH 1987 9525 CALLS

IN OCTOBER 1986

1	.02	.02	.02	.02	.02	.044	500	500
2	.02	.02	.02	.02	.02	.041	4	504
3	.03	.03	.03	.03	.03	.072	15	509
6	....	....	....	.03N	.03	.075	....	509
7	....	....	....	.03N	.03	.080	....	509
8	.03	.03	.03	.03	.03	.072	120	618
9	....	....	....	.03N	.03	.071	10	628
10	....	....	....	.03N	.03	.057	....	628
13	....	....	....	.03N	.03	.051	....	628
14	....	....	....	.03N	.03	.039	....	628
15	....	....	....	.03N	.03	.039	....	628
16	....	....	....	.03N	.02	.032	....	628
17	....	....	....	.02N	.02	.021	....	628
20	.01	.01	.01	.01	.02	.017	7	635
21	....	....	....	.02N	.02	.019	....	635
22	....	....	....	.02N	.02	.025	....	635
23	....	....	....	.02N	.02	.027	....	635
24	....	....	....	.02N	.02	.021	....	635
27	....	....	....	.02N	.02	.024	....	635
28	....	....	....	.02N	.02	.024	....	635
29	....	....	....	.02N	.02	.028	....	635
30	.02	.02	.01	.01	.02	.040	37	658
31	....	....	....	.02N	.02	.037	15	658

IN NOVEMBER

3	....	....	....	.02N	.02	.037	....	658
4	.02	.02	.02	.02	.02	.033	4	654
5	....	....	....	.02N	.02	.030	....	654
6	....	....	....	.02N	.02	.025	....	654
7	....	....	....	.02N	.01	.017	....	654
10	....	....	....	.01N	.01	.014	....	654
11	....	....	....	.01N	.01	.014	....	654
12	....	....	....	.01N	.01	.015	....	654
13	....	....	....	.01N	.01	.016	....	654
14	....	....	....	.01N	.01	.018	....	654
17	....	....	....	.01N	.01	.018	....	654
18	....	....	....	.01N	.01	.013	....	654

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1987 9525 CALLS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	....	....	....	.01N	.01	.023	....	654
20	....	....	....	.01N	.01	.018	....	654
21	....	....	....	.01N	.01	.016	....	654
24	....	....	....	.01N	.01	.014	....	654
25	....	....	....	.01N	.01	.011	....	654
26	....	....	....	.01N	.01	.011	....	654
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	.01N	.01	.008	....	654

IN DECEMBER

1	....	....	....	.01N	.01	.006	....	654
2	....	....	....	.01N	.01	.008	....	654
3	....	....	....	.01N	.01	.009	....	654
4	....	....	....	.01N	.01	.012	....	654
5	....	....	....	.01N	.01	.006	....	654
8	....	....	....	.01N	.01	.006	....	654
9	....	....	....	.01N	....	.006	....	654
10	CAB	CAB	CAB	CAB	CAB	.006	....	654
11	CAB	CAB	CAB	CAB	CAB	.003	....	654
12	CAB	CAB	CAB	CAB	CAB	.003	....	654
15	.01	.01	.01	.01	....	.002	29	648
16	CAB	CAB	CAB	CAB	CAB	.002	1	648
17	CAB	CAB	CAB	CAB	CAB	.002	....	648
18	CAB	CAB	CAB	CAB	CAB	.002	....	648
19	CAB	CAB	CAB	CAB	CAB	.002	....	648
22	CAB	CAB	CAB	CAB	CAB	.002	....	648
23	CAB	CAB	CAB	CAB	CAB	.002	....	648
24	CAB	CAB	CAB	CAB	CAB	.002	....	648
25	Exchange Closed: Christmas							
26	CAB	CAB	CAB	CAB	CAB	.002	....	648
29	CAB	CAB	CAB	CAB	CAB	.001	....	648
30	CAB	CAB	CAB	CAB	CAB	.000	....	648
31	CAB	CAB	CAB	CAB	CAB	.000	....	648

JUNE 1987 9250 CALLS

IN AUGUST 1986

11	1.08	1.08	1.08	1.08	1.04	.836	21	21
12	1.10	1.10	1.10	1.10	1.12	.859	3	24
13	....	....	....	1.12N	1.19	.885	....	24
14	....	....	1.17A	1.17A	1.16	.875	....	24
15	....	....	....	1.16N	1.17	.883	....	24
18	....	....	....	1.17N	1.18	.892	....	24
19	1.25	1.25	1.25	1.25	1.27	.919	21	13
20	....	....	....	1.27N	1.26	.930	.	13
21	....	1.31B	....	1.31B	1.35	.951	....	13
22	....	....	1.31A	1.31A	1.31	.948	....	13
25	....	....	1.30A	1.30A	1.39	.965	....	13
26	....	....	....	1.39N	1.47	.976	....	13
27	....	1.48B	....	1.48B	1.41	.971	....	13
28	....	....	....	1.41N	1.47	.978	....	13
29	....	....	....	1.47N	1.58	.986	....	13

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	....	....	....	1.58N	1.49	.980	....	13
3	....	....	1.45A	1.45A	1.37	.967	....	13
4	....	1.42B	....	1.42B	1.42	.967	....	13
5	....	....	....	1.42N	1.29	.998	....	13
8	....	....	....	1.29N	1.18	.909	....	13
9	....	1.20B	....	1.20B	1.21	.912	....	13
10	....	1.22B	....	1.22B	1.23	.915	....	13
11	....	....	1.21A	1.21A	1.11	.870	....	13
12	....	1.12B	....	1.12B	1.14	.872	....	13
15	....	1.16B	....	1.16B	1.21	.886	....	13
16	....	....	....	1.21N	1.17	.881	....	13
17	....	....	1.16A	1.17N	1.16	.876	....	13
18	....	1.18B	....	1.16N	1.06	.833	....	13
19	....	1.07B	....	1.07B	1.06	.830	....	13
22	....	....	....	1.06N	1.13	.852	....	13
23	....	1.14B	....	1.14B	1.13	.850	....	13
24	....	....	....	1.13N	1.24	.884	....	13
25	....	1.26B	....	1.24N	1.25	.884	....	13
26	....	....	1.23A	1.23A	1.27	.886	....	13
29	....	....	1.16A	1.16A	1.19	.867	....	13
30	....	....	....	1.19N	1.26	.883	....	13

IN OCTOBER

1	....	1.31B	....	1.31B	1.28	.888	....	13
2	....	....	....	1.28N	1.25	.883	....	13
3	....	1.41B	....	1.41B	1.41	.922	....	13
6	....	1.42B	....	1.42B	1.44	.929	....	13
7	....	1.45B	....	1.45B	1.47	.936	....	13

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1987 9250 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	....	1.49B	1.43A	1.49B	1.44	.933	....	13
9	....	1.45B	....	1.45B	1.45	.937	....	13
10	....	....	....	1.45N	1.39	.932	....	13
13	....	....	....	1.39N	1.37	.931	....	13
14	....	....	....	1.37N	1.32	.921	....	13
15	....	....	....	1.32N	1.32	.925	....	13
16	....	....	....	1.32N	1.26	.917	....	13
17	....	....	....	1.26N	1.20	.905	....	13
20	....	....	....	1.20N	1.17	.901	....	13
21	....	....	....	1.17N	1.21	.912	....	13
22	....	....	....	1.21N	1.28	.931	....	13
23	....	....	....	1.28N	1.31	.936	....	13
24	....	....	....	1.31N	1.26	.928	....	13
27	....	....	....	1.26N	1.30	.939	....	13
28	....	....	....	1.30N	1.32	.944	....	13
29	....	....	....	1.32N	1.35	.948	....	13
30	....	1.44B	....	1.44B	1.42	.960	....	13
31	....	1.48B	....	1.48B	1.40	.957	....	13

IN NOVEMBER

3	....	....	....	1.40N	1.42	.960	....	13
4	1.41	1.41	1.41	1.41	1.41	.959	3	13
5	....	....	....	1.41N	1.40	.958	....	13
6	....	....	....	1.40N	1.36	.952	....	13
7	....	....	1.31A	1.31A	1.31	.944	....	13
10	....	....	1.29A	1.29A	1.28	.940	....	13
11	....	1.30B	....	1.30B	1.30	.943	....	13
12	....	1.32B	....	1.32B	1.34	.950	....	13
13	....	1.35B	....	1.35B	1.37	.957	....	13
14	....	....	....	1.37N	1.40	.964	....	13
17	....	....	....	1.40N	1.43	.969	....	13
18	....	....	....	1.43N	1.39	.965	....	13
19	....	....	....	1.39N	1.51	.978	....	13
20	....	....	....	1.51N	1.50	.980	....	13
21	....	....	....	1.50N	1.51	.983	....	13
24	....	....	....	1.51N	1.52	.986	....	13
25	....	....	....	1.52N	1.49	.986	....	3
26	....	....	....	1.49N	1.52	.988	....	3
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	1.52N	1.51	.988	....	3

IN DECEMBER

1	....	....	1.48A	1.48A	1.48	.987	....	3
2	....	....	....	1.48N	1.54	.989	....	3
3	....	....	....	1.54N	1.54	.989	....	3
4	....	....	....	1.54N	1.59	.990	....	3
5	....	1.60B	....	1.59N	1.49	.986	....	3
8	....	....	....	1.49N	1.50	.986	....	3
9	....	1.52B	....	1.52B	1.50	.986	....	3
10	....	....	....	1.50N	1.51	.987	....	3
11	....	....	....	1.51N	1.43	.982	....	3
12	....	....	....	1.43N	1.44	.983	....	3
15	....	....	....	1.44N	1.42	.982	....	3
16	....	1.44B	....	1.44B	1.41	.982	....	3
17	....	....	....	1.41N	1.46	.985	....	3
18	....	1.48B	....	1.48B	1.46	.986	....	3
19	....	....	....	1.46N	1.47	.987	....	3
22	....	....	1.45A	1.45A	1.46	.987	....	3
23	....	....	....	1.46N	1.47	.988	....	3
24	....	1.48B	....	1.48B	1.49	.989	....	3
25	Exchange Closed; Christmas							
26	....	....	....	1.49N	1.49	.989	....	3
29	....	....	....	1.49N	1.41	.985	....	3
30	....	....	....	1.41N	1.35	.982	....	3
31	....	1.39B	....	1.39B	1.36	.982	....	3

JUNE 1987 9275 CALLS

IN AUGUST 1986

11	.88@.89	.89	.88	.89	.89	.755	....	....
12	....	....	....	.89N	.94	.784	15	15
13	....	....	....	.94N	1.00	.819	....	15
14	....	....	....	1.00N	.98	.806	....	15
15	....	....	....	.98N	.99	.816	....	15
18	....	....	....	.99N	1.00	.826	....	15
19	1.05	1.05	1.05	1.05	1.08	.864	15	15
20	....	1.09B	....	1.09B	1.09	.878	....	15
21	....	1.12B	....	1.12B	1.14	.909	....	15
22	....	....	1.10A	1.11A	1.11	.903	....	15
25	....	....	....	1.11N	1.18	.930	....	15
26	....	1.19B	....	1.19B	1.26	.949	....	15
27	....	....	....	1.26N	1.20	.941	....	15
28	....	....	....	1.20N	1.26	.953	....	15

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1987 9275 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	....	....	....	1.26N	1.36	.968	....	15

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	....	....	....	1.36N	1.28	.957	....	15
3	....	....	1.25A	1.25A	1.18	.933	....	15
4	....	1.22B	....	1.22B	1.23	.934	....	15
5	....	....	....	1.23N	1.09	.988	....	15
8	....	....	....	1.09N	.99	.847	....	15
9	....	1.02B	....	1.02B	1.02	.853	....	15
10	....	1.04B	....	1.04B	1.04	.859	....	15
11	....	....	1.02A	1.02A	.92	.797	....	15
12	....	.98B	....	.98B	.96	.802	....	15
15	....	1.02B	....	1.02B	1.02	.822	....	15
16	....	....	....	1.02N	1.00	.816	....	15
17	....	....	....	1.00N	1.00	.811	....	15
18	....	....	....	1.00N	.88	.757	....	15
19	....	.89B	....	.89B	.88	.754	....	15
22	....	....	....	.88N	.95	.782	....	15
23	....	.96B	....	.96B	.95	.780	....	15
24	....	....	....	.95N	1.05	.824	....	15
25	....	1.06B	....	1.05N	1.05	.825	....	15
26	....	....	1.04A	1.04A	1.07	.828	....	15
29	....	....	.98A	.98A	1.00	.803	....	15
30	....	....	....	1.00N	1.07	.825	....	15

IN OCTOBER

1	....	1.12B	....	1.12B	1.09	.831	....	15
2	....	....	....	1.09N	1.06	.824	....	15
3	....	1.19B	....	1.19B	1.21	.877	....	15
6	....	1.22B	....	1.22B	1.23	.886	....	15
7	....	1.26B	....	1.26B	1.26	.896	....	15
8	....	1.28B	1.22A	1.28B	1.23	.891	....	15
9	....	....	....	1.23N	1.24	.897	....	15
10	....	....	....	1.24N	1.19	.888	....	15
13	....	1.20B	....	1.19N	1.17	.886	....	15
14	....	....	....	1.17N	1.12	.872	....	15
15	....	....	....	1.12N	1.12	.876	....	15
16	....	1.13B	....	1.13B	1.06	.865	....	15
17	....	....	....	1.06N	1.01	.847	....	15
20	....	....	....	1.01N	.97	.840	....	15
21	....	....	....	.97N	1.01	.855	....	15
22	....	....	....	1.01N	1.08	.882	....	15
23	....	....	....	1.08N	1.11	.890	....	15
24	....	....	....	1.11N	1.06	.876	....	15
27	....	....	....	1.06N	1.09	.893	....	15
28	....	....	....	1.09N	1.11	.901	....	15
29	....	....	....	1.11N	1.14	.907	....	15
30	....	1.22B	....	1.22B	1.21	.925	....	15
31	....	1.26B	....	1.26B	1.19	.922	....	15

IN NOVEMBER

3	....	....	....	1.19N	1.2*	.926	....	15
4	....	....	....	1.21N	1.20	.924	....	15
5	....	....	....	1.20N	1.19	.922	....	15
6	....	....	....	1.19N	1.15	.912	....	15
7	....	....	1.11A	1.11A	1.10	.899	....	15
10	....	....	1.08A	1.08A	1.08	.893	....	15
11	....	1.10B	....	1.10B	1.09	.898	....	15
12	....	1.11B	....	1.11B	1.13	.908	....	15
13	....	1.14B	....	1.14B	1.16	.920	....	15
14	....	....	....	1.16N	1.19	.930	....	15
17	....	....	....	1.19N	1.20	.939	....	15
18	....	....	....	1.20N	1.17	.931	....	15
19	....	....	....	1.17N	1.28	.954	....	15
20	....	....	....	1.28N	1.27	.957	....	15
21	....	....	....	1.27N	1.28	.962	....	15
24	....	....	....	1.28N	1.28	.967	....	15
25	....	....	....	1.28N	1.25	.966	....	15
26	....	....	....	1.25N	1.27	.970	....	15
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	1.27N	1.26	.971	....	15

IN DECEMBER

1	....	....	1.24A	1.24A	1.23	.968	....	15
2	....	....	....	1.23N	1.29	.973	....	15
3	....	....	....	1.29N	1.29	.973	....	15
4	....	....	....	1.29N	1.34	.976	....	15
5	....	1.35B	....	1.34N	1.24	.966	....	15
8	....	....	....	1.24N	1.25	.967	....	15
9	....	1.27B	....	1.27B	1.25	.967	....	15
10	....	....	....	1.25N	1.26	.968	....	15

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1987 9275 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	....	....	....	1.26N	1.18	.959	....	15
12	....	....	....	1.18N	1.19	.960	....	15
15	....	....	....	1.19N	1.18	.959	....	15
16	....	1.20B	....	1.20B	1.17	.958	....	15
17	....	1.18B	....	1.18B	1.22	.965	....	15
18	....	1.24B	....	1.24B	1.22	.966	....	15
19	....	....	....	1.22N	1.23	.968	....	15
22	....	....	1.21A	1.21A	1.22	.967	....	15
23	....	....	....	1.22N	1.22	.969	....	15
24	....	1.23B	....	1.23B	1.24	.971	....	15
25	Exchange Closed; Christmas							
26	....	....	....	1.24N	1.24	.972	....	15
29	....	....	....	1.24N	1.16	.964	....	15
30	....	....	....	1.16N	1.10	.956	....	15
31	....	....	....	1.10N	1.11	.957	....	15

JUNE 1987 9300 CALLS

IN JUNE 1986

26	.47	.47	.46	.46	.48	.426	15	15
27	.50	.50	.50	.50	.50	.446	22	33
30	....	....	....	.50N	.51	.455	3	32

IN JULY

1	....	....	....	.51N	.51	.458	....	33
2	....	....	....	.51N	.51	.460	....	33
3	....	....	....	.51N	.57	.496	....	33
4	Exchange Closed; Independence Da							
7	.57	.58	.57	.58	.57	.496	15	36
8	....	....	....	.57N	.52	.447	5	41
9	.50	.60	.50	.60	.58	.496	16	57
10	....	....	....	.58N	.56	.484	....	57
11	....	....	....	.56N	.57	.505	2	59
14	....	....	.54A	.57N	.58	.528	....	59
15	....	....	....	.58N	.61	.548	....	59
16	....	....	....	.61N	.63	.559	....	59
17	....	....	....	.63N	.63	.557	....	59
18	....	....	.60A	.60A	.66	.575	....	59
21	....	....	....	.66N	.68	.590	....	59
22	....	....	.66A	.66A	.67	.573	....	59
23	....	....	.66A	.66A	.59	.520	....	59
24	....	.60B	....	.60B	.56	.494	....	59
25	....	....	....	.56N	.58	.506	....	59
28	....	....	.57A	.57A	.55	.482	....	59
29	....	....	....	.55N	.60	.541	....	59
30	....	....	....	.60N	.63	.569	....	59
31	.66@.67	.67	.65	.66B	.69	.613	21	80

IN AUGUST

1	....	....	.67A	.67A	.66	.599	....	80
4	....	....	....	.66N	.70	.629	....	80
5	....	....	.68A	.68A	.64	.590	....	80
6	.66	.66	.66	.66	.63	.579	42	107
7	....	....	....	.63N	.66	.606	....	107
8	....	.68B	....	.68B	.69	.625	....	107
11	.73	.73	.73	.73	.75	.657	10	117
12	....	....	....	.75N	.78	.691	....	117
13	....	....	....	.78N	.84	.733	....	117
14	....	....	.82A	.82A	.82	.717	....	117
15	....	....	....	.82N	.83	.728	....	117
18	....	....	.82A	.82A	.84	.740	....	117
19	.84	.88B	.84	.88B	.91	.787	30	94
20	....	....	....	.91N	.91	.805	20	67
21	....	.93B	....	.93B	.96	.845	....	67
22	....	....	.94A	.94A	.92	.835	....	67
25	....	....	....	.92N	.99	.873	....	67
26	....	....	....	.99N	1.06	.903	....	67
27	1.03	1.03	1.03	1.03	1.01	.888	7	60
28	....	....	....	1.01N	1.06	.908	....	60
29	....	....	....	1.06N	1.16	.934	....	60

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	1.11	1.14B	1.11	1.14B	1.08	.915	4	62
3	....	....	1.05A	1.05A	.99	.877	....	62
4	....	1.03B	....	.99N	1.04	.881	....	62
5	....	....	....	1.04N	.90	.954	....	62
8	....	....	.88A	.88A	.82	.762	....	62
9	....	.84B	....	.84B	.85	.772	....	62
10	....	....	....	.85N	.86	.781	....	62
11	....	....	.85A	.85A	.76	.705	....	62
12	....	.81B	....	.81B	.78	.713	....	62
15	....	.81B	....	.81B	.85	.740	....	62

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1987 9300 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	....	....	....	.85N	.82	.734	....	62
17	....	....	....	.82N	.81	.728	....	62
18	....	.83B	....	.83B	.72	.665	....	62
19	....	.74B	....	.74B	.72	.663	....	58
22	....	....	....	.72N	.78	.696	....	58
23	....	.79B	....	.79B	.78	.694	....	58
24	....	....	....	.78N	.87	.749	....	58
25	....	.89B	....	.87N	.88	.750	....	58
26	....	....	.87A	.87A	.90	.755	....	58
29	....	....	.81A	.87A	.83	.725	....	58
30	....	....	....	.83N	.89	.751	....	58

IN OCTOBER

1	....	.92B	....	.92B	.91	.759	....	58
2	....	....	....	.91N	.89	.750	....	58
3	....	.97B	.88A	.97B	1.02	.817	....	58
6	....	....	....	1.02N	1.04	.827	....	58
7	....	1.05B	....	1.05B	1.06	.840	....	58
8	....	1.07B	1.03A	1.07B	1.04	.832	....	58
9	....	....	....	1.04N	1.04	.840	....	58
10	....	....	1.03A	1.03A	1.00	.826	....	58
13	....	....	.99A	99A	.98	.824	....	58
14	....	....	....	98N	94	.804	....	58
15	....	....	....	.94N	94	.809	....	58
16	.94	.94	.94	.94	.88	.794	40	80
17	....	....	....	.88N	83	.770	....	80
20	....	....	....	.83N	80	.758	....	80
21	....	.82B	....	.82B	83	.777	....	80
22	....	.84B	....	.84B	90	.813	....	80
23	....	....	....	.90N	92	.824	....	80
24	....	....	....	.92N	88	.804	....	80
27	....	....	....	.88N	.91	.826	....	80
28	....	....	....	.91N	.93	.837	....	80
29	....	....	....	.93N	95	.845	....	80
30	....	1.02B	....	1.02B	1.02	.872	....	80
31	1.06	1.06	1.03	1.03	1.00	.867	6	76

IN NOVEMBER

3	....	....	....	1.00N	1.02	.873	....	76
4	1.01	1.01	1.01	1.01	1.01	.870	4	76
5	....	....	....	1.01N	1.00	.866	....	76
6	....	....	....	1.00N	.96	.853	....	76
7	....	....	.92A	.92A	.91	.833	....	76
10	....	....	.90A	.90A	.89	.824	....	76
11	....	.90B	....	.90B	.90	.832	....	76
12	....	.92B	....	.92B	.93	.845	....	76
13	....	.94B	....	.94B	.96	.862	....	76
14	....	....	....	.96N	.99	.876	....	76
17	....	....	....	.99N	1.00	.888	....	76
18	....	....	....	1.00N	.97	.876	....	76
19	....	....	....	.97N	1.07	.911	....	76
20	....	....	....	1.07N	1.06	.916	....	76
21	....	....	....	1.06N	1.05	.923	....	76
24	....	....	....	1.05N	1.06	.931	....	76
25	....	....	....	1.06N	1.04	.927	....	76
26	....	....	....	1.04N	1.06	.935	....	76
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	1.06N	1.05	.936	....	76

IN DECEMBER

1	....	....	1.02A	1.02A	1.03	.930	....	76
2	....	1.04B	....	1.04B	1.07	.941	....	76
3	....	....	....	1.07N	1.07	.939	....	76
4	....	....	....	1.07N	1.11	.947	....	76
5	....	....	....	1.11N	1.02	.927	....	76
8	....	1.03B	....	1.03B	1.03	.930	....	76
9	....	....	....	1.03N	1.02	.930	....	76
10	....	....	....	1.02N	1.03	.931	....	76
11	....	....	....	1.03N	.96	.915	....	76
12	....	....	....	.96N	.97	.917	....	76
15	....	....	....	.97N	.95	.914	....	76
16	....	....	....	.95N	.94	.912	....	76
17	....	.95B	....	.95B	.98	.925	....	76
18	....	1.00B	....	1.00B	.98	.926	....	76
19	....	....	....	.98N	.99	.929	....	76
22	....	....	.97A	.97A	.98	.928	....	76
23	....	....	....	.98N	.99	.931	....	76
24	....	1.00B	....	1.00B	1.01	.936	....	76
25	Exchange Closed; Christmas							
26	....	....	....	1.01N	1.01	.937	....	76
29	....	....	....	1.01N	.93	.921	....	76
30	....	....	....	.93N	.88	.906	....	76
31	....	....	....	.88N	.89	.909	....	76

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1987 9325 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	.30	.30	.30	.30	.33	.321	....	....
24	....	....	....	....	....	.336	10	10
25	.35	.35	.35	.35	.37	.348	13	22
26	.37	.37	.37	.37	.38	.356	10	32
27	....	....	....	.38N	.40	.374	10	40
30	....	....	....	.40N	.40	.382	....	40

IN JULY

1	....	....	....	.40N	.40	.384	....	40
2	....	....	....	.40N	.40	.387	....	40
3	....	....	....	.40N	.46	.421	....	40
4	Exchange Closed: Independence Day							
7	....	....	....	.46N	.46	.420	....	40
8	.43	.43	.43	.43	.40	.372	4	44
9	.40	.45	.40	.45	.46	.419	50	75
10	.48	.48	.44	.44	.45	.407	18	92
11	....	....	....	.45N	.46	.426	6	94
14	....	....	.44A	.46N	.47	.447	....	94
15	....	....	....	.47N	.48	.466	....	94
16	....	....	....	.48N	.49	.475	....	94
17	....	....	....	.49N	.49	.471	....	94
18	....	....	.47A	.47A	.52	.488	....	94
21	....	.56B	....	.56B	.54	.502	....	94
22	....	....	.52A	.54N	.54	.484	....	94
23	....	....	....	.54N	.47	.429	....	94
24	....	.48B	....	.48B	.44	.402	....	94
25	....	....	....	.44N	.45	.411	....	94
28	....	....	....	.45N	.43	.388	....	94
29	....	....	....	.43N	.47	.443	....	94
30	....	....	....	.47N	.50	.470	....	94
31	.54	.54	.54	.54	.55	.514	10	94

IN AUGUST

1	....	....	.54A	.54A	.53	.498	....	94
4	....	....	....	.53N	.56	.527	....	94
5	....	....	.55A	.55A	.51	.485	....	94
6	....	....	....	.51N	.50	.471	....	94
7	....	....	....	.50N	.53	.497	....	94
8	....	....	....	.53N	.55	.515	....	94
11	....	.57B	....	.57B	.60	.547	....	94
12	....	....	....	.60N	.63	.583	....	94
13	....	....	....	.63N	.68	.632	....	94
14	....	....	....	.68N	.66	.614	....	94
15	.67	.67	.67	.67	.67	.624	6	94
18	....	....	....	.67N	.68	.636	....	94
19	.71	.71	.71	.71	.74	.690	....	94
20	....	.75B	....	.75B	.74	.710	18	94
21	....	.76B	....	.76B	.78	.758	....	94
22	....	....	.77A	.77A	.75	.742	....	94
25	....	....	....	.75N	.81	.790	....	94
26	....	.82B	....	.82B	.88	.832	....	94
27	....	....	....	.88N	.83	.810	....	94
28	....	....	....	.83N	.88	.837	....	94
29	....	....	....	.88N	.96	.876	....	94

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	....	....	....	.96N	.89	.847	....	94
3	....	....	.87A	.87A	.81	.795	....	94
4	....	.85B	....	.85B	.84	.803	....	94
5	....	....	....	.84N	.74	.862	....	94
8	....	....	.72A	.72A	.67	.656	....	94
9	....	.68B	....	.68B	.68	.670	....	94
10	....	.69B	....	.69B	.70	.684	....	94
11	....	....	.69A	.69A	.62	.598	....	94
12	....	.65B	....	.65B	.62	.609	....	94
15	....	.65B	....	.65B	.69	.641	....	94
16	....	....	....	.69N	.67	.636	....	94
17	....	....	....	.67N	.66	.630	....	94
18	....	.67B	....	.67B	.57	.562	....	94
19	....	.59B	....	.59B	.57	.561	....	94
22	....	.60B	....	.60B	.62	.598	....	94
23	....	.63B	....	.63B	.62	.597	....	94
24	....	....	....	.62N	.71	.659	....	94
25	....	.72B	....	.71N	.72	.661	....	94
26	....	....	.71A	.71A	.73	.668	....	94
29	....	....	.65A	.65A	.67	.634	....	94
30	....	....	....	.67N	.73	.664	....	94

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1987 9325 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	.76B	....	.76B	.74	.672	....	94
2	....	....	....	.74N	.72	.661	....	94
3	....	.81B	....	.81B	.84	.740	....	94
6	....	....	....	.84N	.86	.752	....	94
7	....	.87B	....	.87B	.88	.767	....	94
8	....	....	.85A	.88N	.86	.757	....	94
9	....	....	....	.86N	.86	.755	....	94
10	....	....	....	.86N	.83	.748	....	94
13	....	....	.81A	.81A	.82	.743	....	94
14	....	....	....	.82N	.77	.719	....	94
15	....	....	....	.77N	.77	.724	....	94
16	....	....	....	.77N	.71	.704	....	94
17	....	....	.70A	.70A	.66	.674	....	94
20	....	....	....	.66N	.64	.659	....	94
21	....	....	....	.64N	.66	.681	....	94
22	....	....	....	.66N	.72	.724	....	94
23	....	....	....	.72N	.74	.736	....	94
24	....	....	....	.74N	.71	.710	....	94
27	....	....	....	.71N	.73	.737	....	94
28	....	....	....	.73N	.75	.750	....	94
29	....	....	....	.75N	.77	.761	....	94
30	....	.83B	....	.83B	.83	.797	....	94
31	....	.87B	....	.87B	.82	.790	....	94

IN NOVEMBER

3	....	.84B	....	.84B	.83	.798	....	94
4	....	....	....	.83N	.82	.794	....	94
5	....	....	....	.82N	.81	.788	....	94
6	....	....	....	.81N	.77	.770	....	94
7	....	....	.74A	.74A	.74	.745	....	94
10	....	....	.72A	.72A	.72	.733	....	94
11	....	....	....	.72N	.72	.742	....	94
12	....	.74B	....	.74B	.75	.759	....	94
13	....	.76B	....	.76B	.78	.780	....	94
14	....	....	....	.78N	.81	.798	....	94
17	....	....	....	.81N	.81	.813	....	94
18	....	....	....	.81N	.78	.795	....	94
19	....	....	....	.78N	.87	.845	....	94
20	....	....	....	.87N	.86	.849	....	94
21	....	....	....	.86N	.85	.858	....	94
24	....	....	....	.85N	.85	.868	....	94
25	....	....	....	.85N	.84	.862	....	94
26	....	....	....	.84N	.86	.873	....	94
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	.86N	.85	.874	....	94

IN DECEMBER

1	....	....	.83A	.83A	.83	.865	....	94
2	....	....	....	.83N	.87	.882	....	94
3	....	....	....	.87N	.87	.880	....	94
4	....	....	....	.87N	.90	.893	....	94
5	....	....	....	.90N	.82	.862	....	94
8	....	....	....	.82N	.83	.865	....	94
9	....	....	....	.83N	.81	.865	....	94
10	....	....	....	.81N	.82	.868	....	94
11	....	....	....	.82N	.78	.842	....	94
12	....	....	....	.76N	.77	.845	....	94
15	....	....	.76A	.76A	.75	.840	....	94
16	....	....	....	.75N	.74	.837	....	94
17	....	....	....	.74N	.78	.856	....	94
18	....	.80B	....	.80B	.78	.858	....	94
19	....	....	....	.78N	.79	.862	....	94
22	....	....	.77A	.77A	.78	.861	....	94
23	....	....	....	.78N	.78	.865	....	94
24	....	....	....	.78N	.80	.872	....	94
25	Exchange Closed: Christmas							
26	....	....	....	.80N	.80	.873	....	94
29	....	....	....	.80N	.73	.847	....	94
30	....	....	....	.73N	.68	.824	....	94
31	....	....	....	.68N	.69	.828	....	94

JUNE 1987 9350 CALLS

IN JUNE 1986

17	.25	.25	.25	.25	.27	.252	12	12
18	....	.28B	....	.28B	.28	.263	13	25
19	....	....	.27A	.27A	.26	.238	....	25
20	....	....	.25A	.26N	.27	.254	....	25
23	....	....	.25A	.26A	.25	.259	....	25
24	....	....	....	.25N	.27	.272	....	25
25	.30	.30	.30	.30	.28	.284	.25	25
26	.28	.28	.27	.27	.29	.290	.15	40
27	....	....	....	.29N	.30	.307	.15	40

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1987 9350 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	....	.32B	....	.32B	.31	.313	....	30
				IN JULY				
1	....	....	....	31N	.31	.315	....	30
2	....	....	....	31N	.31	.318	....	30
3	.37	.37	.37	37	.35	.349	3	31
4	Exchange Closed. Independence Day							
7	.36	.36	.35	35	.35	.347	26	56
8	....	....	....	35N	.31	.302	....	57
9	.28	.36B	.28	36B	.36	.345	3	59
10	....	....	....	36N	.35	.333	3	59
11	.37	.37	.37	37	.35	.350	....	59
14	.38	.38	.34	36B	.37	.368	23	65
15	....	....	....	37N	.37	.385	....	56
16	....	....	....	37N	.38	.392	....	56
17	....	....	....	38N	.38	.387	....	56
18	.37	.38B	.37	38B	.41	.402	25	60
21	....	.43B	....	41N	.42	.414	....	60
22	.41	.43	.41	43	.42	.396	250	310
23	.35	.35	.35	35	.36	.342	25	302
24	....	.37B	....	37B	.34	.315	....	302
25	....	....	....	34N	.35	.322	....	302
28	....	....	....	35N	.33	.299	....	302
29	....	....	....	33N	.36	.349	....	302
30	....	....	....	36N	.39	.373	....	302
31	....	.40B	....	40B	.43	.414	....	302
				IN AUGUST				
1	....	....	.42A	42A	.41	.397	....	302
4	....	....	....	41N	.44	.423	....	302
5	....	....	.42A	42A	.39	.380	....	302
6	....	....	....	39N	.40	.385	....	302
7	.39	.39	.38	38	.42	.388	28	327
8	.43	.44	.43	44	.44	.404	32	357
11	....	....	....	44N	.47	.433	....	357
12	....	....	....	47N	.49	.469	....	357
13	....	....	....	49N	.55	.520	....	357
14	....	....	.54A	54A	.53	.501	....	357
15	....	....	....	53N	.54	.511	....	357
18	....	....	....	54N	.54	.520	....	357
19	....	....	....	54N	.60	.577	....	357
20	....	....	....	60N	.59	.598	....	357
21	....	.61B	....	61B	.62	.649	....	357
22	....	....	.61A	61A	.59	.628	....	357
25	....	....	....	59N	.65	.681	....	357
26	....	....	....	65N	.71	.734	....	357
27	....	....	....	71N	.67	.703	....	357
28	....	.68B	....	68B	.71	.738	....	357
29	....	....	....	71N	.78	.790	....	357
				IN SEPTEMBER				
1	Exchange Closed. Labor Day							
2	....	....	....	78N	.73	.751	....	357
3	....	....	.68A	68A	.65	.687	....	357
4	....	.68B	....	68B	.68	.700	....	357
5	....	....	.62A	62A	.59	.691	....	357
8	....	....	.58A	58A	.53	.536	....	357
9	.58	.58	.58	58	.56	.554	50	357
10	....	....	....	55N	.55	.572	....	357
11	....	....	.54A	54A	.48	.483	....	357
12	.53	.53	.52	52	.50	.497	23	380
15	....	.51B	....	51B	.55	.533	....	380
16	.51	.51	.51	51	.53	.528	1	381
17	....	....	....	53N	.52	.523	....	381
18	....	.53B	....	53B	.44	.454	....	381
19	....	.45B	....	45B	.44	.455	....	381
22	....	....	....	44N	.48	.493	....	381
23	....	.50B	....	49B	.48	.493	....	381
24	....	....	....	48N	.56	.559	....	381
25	....	.57B	....	56N	.57	.563	....	381
26	....	....	.56A	57N	.58	.570	....	381
29	....	....	.51A	55A	.53	.534	....	381
30	....	....	....	53N	.58	.566	....	381
				IN OCTOBER				
1	.59	.61B	.59	59	.59	.575	10	391
2	....	....	....	59N	.58	.563	....	391
3	....	.65B	.57A	65B	.68	.650	....	391
6	....	....	....	68N	.70	.663	....	391
7	....	....	....	70N	.72	.680	....	391
8	....	....	.68A	72N	.70	.666	....	391
9	....	....	....	70N	.70	.675	....	391

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1987 9350 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	....	....	.69A	.69A	.66	.654	....	391
13	....	....	.65A	.65A	.65	.647	....	391
14	....	....	....	.65N	.61	.619	....	391
15	....	....	....	.61N	.61	.624	....	391
16	....	....	....	.61N	.55	.600	....	391
17	....	....	....	.55N	.51	.565	....	391
20	....	....	.50A	.51N	.49	.548	....	391
21	....	....	....	.49N	.51	.571	....	391
22	....	....	....	.51N	.57	.617	....	391
23	....	....	....	.57N	.58	.631	....	391
24	....	....	....	.58N	.55	.601	....	391
27	....	....	....	.55N	.57	.629	....	391
28	....	....	....	.57N	.59	.644	....	391
29	....	....	....	.59N	.61	.657	....	391
30	....	.66B	....	.66B	.66	.700	....	391
31	.67	.69B	.67	.67	.65	.692	11	385
				IN NOVEMBER				
3	....	....	....	.65N	.66	.701	....	385
4	.64	.64	.64	.64	.65	.697	8	379
5	....	....	.64A	.64A	.64	.689	....	379
6	....	....	....	.64N	.60	.667	....	379
7	....	....	.59A	.59A	.58	.636	....	379
10	....	....	.56A	.56A	.56	.622	....	379
11	....	....	....	.56N	.56	.632	....	379
12	....	.57B	....	.57B	.59	.652	....	379
13	.62	.62	.62	.62	.61	.676	1	380
14	.61	.61	.61	.61	.64	.696	10	373
17	....	....	....	.64N	.64	.714	....	377
18	....	....	.62A	.62A	.61	.688	....	377
19	....	....	....	.61N	.69	.752	....	377
20	....	....	....	.69N	.68	.754	....	377
21	....	....	....	.68N	.67	.764	....	377
24	....	....	....	.67N	.67	.775	....	377
25	....	....	....	.67N	.66	.764	....	377
26	....	....	....	.66N	.66	.780	....	377
27	Exchange Closed. Thanksgiving Day							
28	....	....	....	.68N	.67	.779	....	377
				IN DECEMBER				
1	.63	.63	.63	.63	.65	.766	9	368
2	....	....	....	.65N	.68	.791	....	368
3	....	....	....	.68N	.68	.789	....	368
4	....	....	....	.68N	.71	.809	....	368
5	....	....	....	.71N	.62	.764	....	368
8	....	.63B	....	.62N	.63	.769	....	368
9	....	.64B	....	.63N	.62	.769	....	368
10	....	....	....	.62N	.63	.774	....	368
11	....	....	....	.63N	.58	.737	....	368
12	....	....	....	.58N	.59	.742	....	368
15	....	....	.57A	.57A	.57	.733	....	368
16	....	....	....	.57N	.56	.729	....	368
17	....	....	....	.56N	.59	.754	....	368
18	....	.61B	....	.61B	.59	.756	....	368
19	....	....	....	.59N	.60	.762	....	368
22	....	....	.57A	.57A	.59	.759	....	368
23	....	....	....	.59N	.60	.764	....	368
24	....	.61B	....	.61B	.61	.774	....	368
25	Exchange Closed. Christmas							
26	....	....	....	.61N	.61	.775	....	368
29	....	....	.59A	.59A	.54	.736	....	368
30	....	....	....	.54N	.51	.706	....	368
31	....	.54B	....	.51N	.52	.712	....	368

JUNE 1987 9375 CALLS

IN AUGUST 1986

4	.31	.33	.31	.33	.34	.324	250	250
5	....	....	.31A	.31A	.31	.284	....	250
6	....	....	....	.31N	.31	.269	....	250
7	.28	.32	.28	.31@.32	.31	.288	75	280
8	....	.33B	....	.33B	.33	.300	....	285
11	....	....	....	.33N	.37	.325	....	285
12	....	....	....	.37N	.38	.358	....	285
13	....	....	....	.38N	.42	.406	....	285
14	....	....	....	.42N	.41	.389	....	285
15	....	....	....	.41N	.41	.396	....	285
18	....	....	....	.41N	.42	.403	....	285
19	....	....	....	.42N	.47	.458	....	285
20	....	.48B	....	.48B	.46	.477	....	285
21	....	.47B	....	.47B	.49	.526	....	285
22	....	....	....	.48N	.45	.501	....	285
25	....	....	....	.45N	.51	.554	....	285

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1987 9375 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	....	....	....	.51N	.56	.612	....	285
27	....	....	....	.56N	.52	.577	....	285
28	....	....	....	.52N	.55	.615	....	285
29	....	....	....	.55N	.61	.677	....	285

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	....	....	....	.61N	.57	.630	....	285
3	....	....	.52A	.52A	.50	.560	....	285
4	....	.53B	....	.53B	.53	.579	....	285
5	....	....	....	.53N	.45	.483	....	285
8	....	....	.43A	.45N	.41	.413	....	285
9	....	....	....	.41N	.42	.434	....	285
10	.42	.42	.42	.42	.42	.454	30	315
11	....	....	.39A	.39A	.36	.369	....	315
12	....	.39B	....	.39B	.38	.385	....	315
15	....	.40B	....	.40B	.43	.422	....	315
16	....	....	.40A	.41A	.41	.418	....	315
17	....	....	....	.41N	.40	.415	....	315
18	....	....	....	.40N	.33	.350	....	315
19	....	.34B	....	.34B	.33	.352	....	315
22	....	....	....	.33N	.37	.389	....	315
23	....	.38B	....	.38B	.37	.390	....	315
24	....	....	....	.37N	.43	.456	....	315
25	.46	.46	.46	.46	.44	.461	3	318
26	....	....	.43A	.43A	.44	.469	....	318
29	....	....	.40A	.40A	.40	.433	....	318
30	....	....	....	.40N	.44	.465	....	318

IN OCTOBER

1	....	.47B	....	.47B	.46	.473	....	318
2	....	....	....	.46N	.45	.461	....	318
3	....	.52B	.44A	.52B	.53	.551	....	318
6	....	....	....	.53N	.54	.563	....	318
7	....	.56B	....	.40N	.57	.581	....	318
8	....	....	.53A	.57N	.54	.565	....	318
9	....	.55B	....	.54N	.54	.574	....	318
10	....	....	....	.54N	.51	.549	....	318
13	....	....	.50A	.50A	.50	.541	....	318
14	....	....	....	.50N	.47	.510	....	318
15	....	....	....	.47N	.47	.515	....	318
16	....	....	....	.47N	.41	.488	....	318
17	....	....	.40A	.40A	.38	.451	....	318
20	....	....	....	.38N	.37	.432	....	318
21	....	....	....	.37N	.38	.455	....	318
22	....	.40B	....	.40B	.43	.501	....	318
23	....	....	....	.43N	.44	.515	....	318
24	....	....	....	.44N	.41	.482	....	318
27	....	....	....	.41N	.43	.511	....	318
28	....	....	....	.43N	.44	.526	....	318
29	....	....	....	.44N	.46	.540	....	318
30	....	.51B	....	.51B	.51	.598	....	318
31	....	.53B	....	.53B	.50	.578	....	318

IN NOVEMBER

3	....	....	....	.50N	.50	.588	....	318
4	....	....	....	.50N	.49	.583	....	318
5	....	....	.48A	.48A	.49	.574	....	318
6	....	....	....	.49N	.46	.550	....	318
7	....	....	.44A	.44A	.44	.516	....	318
10	....	....	.42A	.42A	.43	.501	....	318
11	....	....	....	.43N	.43	.511	....	318
12	....	....	....	.43N	.44	.531	....	318
13	....	.45B	....	.45B	.46	.556	....	318
14	....	....	....	.46N	.48	.577	....	318
17	....	....	....	.48N	.48	.594	....	318
18	....	....	....	.48N	.45	.564	....	318
19	.47	.47	.46A	.47	.53	.636	65	263
20	....	....	....	.53N	.52	.635	85	218
21	....	....	....	.52N	.51	.644	....	218
24	....	....	....	.51N	.49	.653	....	218
25	....	.50B	....	.50B	.50	.638	....	218
26	....	....	....	.50N	.51	.656	....	218
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	.51N	.50	.652	....	218

IN DECEMBER

1	....	....	....	.50N	.48	.636	....	218
2	.49	.49	.49	.49	.50	.668	21	218
3	....	....	....	.50N	.51	.667	....	218
4	....	....	....	.51N	.53	.693	....	218
5	.49	.49	.49	.49	.48	.638	50	248

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1987 9375 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	....	....	....	.48N	.48	.644	....	248
9	....	....	....	.48N	.46	.644	....	248
10	....	....	....	.46N	.47	.649	....	248
11	.45	.45	.45	.45	.42	.605	....	248
12	....	....	....	.42N	.42	.611	1	248
15	....	....	....	.42N	.41	.600	....	248
16	....	....	....	.41N	.40	.595	....	248
17	.42	.42	.42	.42	.43	.624	100	198
18	....	....	....	.43N	.44	.625	1	199
19	....	....	.43A	.43A	.44	.631	....	199
22	.42	.42	.40A	.42	.43	.626	2	201
23	....	....	....	.43N	.43	.632	....	201
24	....	....	....	.43N	.44	.644	....	201
25	Exchange Closed: Christmas							
26	....	....	....	.44N	.44	.645	....	201
29	....	....	.41A	.41A	.38	.598	....	201
30	....	....	....	.38N	.35	.562	....	201
31	....	.37B	....	.35N	.35	.568	....	201

JUNE 1987 9400 CALLS

IN AUGUST 1986

5	.22	.22	.22	.22	.22	.202	20	20
6	....	....	....	.22N	.21	.188	....	20
7	.21	.21	.21	.21	.23	.202	5	20
8	....	....	....	.23N	.24	.210	....	20
11	....	....	....	.24N	.28	.230	....	20
12	.27	.29B	.27	.29B	.29	.258	50	70
13	....	....	....	.29N	.32	.301	....	70
14	....	....	....	.32N	.31	.286	....	70
15	....	....	....	.31N	.31	.290	....	70
18	.29	.29	.29	.29	.31	.295	5	75
19	....	.33B	....	.33B	.36	.343	....	75
20	.36	.36	.36	.36	.35	.358	110	136
21	....	....	....	.35N	.36	.402	50	136
22	....	....	.35A	.35A	.34	.375	....	136
25	....	.36B	....	.36B	.38	.422	....	136
26	.40	.41	.40	.41	.42	.480	50	161
27	....	....	.39A	.40A	.40	.442	....	161
28	....	.42B	....	.42B	.42	.479	....	161
29	.48	.48	.48	.48	.47	.545	50	211

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	....	....	....	.47N	.43	.496	....	211
3	....	....	.41A	.41A	.38	.427	....	161
4	....	.40B	....	.40B	.40	.449	....	161
5	....	....	.38A	.38A	.34	.247	....	161
8	....	....	.32A	.32A	.30	.298	....	161
9	.31	.32B	.31	.31	.31	.320	115	241
10	....	....	....	.31N	.31	.341	....	241
11	....	....	.27A	.27A	.26	.267	....	241
12	....	.28B	....	.28B	.28	.283	....	241
15	....	.30B	....	.30B	.32	.317	....	241
16	....	....	.30A	.31A	.30	.315	....	241
17	....	....	....	.30N	.29	.313	....	241
18	....	....	....	.29N	.23	.257	....	241
19	....	.25B	....	.25B	.23	.260	....	241
22	.27	.28	.27	.28	.27	.293	165	273
23	.29	.29	.28	.28A	.27	.295	65	286
24	....	....	....	.27N	.32	.356	4	286
25	....	.36B	....	.32N	.32	.361	....	286
26	....	....	....	.32N	.33	.370	....	286
29	.30	.30	.29A	.30	.30	.336	5	281
30	....	....	....	.30N	.33	.366	....	286

IN OCTOBER

1	.36	.38B	.36	.38B	.34	.373	....	286
2	....	....	....	.34N	.34	.361	....	286
3	....	.38B	.32A	.38B	.41	.448	3	289
6	....	....	....	.41N	.42	.460	....	289
7	.44	.44	.41	.41	.44	.476	30	314
8	.44	.44	.41A	.44	.42	.459	10	304
9	.43	.43	.42A	.43	.42	.467	100	363
10	.42	.42	.41A	.42	.39	.441	100	443
13	....	....	.37A	.39N	.38	.432	....	443
14	....	....	....	.38N	.35	.401	....	443
15	....	....	....	.35N	.35	.405	....	443
16	.36	.36	.36	.36	.30	.377	21	425
17	....	....	....	.30N	.28	.342	....	425
20	....	....	.27A	.27A	.26	.323	....	425
21	....	.27B	....	.27B	.28	.343	....	425
22	....	.30B	....	.30B	.31	.386	....	425

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1987 9400 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	.33	.33	.33	.33	.32	.399	5	429
24	....	....	....	.32N	.30	.366	....	429
27	....	....	....	.30N	.31	.392	....	429
28	.31	.31	.30	.31	.32	.405	95	479
29	....	....	....	.32N	.33	.419	5	479
30	.37	.38B	.37	.37	.37	.467	6	485
31	.37	.39B	.36	.36	.37	.458	46	509

IN NOVEMBER

3	.37	.38	.37	.38	.37	.467	175	608
4	....	....	....	.37N	.37	.462	5	608
5	....	....	.36A	.36A	.37	.453	....	603
6	....	....	....	.37N	.34	.428	....	603
7	.31	.31	.31	.31	.32	.394	5	603
10	.30	.30	.30	.30	.31	.380	5	603
11	....	....	....	.31N	.31	.389	....	603
12	....	....	....	.31N	.32	.408	....	603
13	.35	.35	.34A	.35	.34	.431	20	620
14	....	....	....	.34N	.35	.450	....	620
17	.36	.36	.34	.34	.35	.465	240	810
18	.34	.34	.33	.33	.33	.433	230	950
19	.34	.35B	.34	.35B	.38	.506	25	850
20	.38	.39	.38	.39	.38	.501	60	905
21	.38	.38	.38	.38	.38	.507	100	985
24	.38	.39	.38	.39	.36	.512	115	1000
25	....	....	....	.36N	.36	.495	....	1000
26	....	....	....	.36N	.37	.513	....	1000
27	Exchange Closed: Thanksgiving Day							
28	....	....	.36A	.36A	.36	.507	....	1000

IN DECEMBER

1	.32	.32	.32	.32	.34	.489	2	1002
2	.34	.34	.34	.34	.36	.525	10	1002
3	.37	.38	.37	.38	.36	.525	71	986
4	.38	.38	.36	.38	.36	.554	5	991
5	.35	.39B	.34	.34	.33	.495	150	1081
8	....	....	.31A	.32A	.32	.501	....	1011
9	.32	.34B	.32	.33	.31	.501	7	1017
10	.31	.32	.31	.32	.32	.507	149	1112
11	.30	.30	.28	.28	.29	.460	314	1194
12	.30	.30	.28	.28	.29	.466	324	1412
15	.26	.27	.26	.27	.27	.454	4	1408
16	.28	.28	.26A	.27	.26	.448	214	1505
17	.27	.27	.27	.27	.28	.477	189	1560
18	.29	.29	.29	.29	.28	.477	169	1601
19	.28	.28	.28	.28	.28	.483	30	1601
22	.27	.27	.27	.27	.28	.477	20	1614
23	....	....	....	.28N	.28	.483	....	1614
24	.29	.29	.29	.29	.29	.495	50	1660
25	Exchange Closed: Christmas							
26	....	....	....	.29N	.29	.495	....	1660
29	.29	.29	.26	.26	.25	.446	9	1662
30	.25	.25	.24A	.24A	.23	.409	10	1667
31	.25	.25	.23	.23	.23	.415	75	1730

JUNE 1987 9425 CALLS

IN AUGUST 1986

7	.16	.16	.16	.16	.16	.134	5	5
8	.17	.17	.15A	.15A	.17	.139	7	12
11	.19	.20B	.19	.19	.21	.153	11	23
12	.23	.23	.23	.23	.21	.175	3	26
13	....	....	....	.21N	.23	.210	....	26
14	.24	.25	.24	.25	.22	.198	45	71
15	.23	.24	.23	.24	.23	.200	1	71
18	.23	.23	.23	.23	.23	.202	57	94
19	....	.24B	..	.24B	.26	.241	2	94
20	....	....	....	.26N	.25	.253	....	94
21	....	....	....	.25N	.26	.287	....	94
22	....	....	....	.26N	.24	.261	....	94
25	....	....	....	.24N	.27	.298	....	94
26	....	.28B	....	.28B	.31	.349	....	94
27	....	....	....	.31N	.28	.313	....	94
28	....	.29B	....	.29B	.30	.346	....	94
29	.36	.36	.35A	.35A	.34	.408	10	104

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	....	....	....	.34N	.31	.361	....	104
3	....	....	.30A	.30A	.27	.302	....	104
4	....	.29B	....	.28B	.29	.325	....	104
5	....	....	....	.29N	.24	.101	....	104
8	....	....	.23A	.23A	.21	.201	....	104

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1987 9425 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	.23	.23	.23	.23	.23	.221	10	94
10	.23	.23	.23	.23	.23	.240	25	94
11	....	....	.22A	.22A	.18	.181	....	94
12	....	.20B	....	.20B	.20	.196	....	94
15	.21	.22	.21	.22	.23	.225	52	62
16	....	....	....	.23N	.22	.225	....	62
17	....	....	....	.22N	.22	.224	....	62
18	....	....	....	.22N	.17	.179	....	62
19	....	....	....	.17N	.17	.182	....	62
22	.20	.20	.20	.20	.19	.210	....	62
23	....	....	....	.19N	.19	.212	22	84
24	....	....	....	.19N	.23	.265	....	84
25	....	.24B	....	.23N	.23	.270	....	84
26	....	....	....	.23N	.24	.279	....	84
29	....	....	.21A	.21A	.21	.249	....	84
30	....	....	....	.21N	.25	.276	....	84

IN OCTOBER

1	....	.27	.26A	.26A	.26	.282	5	84
2	....	....	....	.26N	.25	.271	....	84
3	....	.26B	.23A	.26B	.31	.350	....	84
6	....	....	....	.31N	.32	.360	....	84
7	....	....	....	.32N	.32	.374	....	84
8	.29	.31B	.29	.31B	.31	.357	....	84
9	.32	.32	.32	.32	.31	.363	101	178
10	.31	.31	.30A	.31	.29	.338	100	258
13	....	....	.27A	.29N	.28	.328	....	258
14	....	....	....	.28N	.27	.299	....	258
15	....	....	.26A	.26A	.27	.302	....	258
16	....	....	.26A	.27N	.22	.276	....	258
17	....	....	.21A	.21A	.19	.244	....	258
20	....	....	....	.19N	.19	.227	....	258
21	....	....	....	.19N	.20	.244	....	258
22	....	....	....	.20N	.22	.280	....	258
23	....	....	....	.22N	.23	.291	....	258
24	....	....	....	.23N	.22	.261	....	258
27	.20	.20	.20	.20	.22	.282	20	278
28	....	....	....	.22N	.23	.293	....	278
29	....	....	....	.23N	.24	.306	....	278
30	.30	.30	.27	.27	.27	.350	5	278
31	....	....	....	.27N	.26	.341	....	278

IN NOVEMBER

3	....	....	....	.26N	.26	.350	....	278
4	....	....	....	.26N	.26	.345	....	278
5	....	....	....	.26N	.26	.336	....	278
6	....	....	....	.26N	.24	.314	....	278
7	....	....	.22A	.22A	.22	.283	....	278
10	....	....	....	.22N	.21	.270	....	278
11	....	....	....	.21N	.21	.277	....	278
12	....	....	....	.21N	.22	.293	....	278
13	....	....	....	.22N	.24	.313	....	278
14	.23	.23	.23	.23	.25	.329	15	293
17	....	....	....	.25N	.25	.340	....	293
18	....	....	.24A	.25N	.23	.309	....	293
19	.23	.24	.23	.24	.28	.376	20	313
20	.27	.27	.27	.27	.27	.367	145	205
21	.27	.27	.27	.27	.25	.369	185	272
24	....	....	....	.25N	.25	.371	25	272
25	....	....	....	.25N	.25	.353	....	262
26	....	....	....	.25N	.26	.368	....	262
27	Exchange Closed: Thanksgiving Day							
28	....	....	.25A	.25A	.25	.361	....	262

IN DECEMBER

1	.22	.22	.22	.22	.23	.344	....	262
2	.23	.24	.22A	.24	.24	.378	85	346
3	.27	.27	.25	.25	.24	.379	120	387
4	.25	.25	.25	.25	.26	.408	23	400
5	.23	.23	.23	.23	.22	.353	50	450
8	.20	.20	.20	.20	.22	.358	10	440
9	.20	.20	.20	.20	.21	.358	..	440
10	.21	.21	.21	.21	.21	.364	109	520
11	.19	.19	.19	.19	.18	.321	3	519
12	....	....	....	.18N	.18	.326	11	519
15	.16	.16	.16	.16	.17	.314	2	520
16	.18	.18	.18	.18	.17	.308	20	515
17	.17	.18	.17	.18	.18	.334	11	525
18	....	....	....	.18N	.18	.333	....	525
19	....	....	....	.18N	.18	.337	....	525
22	....	....	.17A	.18N	.18	.331	....	525
23	.18	.18	.18	.18	.18	.336	60	535

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1987 9425 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	.19	.19	.19	.19	.18	.347	71	567
25	Exchange Closed: Christmas							
26	....	....	....	.18N	.18	.346	5	567
29	.17	.17	.16	.16	.15	.301	57	619
30	.15	.15	.14	.14	.14	.270	95	692
31	....	.15B	....	.14N	.14	.275	17	697

JUNE 1987 9450 CALLS

IN SEPTEMBER 1986

1	Exchange Closed: Labor Day							
4	.18	.20	.18	20	.20	.218	50	40
5	....	....	....	20N	.17	.031	10	50
8	....	....	....	17N	.16	.126	....	50
9	....	....	....	16N	16	.142	....	50
10	.16	.16	16	16	16	.159	25	75
11	....	....	.15A	15A	13	.115	....	75
12	....	.14B	....	14B	.15	.127	....	75
15	....	....	....	15N	.16	.151	....	75
16	....	....	....	16N	.15	.151	....	75
17	....	....	....	15N	.15	.152	....	75
18	....	....	....	15N	.12	.117	....	75
19	....	....	....	12N	.12	.121	....	75
22	.12	.13B	.12	13B	.14	.143	4	79
23	....	....	....	14N	.14	.145	....	79
24	....	....	.13A	13A	16	.188	....	79
25	....	....	....	16N	16	.193	....	79
26	....	....	....	16N	17	.201	....	79
29	....	....	.14A	14A	14	.176	....	79
30	....	....	....	14N	17	.198	....	79

IN OCTOBER

1	....	....	....	17N	.18	.203	....	79
2	....	....	....	18N	17	.194	....	79
3	....	.18B	.16A	18B	.22	.260	....	79
6	....	....	....	22N	.22	.269	....	79
7	....	....	....	22N	23	.280	....	79
8	....	....	.21A	23N	23	.264	....	79
9	....	.24B	....	23N	23	.269	....	79
10	....	....	.21A	21A	.21	.246	....	79
13	....	....	19A	20A	.21	.236	....	79
14	....	....	....	21N	19	.212	....	79
15	....	....	....	19N	19	.213	....	79
16	....	....	18A	18A	15	.191	....	79
17	....	....	....	15N	13	.164	....	79
20	....	....	....	13N	.13	.150	....	79
21	....	....	....	13N	.14	.163	....	79
22	....	....	....	14N	15	.190	....	79
23	....	....	....	15N	16	.199	....	79
24	....	....	....	16N	15	.174	....	79
27	....	....	....	15N	15	.190	....	79
28	....	....	....	15N	.16	.199	....	79
29	.14	14	14	14	16	.209	20	99
30	.18	.18	.18	18	19	.246	4	95
31	....	....	....	19N	18	.239	....	95

IN NOVEMBER

3	....	....	....	18N	18	.246	....	95
4	....	....	....	18N	18	.242	....	95
5	....	....	17A	17A	18	.233	....	95
6	.16	16	16	16	16	.215	2	97
7	....	....	15A	15A	15	.189	....	97
10	....	....	....	15N	15	.179	....	97
11	....	....	....	15N	15	.184	....	97
12	.14	.14	.14	.14	.14	.196	119	216
13	.15	.15	.15	.15	16	.212	8	222
14	....	....	....	16N	16	.224	125	347
17	....	....	....	16N	16	.230	....	347
18	....	....	....	16N	.15	.204	....	347
19	.14	.14	.14	.14	18	.259	11	358
20	.17	.17	.17	17	17	.248	75	433
21	.17	.17	.17	17	17	.247	2	435
24	.16	.17	16	17	16	.245	105	540
25	.17	17	16A	16A	16	.229	1	540
26	....	....	....	16N	.17	.240	....	540
27	Exchange Closed: Thanksgiving Day							
28	.17	17	.17	.17	15	233	27	565

IN DECEMBER

1	....	....	....	15N	.14	219	....	565
2	.14	15	.14	.15	15	247	....	565
3	.16	16	.16	16	.15	.249	108	565
4	....	....	....	15N	17	.274	....	565

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1987 9450 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5	.13	.13	.13	.13	.13	.229	50	615
8	.13	.13	.13	.13	.13	.233	10	615
9	....	....	....	.13N	.13	.233	....	615
10	....	....	....	.13N	13	.238	....	615
11	....	....	11A	.11A	.11	.203	....	615
12	....	....	....	.11N	.11	.207	....	615
15	.09	.10	.09	.10	.11	.197	13	602
16	.11	.11	.10	.10	.11	.192	79	642
17	.09	.10	.09	.10	.11	.212	30	637
18	.10	.10	.10	.10	.11	.210	50	687
19	.10	.10	.10	.10	.11	.213	10	697
22	.09	.10	.09	.10	.11	.207	11	698
23	.11	.11	.11	.11	11	.211	5	703
24	....	....	....	.11N	.11	.219	5	703
25	Exchange Closed: Christmas							
26	....	....	....	.11N	.11	.218	....	703
29	.09	.09	.09	.09	.09	.183	100	787
30	.08	.09	08	.08A	08	.159	125	887
31	.08	.08	.08	.06	.08	.163	160	1021

JUNE 1987 9475 CALLS

IN SEPTEMBER 1986

1	Exchange Closed: Labor Day							
4	.11	.14	.11	.14	.13	.135	58	48
5	....	....	....	.13N	.11	.007	5	50
8	....	....	....	11N	.10	.073	....	50
9	....	....	....	.10N	.10	.085	....	50
10	....	....	....	10N	10	.098	....	50
11	....	....	.09A	09A	08	.068	....	50
12	....	09B	....	09B	.10	.078	....	50
15	....	....	....	10N	.11	.095	....	50
16	....	....	....	11N	10	.096	....	50
17	.11	11	11	.11	.10	.097	1	50
18	....	....	....	.10N	09	.073	....	50
19	....	....	....	09N	09	.076	....	50
22	....	....	....	09N	09	.092	....	50
23	....	....	....	09N	09	.093	....	50
24	....	....	....	09N	10	.126	....	50
25	....	....	....	.10N	.10	.131	....	50
26	....	....	....	10N	11	.137	....	50
29	....	....	....	11N	09	.118	....	50
30	.10	10	10	10	.12	.135	1	51

IN OCTOBER

1	....	....	....	.12N	.12	.139	....	51
2	....	....	....	12N	.12	.131	....	51
3	....	.14B	....	.14B	15	.185	....	51
6	....	....	....	15N	15	.191	....	51
7	....	....	....	15N	16	.200	....	51
8	....	....	....	16N	16	185	....	51
9	....	....	....	16N	16	.189	....	51
10	....	....	....	16N	14	.169	....	51
13	....	....	....	14N	14	161	....	51
14	....	....	....	14N	13	141	....	51
15	.11	.11	.11	11	13	.142	22	73
16	....	....	....	.13N	.10	124	....	73
17	....	....	....	.10N	09	.104	....	73
20	....	....	....	.09N	08	.093	....	73
21	....	....	....	08N	.09	.101	....	73
22	....	....	....	09N	.10	.121	....	73
23	....	....	....	.10N	.10	.127	....	73
24	....	....	....	.10N	.10	108	....	73
27	....	....	....	10N	10	.119	....	73
28	....	....	....	10N	.10	.125	....	73
29	....	....	....	10N	10	.133	....	73
30	....	....	....	10N	.12	.162	....	73
31	....	....	....	.12N	.12	.156	....	73

IN NOVEMBER

3	....	....	....	12N	.12	.161	....	73
4	....	....	....	.12N	12	.158	....	73
5	....	....	....	12N	12	.151	....	73
6	....	....	....	.12N	10	137	....	73
7	....	....	....	.10N	.10	.118	....	73
10	....	....	....	10N	10	.110	....	73
11	....	....	....	10N	10	114	....	73
12	....	....	.09A	10N	.10	122	....	73
13	....	....	....	.10N	.11	133	....	73
14	....	....	....	.11N	11	.141	....	73
17	....	....	....	11N	.11	144	....	73
18	....	....	....	.11N	11	124	....	73
19	....	....	....	11N	12	.164	....	73

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1987 9475 CALLS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	.10	.10	.10	.10	.11	154	10	73
21	.10	.10	.10	.10	.11	151	20	93
24	.10	.10	.10	.10	.10	147	250	281
25	....	....	....	.10N	.10	135	....	281
26	....	....	....	.10N	.10	142	....	281
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	.10N	.10	135	....	281

IN DECEMBER

1	....	....	.09A	09A	.09	125	....	281
2	....	....	....	09N	.09	146	....	281
3	....	....	....	09N	.09	148	....	281
4	....	....	....	09N	.10	167	....	281
5	....	....	.08A	08A	.08	135	....	281
8	....	....	....	08N	.08	137	....	281
9	....	....	....	08N	.07	137	....	281
10	....	....	....	07N	.07	140	....	281
11	.07	.07	.07	07	.07	116	13	290
12	....	....	....	07N	.07	119	2	292
15	....	....	.06A	.06A	.06	112	....	292
16	.06	.07	.06	07	.06	108	892	1156
17	....	....	....	06N	.06	121	130	1276
18	....	....	....	06N	.06	119	....	1276
19	....	....	....	06N	.06	121	....	1276
22	....	....	....	06N	.06	116	....	1276
23	....	....	....	06N	.06	119	....	1276
24	....	....	....	06N	.06	124	....	1276
25	Exchange Closed: Christmas							
26	....	....	....	06N	.06	123	....	1276
29	....	....	....	06N	.05	099	....	1276
30	....	....	....	05N	.04	084	....	1276
31	....	....	....	04N	.04	086	....	1276

JUNE 1987 9500 CALLS

IN NOVEMBER 1986

24	.07	.07	.06	06	.06	080	30	25
25	....	....	....	06N	.06	071	....	25
26	....	....	....	06N	.06	075	....	25
27	Exchange Closed: Thanksgiving Day							
28	.05	.05	.05	05	.06	070	20	20

IN DECEMBER

1	....	....	....	06N	.05	064	....	20
2	....	....	....	05N	.05	077	....	20
3	.05	.05	.05	05	.05	079	3	23
4	....	....	....	05N	.06	091	....	23
5	....	....	....	06N	.05	071	....	23
8	....	....	....	05N	.05	072	....	23
9	....	....	....	05N	.04	072	....	23
10	....	....	....	04N	.04	075	....	23
11	....	....	....	04N	.04	059	....	23
12	....	....	....	04N	.04	061	....	23
15	....	....	....	04N	.04	057	....	23
16	....	....	....	04N	.04	054	....	23
17	....	....	....	04N	.04	062	....	23
18	....	....	....	04N	.04	060	....	23
19	....	....	....	04N	.04	061	....	23
22	....	....	....	04N	.04	058	....	23
23	....	....	....	04N	.04	059	....	23
24	.04	.04	.04	04	.04	063	2	23
25	Exchange Closed: Christmas							
26	....	....	....	04N	.04	061	....	23
29	....	....	....	04N	.03	047	....	23
30	....	....	....	03N	.02	039	....	23
31	....	....	....	02N	.02	040	....	23

SEPTEMBER 1987 9300 CALLS

IN SEPTEMBER 1986

16	.69	.69	.67	67	.68	593	....	....
17	....	....	....	71B	.70	584	....	....
18	....	....	....	70N	.62	524	.30	30
19	....	.63B	....	63B	.62	524	....	30
22	....	....	....	62N	.69	556	....	30
23	....	....	....	69N	.68	552	....	30
24	....	....	....	68N	.78	605	....	30
25	....	....	....	77N	.77	604	....	30
26	....	....	....	77N	.78	613	....	30
29	....	....	.72A	72A	.73	582	....	30
30	....	....	....	73N	.77	609	....	30

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1987 9300 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.77N	.79	.620	....	30
2	....	....	....	.79N	.77	.610	....	30
3	....	....	....	.77N	.88	.686	....	30
6	....	.91B	....	.91B	.90	.697	....	30
7	....	.91B	....	.91B	.92	.711	....	30
8	....	....	.90A	.90A	.90	.700	....	30
9	....	....	....	.90N	.91	.709	....	30
10	....	....	....	.91N	.88	.694	....	30
13	....	....	....	.88N	.86	.690	....	30
14	....	....	....	.86N	.82	.670	....	30
15	....	....	....	.82N	.82	.671	....	30
16	.78	.78	.78	.78	.77	.656	10	40
17	....	....	.76A	.76A	.73	.628	....	40
20	....	....	.72A	.72A	.73	.618	....	40
21	....	....	....	.73N	.76	.638	....	40
22	....	....	....	.76N	.81	.676	....	40
23	....	....	....	.81N	.82	.684	....	40
24	....	....	....	.82N	.78	.660	....	40
27	....	....	....	.78N	.81	.687	....	40
28	....	....	....	.81N	.83	.699	....	40
29	....	....	....	.83N	.84	.710	....	40
30	....	.88B	....	.88B	.90	.743	....	40
31	....	.91B	....	.91B	.89	.736	....	40

IN NOVEMBER

3	....	....	....	.89N	.91	.747	....	40
4	....	....	.90A	.90A	.91	.747	....	40
5	....	....	.90A	.90A	.90	.744	....	40
6	....	....	....	.90N	.87	.727	....	40
7	....	....	.86A	.86A	.83	.707	....	40
10	....	....	.81A	.81A	.82	.703	....	40
11	....	....	....	.82N	.84	.711	....	40
12	....	....	....	.84N	.87	.727	....	40
13	....	....	....	.87N	.89	.746	....	40
14	....	....	....	.89N	.92	.762	....	40
17	....	....	....	.92N	.93	.779	....	40
18	....	....	....	.93N	.88	.762	....	40
19	....	....	....	.88N	.96	.805	....	40
20	....	....	....	.96N	.95	.809	....	40
21	....	....	....	.95N	.96	.821	....	40
24	....	....	....	.96N	.96	.831	....	40
25	....	....	....	.96N	.95	.827	....	40
26	....	....	....	.95N	.97	.842	....	40
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	.97N	.98	.847	....	40

IN DECEMBER

1	....	....	.94A	.94A	.97	.844	....	40
2	....	....	....	.97N	1.01	.863	....	40
3	....	....	....	1.01N	1.00	.855	....	40
4	....	....	....	1.00N	1.03	.867	....	40
5	....	1.04B	....	1.04B	.97	.843	....	40
8	....	.98B	....	.97N	.99	.852	....	40
9	....	....	....	.99N	.99	.852	....	40
10	....	....	....	.99N	.99	.854	....	40
11	....	....	....	.99N	.94	.837	....	40
12	....	....	....	.94N	.96	.845	....	40
15	....	....	....	.96N	.95	.840	....	40
16	....	....	....	.95N	.95	.841	....	40
17	....	....	....	.95N	.98	.853	....	40
18	....	....	....	.98N	.99	.858	....	40
19	....	....	....	.99N	1.00	.864	....	40
22	....	....	.98A	.98A	.99	.862	....	40
23	....	....	....	.99N	1.00	.868	....	40
24	....	....	....	1.00N	1.02	.874	....	40
25	Exchange Closed: Christmas							
26	....	....	....	1.02N	1.02	.875	....	40
29	....	....	....	1.02N	.95	.853	....	40
30	....	....	....	.95N	.91	.832	....	40
31	....	....	....	.91N	.91	.829	....	40

SEPTEMBER 1987 9325 CALLS

IN SEPTEMBER 1986

25	.65	.65	.65	.65	.64	.516	....	....
26	....	....	.61A	.61A	.64	.527	5	5
29	.59	.59	.59	.59	.60	.495	5	10
30	....	....	....	.60N	.63	.523	....	10

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1987 9325 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.63N	.65	.534	....	10
2	....	....	....	.65N	.63	.523	....	10
3	....	....	....	.63N	.73	.603	....	10
6	....	.75B	....	.75B	.75	.614	....	10
7	....	....	....	.75N	.77	.629	....	10
8	....	....	.75A	.75A	.75	.617	....	10
9	....	....	....	.75N	.76	.625	....	10
10	....	....	....	.76N	.73	.608	....	10
13	....	....	....	.73N	.72	.602	....	10
14	....	....	.71A	.71A	.68	.581	....	10
15	....	....	....	.68N	.68	.581	....	10
16	.62	.62	.62	.62	.62	.563	45	50
17	....	....	.61A	.61A	.59	.533	5	55
20	....	....	.58A	.58A	.58	.521	....	55
21	....	....	....	.58N	.62	.541	....	55
22	....	....	....	.62N	.66	.581	....	55
23	....	....	....	.66N	.67	.589	....	55
24	....	....	....	.67N	.64	.562	....	55
27	....	....	.63A	.63A	.66	.591	....	55
28	....	....	....	.66N	.68	.604	....	55
29	....	....	....	.68N	.69	.615	....	55
30	....	.72B	....	.72B	.75	.654	....	55
31	....	....	....	.75N	.74	.646	....	55

IN NOVEMBER

3	....	....	....	.74N	.75	.658	....	55
4	....	....	.74A	.74A	.75	.657	....	55
5	....	....	.73A	.73A	.75	.654	....	55
6	....	....	.74A	.74A	.71	.635	....	55
7	....	....	.69A	.69A	.68	.612	....	55
10	....	....	.66A	.66A	.67	.608	....	55
11	....	....	....	.67N	.69	.616	....	55
12	....	....	....	.69N	.71	.633	....	55
13	....	....	....	.71N	.73	.654	....	55
14	....	....	....	.73N	.74	.671	....	55
17	....	....	....	.74N	.76	.690	....	55
18	....	....	....	.76N	.72	.668	....	55
19	....	....	....	.72N	.79	.720	....	55
20	....	....	.78A	.78A	.79	.722	....	55
21	....	....	....	.79N	.78	.734	....	55
24	....	....	....	.78N	.78	.744	....	55
25	....	....	....	.78N	.78	.738	....	55
26	....	....	....	.78N	.80	.756	....	55
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	.80N	.80	.762	....	55

IN DECEMBER

1	....	....	.77A	.77A	.79	.758	....	55
2	....	80B	....	.80B	.83	.783	....	55
3	....	....	....	.83N	.82	.774	....	55
4	....	....	....	.82N	.85	.790	....	55
5	....	.86B	....	.86B	.79	.759	....	55
8	....	80B	....	80B	.81	.771	....	55
9	....	82B	....	82B	.81	.770	....	55
10	....	....	....	.81N	.81	.774	....	55
11	....	....	....	.81N	.76	.751	....	55
12	....	....	....	.76N	.78	.762	....	55
15	....	....	....	.78N	.77	.755	....	55
16	....	....	....	.77N	.77	.756	....	55
17	....	....	....	.77N	.80	.772	....	55
18	....	....	....	.80N	.81	.777	....	55
19	....	....	....	.81N	.82	.785	....	55
22	....	....	.78A	.82N	.81	.783	....	55
23	....	....	....	.81N	.82	.790	....	55
24	....	....	....	.82N	.84	.798	....	55
25	Exchange Closed: Christmas							
26	....	....	....	.84N	.84	.799	....	55
29	....	....	....	.84N	.77	.770	....	55
30	....	....	....	.77N	.73	.742	....	55
31	....	....	....	.73N	.73	.738	....	55

SEPTEMBER 1987 9350 CALLS

IN OCTOBER 1986

7	.61	.61	.61	.61	.63	.541	10	10
8	....	....	.61A	.61A	.61	.527	....	10
9	....	....	....	.61N	.62	.535	....	10
10	....	....	.61A	.61A	.59	.517	....	10
13	....	....	....	.59N	.58	.509	....	10
14	....	....	....	.58N	.55	.487	....	10
15	....	....	....	.55N	.55	.487	....	10
16	....	....	....	.55N	.49	.467	....	10
17	....	....	....	.49N	.47	.436	....	10

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1987 9350 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	....	....	.46A	.46A	.46	.423	....	10
21	....	.47B	....	.47B	.49	.442	....	10
22	....	....	....	.49N	.53	.482	....	10
23	....	....	....	.53N	.53	.490	....	10
24	....	....	....	.53N	.51	.461	....	10
27	....	....	.50A	.50A	.53	.489	....	10
28	....	....	....	.53N	.54	.502	....	10
29	....	....	....	.54N	.55	.514	....	10
30	....	.57B	....	.57B	.60	.555	....	10
31	....	....	....	.60N	.59	.547	....	10

IN NOVEMBER

3	....	....	....	.59N	.61	.559	....	10
4	....	....	.60A	.60A	.61	.559	....	10
5	....	....	.59A	.59A	.61	.555	....	10
6	....	....	.60A	.60A	.57	.535	....	10
7	....	....	.56A	.56A	.54	.510	....	10
10	....	....	.53A	.53A	.53	.506	....	10
11	....	....	....	.53N	.56	.514	....	10
12	....	....	....	.56N	.57	.531	....	10
13	....	....	....	.57N	.59	.552	....	10
14	....	....	....	.59N	.60	.569	....	10
17	....	....	....	.60N	.61	.588	....	10
18	....	....	....	.61N	.58	.563	....	10
19	.60	.60	.60	.60	.64	.619	65	75
20	....	....	.63A	.63A	.64	.618	85	160
21	....	....	....	.64N	.63	.630	....	160
24	.63	.63	.63	.63	.63	.638	....	160
25	....	....	....	.63N	.62	.630	....	160
26	....	....	....	.62N	.64	.650	....	160
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	.64N	.64	.656	2	162

IN DECEMBER

1	....	....	.62A	.62A	.64	.651	....	162
2	....	....	.62A	.64N	.67	.682	....	162
3	....	....	....	.67N	.66	.672	....	162
4	....	....	....	.66N	.68	.692	....	162
5	....	.70B	....	.70B	.63	.656	....	162
8	....	.64B	.61A	.61A	.65	.669	....	162
9	....	....	....	.65N	.65	.669	....	162
10	....	....	....	.65N	.65	.673	....	162
11	....	....	....	.65N	.60	.647	....	162
12	....	....	....	.60N	.62	.660	....	162
15	....	....	....	.62N	.61	.651	....	162
16	....	....	....	.61N	.61	.652	....	162
17	....	....	....	.61N	.64	.670	....	162
18	....	....	....	.64N	.64	.676	....	162
19	....	....	....	.64N	.65	.685	....	162
22	....	....	.64A	.64A	.64	.682	....	162
23	....	....	....	.64N	.64	.691	....	162
24	....	....	....	.64N	.66	.700	....	162
25	Exchange Closed: Christmas							
26	....	....	....	.66N	.66	.701	....	162
29	....	....	.66A	.66N	.61	.665	....	162
30	....	....	....	.61N	.57	.633	....	162
31	....	....	....	.57N	.57	.628	....	162

SEPTEMBER 1987 9375 CALLS

IN DECEMBER 1986

2	.49	.49	.48A	.48A	.52	.565	1	1
3	....	....	....	.52N	.51	.555	....	1
4	.52	.52	.52	.52	.53	.578	25	26
5	....	....	....	.53N	.48	.540	25	51
8	....	....	....	.48N	.49	.554	....	51
9	....	.50B	....	.50B	.49	.554	....	51
10	....	....	....	.49N	.49	.559	....	51
11	....	....	....	.49N	.46	.530	....	51
12	....	....	....	.46N	.47	.544	....	51
15	....	....	....	.47N	.46	.535	....	51
16	....	....	....	.46N	.46	.535	....	51
17	.47	.47	.47	.47	.48	.554	100	136
18	....	....	....	.48N	.48	.560	....	136
19	....	....	....	.48N	.49	.569	....	136
22	....	....	....	.49N	.48	.565	....	136
23	....	....	....	.48N	.49	.575	....	136
24	....	....	....	.49N	.51	.584	....	136
25	Exchange Closed: Christmas							
26	....	....	....	.51N	.51	.585	....	136
29	....	....	....	.51N	.46	.546	....	136
30	....	....	.45A	.45A	.43	.511	....	136
31	....	....	....	.43N	.43	.506	....	136

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1987 9400 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	.24	.24	.24	.24	.25	.235	....	....
17	....	....	....	.25N	.26	.232	....	....
18	....	....	....	.26N	.22	.192	40	40
19	....	....	....	.22N	.22	.195	....	40
22	....	.24B	....	.22N	.26	.221	....	40
23	....	....	....	.26N	.26	.220	....	40
24	....	....	....	.26N	.31	.264	....	40
25	.31	.31	.31	.31	.30	.266	....	40
26	....	....	....	.30N	.31	.277	40	80
29	....	....	.29A	.30A	.29	.251	20	100
30	....	....	....	.29N	.31	.274	....	100

IN OCTOBER

1	....	....	....	.31N	.31	.282	....	100
2	....	....	....	.31N	.30	.273	....	100
3	....	....	....	.30N	.37	.344	....	100
6	....	....	....	.37N	.38	.353	....	100
7	....	....	....	.38N	.39	.365	....	100
8	....	....	.38A	.38A	.38	.350	....	100
9	....	....	....	.38N	.38	.355	....	100
10	....	....	....	.38N	.36	.336	....	100
13	....	....	....	.36N	.35	.328	....	100
14	....	....	....	.35N	.33	.307	....	100
15	....	....	....	.33N	.33	.305	....	100
16	....	....	....	.33N	.29	.286	....	100
17	.28	.28	.28	.28	.28	.258	16	92
20	.24	.24	.24	.24	.27	.246	6	92
21	....	....	....	.27N	.29	.261	....	92
22	.30	.30	.30	.30	.31	.292	50	92
23	....	....	....	.31N	.32	.298	....	92
24	....	....	....	.32N	.30	.272	....	92
27	....	....	....	.30N	.31	.295	....	92
28	....	....	.30A	.31N	.32	.304	....	92
29	....	....	....	.32N	.33	.316	....	92
30	....	....	....	.33N	.36	.354	....	92
31	.36	.37	.36	.37	.36	.346	41	120

IN NOVEMBER

3	.37	.37	.37	.37	.37	.357	129	231
4	....	....	....	.37N	.37	.357	35	266
5	....	....	.36A	.37N	.37	.353	....	266
6	....	....	....	.37N	.34	.334	....	266
7	....	....	.33A	.33A	.32	.311	....	266
10	....	....	.31A	.31A	.32	.307	....	266
11	....	....	....	.32N	.33	.314	....	266
12	....	....	....	.33N	.34	.328	....	266
13	....	....	....	.34N	.35	.346	....	266
14	....	....	....	.35N	.36	.360	....	266
17	.34	.34	.34	.34	.36	.373	....	266
18	....	....	....	.36N	.34	.347	....	266
19	.35	.35	.33A	.35	.39	.401	10	276
20	.37	.40	.37	.40	.39	.393	55	316
21	....	....	.38A	.38A	.37	.400	....	316
24	.38	.40	.38	.38A	.36	.402	115	361
25	....	....	....	.36N	.36	.391	....	361
26	....	....	....	.36N	.37	.409	....	361
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.37N	.37	.413	....	361

IN DECEMBER

1	....	....	.36A	.36A	.37	.408	....	361
2	....	....	.36A	.37N	.39	.442	....	361
3	.41	.41	.41	.41	.39	.433	2	363
4	....	.40B	....	.39N	.40	.458	....	363
5	....	.41B	.39A	.39A	.35	.420	....	363
8	....	....	.34A	.34A	.36	.434	....	363
9	....	.37B	....	.36N	.35	.434	....	363
10	.36	.36	.36	.36	.35	.439	40	403
11	....	....	....	.35N	.33	.411	....	403
12	.33	.33	.33	.33	.34	.425	50	403
15	.31	.31	.31	.31	.33	.415	50	403
16	....	....	....	.33N	.33	.415	....	403
17	.34	.34	.34	.34	.35	.434	100	425
18	.35	.35	.34	.34	.35	.438	51	465
19	....	.36B	....	.36B	.36	.448	....	465
22	....	....	.34A	.34A	.35	.442	....	465
23	....	.36B	....	.36B	.36	.452	....	465
24	....	....	....	.36N	.37	.462	....	465
25	Exchange Closed; Christmas							
26	....	....	....	.37N	.37	.462	....	465
29	....	....	....	.37N	.34	.422	....	465
30	.30	.30	.30	.30	.32	.389	25	465
31	.32	.32	.30	.30	.32	.384	15	460

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1987 9425 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	.23	.23	.23	.23	.23	.252	90	90
19	.23	.25	.23	.25	.28	.299	20	110
20	.26	.26	.26	.26	.28	.289	15	120
21	....	....	....	.28N	.27	.292	....	120
24	.26	.26	.26	.26	.26	.291	....	120
25	....	....	....	.26N	.26	.281	5	120
26	.28	.28	.28	.28	.28	.296	350	470
27	Exchange Closed; Thanksgiving Day							
28	....	....	.27A	.27A	.27	.298	....	470

IN DECEMBER

1	.25	.25	.25	.25	.26	.294	....	470
2	.26	.27	.26	.27	.28	.325	26	495
3	.28	.28	.28	.28	.28	.318	125	590
4	.29	.29	.29	.29	.29	.341	45	635
5	.30	.30	.26A	.26A	.25	.308	25	665
8	....	....	.24A	.24A	.26	.320	....	665
9	....	.27B	....	.26N	.26	.321	....	665
10	.26	.26	.26	.26	.26	.325	25	690
11	.24	.24	.24	.24	.23	.300	25	715
12	....	....	....	.23N	.24	.313	....	715
15	....	....	....	.24N	.24	.304	....	715
16	....	....	....	.24N	.24	.303	....	715
17	....	....	....	.24N	.25	.319	....	715
18	....	....	....	.25N	.25	.323	....	715
19	....	....	....	.25N	.26	.331	....	715
22	.23	.23	.23	.23	.26	.326	30	730
23	....	....	....	.26N	.26	.334	....	730
24	....	....	....	.26N	.27	.343	....	730
25	Exchange Closed; Christmas							
26	....	....	....	.27N	.27	.342	....	730
29	....	....	....	.27N	.24	.307	....	730
30	....	....	....	.24N	.22	.277	....	730
31	....	....	.21A	.22N	.22	.273	....	730

SEPTEMBER 1987 9450 CALLS

IN OCTOBER 1986

9	.21	.21	.21	.21	.21	.203	30	30
10	....	....	.20A	.20A	.20	.188	....	30
13	....	....	....	.20N	.19	.181	....	30
14	....	....	....	.19N	.18	.165	....	30
15	....	....	....	.18N	.18	.163	....	30
16	....	....	....	.18N	.15	.148	....	30
17	....	....	....	.15N	.14	.128	....	30
20	....	....	....	.14N	.14	.120	....	30
21	....	....	....	.14N	.15	.129	....	30
22	....	....	....	.15N	.16	.148	....	30
23	....	....	....	.16N	.17	.152	....	30
24	....	....	....	.17N	.16	.133	....	30
27	....	....	....	.16N	.16	.147	....	30
28	....	....	....	.16N	.17	.153	....	30
29	....	....	.16A	.16A	.17	.160	....	30
30	....	....	....	.17N	.19	.188	....	30
31	....	....	....	.19N	.19	.182	....	30

IN NOVEMBER

3	....	....	.18A	.18A	.20	.190	....	30
4	....	....	....	.20N	.20	.190	....	30
5	....	....	.19A	.19A	.20	.186	....	30
6	....	....	....	.20N	.18	.173	....	30
7	....	....	.17A	.17A	.17	.156	....	30
10	....	....	....	.17N	.16	.154	....	30
11	....	....	....	.16N	.17	.158	....	30
12	....	....	....	.17N	.17	.167	....	30
13	....	....	....	.17N	.18	.178	....	30
14	....	....	....	.18N	.19	.186	....	30
17	....	....	....	.19N	.19	.193	....	30
18	....	....	....	.19N	.18	.173	....	30
19	.18	.18	.18	.18	.19	.211	10	40
20	.18	.18	.18	.18	.19	.201	10	50
21	....	....	....	.19N	.19	.201	....	50
24	....	....	....	.19N	.19	.198	....	50
25	....	....	....	.19N	.18	.189	....	50
26	....	....	....	.18N	.19	.200	....	50
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.19N	.19	.201	....	50

IN DECEMBER

1	....	....	.18A	.18A	.19	.197	....	50
2	....	....	.18A	.19N	.19	.224	....	50
3	.19	.19	.19	.19	.19	.218	25	75
4	....	....	....	.19N	.20	.238	....	75

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1987 9450 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5	.20	.20	.19A	.19A	.17	.211	25	100
8	....	....	....	.17N	.17	.222	....	100
9	....	.18B	....	.18B	.17	.222	....	100
10	.17	.17	.17	.17	.17	.226	25	125
11	....	....	.16A	.16A	.16	.205	....	125
12	....	....	....	.16N	.17	.215	....	125
15	....	....	....	.17N	.17	.208	....	125
16	....	....	....	.17N	.17	.207	....	125
17	.15	.15	.15	.15	.17	.220	25	150
18	....	....	....	.17N	.17	.222	....	150
19	....	....	....	.17N	.17	.229	....	125
22	....	....	.16A	.16A	.16	.224	....	125
23	.17	.17	.17	.17	18	.231	10	135
24	....	....	....	.18N	18	.238	....	135
25	Exchange Closed: Christmas							
26	....	....	....	.18N	.18	.237	....	135
29	....	....	....	.18N	.17	.207	....	135
30	....	....	....	.17N	.15	.184	....	135
31	....	....	....	.15N	15	.181	....	135

DECEMBER 1987 9350 CALLS

IN DECEMBER 1986

16	.56	.56	.56	.56	.54	.543	....	....
17	....	....	....	.54N	.56	.560	1	1
18	....	....	....	.56N	.57	.565	....	1
19	....	....	....	.57N	.58	.577	....	1
22	....	....	....	.58N	.58	.578	....	1
23	....	....	....	.58N	.61	.594	....	1
24	....	....	....	.61N	.62	.603	....	1
25	Exchange Closed: Christmas							
26	....	....	....	.62N	.62	.603	....	1
29	....	....	....	.62N	.59	.574	....	1
30	....	....	....	.59N	.56	.544	....	1
31	....	....	....	.56N	.54	.531	....	1

DECEMBER 1987 9450 CALLS

IN DECEMBER 1986

22	.16	.16	.16	.16	.16	.193	10	10
23	....	.17B	....	.17B	.19	.205	....	10
24	....	....	....	.19N	.19	.211	....	10
25	Exchange Closed: Christmas							
26	....	....	....	.19N	.19	.210	....	10
29	....	....	....	.19N	.18	.189	....	10
30	....	....	....	.18N	.17	.170	....	10
31	....	....	....	.17N	.16	.163	....	10

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1986 8700 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: New Year's Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	315
3..	CAB	CAB	CAB	CAB	CAB	.000	....	315
6..	CAB	CAB	CAB	CAB	CAB	.000	....	315
7..	CAB	CAB	CAB	CAB	CAB	.000	....	315
8..	CAB	CAB	CAB	CAB	CAB	.000	....	315
9..	CAB	CAB	CAB	CAB	CAB	.000	....	315
10..	CAB	CAB	CAB	CAB	CAB	.000	....	315
13..	CAB	CAB	CAB	CAB	CAB	.000	....	315
14..	CAB	CAB	CAB	CAB	CAB	.000	....	315
15..	CAB	CAB	CAB	CAB	CAB	.000	....	315
16..	CAB	CAB	CAB	CAB	CAB	.000	....	315
17..	CAB	CAB	CAB	CAB	CAB	.000	....	315
20..	CAB	CAB	CAB	CAB	CAB	.000	....	315
21..	CAB	CAB	CAB	CAB	CAB	.000	....	315
22..	CAB	CAB	CAB	CAB	CAB	.000	....	315
23..	CAB	CAB	CAB	CAB	CAB	.000	....	315
24..	CAB	CAB	CAB	CAB	CAB	.000	....	315
27..	CAB	CAB	CAB	CAB	CAB	.000	....	315
28..	CAB	CAB	CAB	CAB	CAB	.000	....	315
29..	CAB	CAB	CAB	CAB	CAB	.000	....	315
30..	CAB	CAB	CAB	CAB	CAB	.000	....	315
31..	CAB	CAB	CAB	CAB	CAB	.000	....	315

IN FEBRUARY

3..	CAB	CAB	CAB	CAB	CAB	.000	....	315
4..	CAB	CAB	CAB	CAB	CAB	.000	....	315
5..	CAB	CAB	CAB	CAB	CAB	.000	....	315
6..	CAB	CAB	CAB	CAB	CAB	.000	....	315
7..	CAB	CAB	CAB	CAB	CAB	.000	....	315
10..	CAB	CAB	CAB	CAB	CAB	.000	....	315
11..	CAB	CAB	CAB	CAB	CAB	.000	....	315
12..	CAB	CAB	CAB	CAB	CAB	.000	....	315
13..	CAB	CAB	CAB	CAB	CAB	.000	....	315
14..	CAB	CAB	CAB	CAB	CAB	.000	....	315
17..	Exchange Closed: President's Day							
18..	....	....	....	....	....	.000	....	315
19..	CAB	CAB	CAB	CAB	CAB	.000	....	315
20..	CAB	CAB	CAB	CAB	CAB	.000	....	315
21..	CAB	CAB	CAB	CAB	CAB	.000	....	315
24..	CAB	CAB	CAB	CAB	CAB	.000	....	315
25..	CAB	CAB	CAB	CAB	CAB	.000	....	315
26..	CAB	CAB	CAB	CAB	CAB	.000	....	315
27..	CAB	CAB	CAB	CAB	CAB	.000	....	315
28..	....	....	....	....	....	.000	....	315

IN MARCH

3..	CAB	CAB	CAB	CAB	CAB	.000	....	315
4..	CAB	CAB	CAB	CAB	CAB	.000	....	315
5..	CAB	CAB	CAB	CAB	CAB	.000	....	315
6..	CAB	CAB	CAB	CAB	CAB	.000	....	315
7..	CAB	CAB	CAB	CAB	CAB	.000	....	315
10..	CAB	CAB	CAB	CAB	CAB	.000	....	315
11..	CAB	CAB	CAB	CAB	CAB	.000	....	315
12..	CAB	CAB	CAB	CAB	CAB	.000	....	315
13..	CAB	CAB	CAB	CAB	CAB	.000	....	315
14..	CAB	CAB	CAB	CAB	CAB	.000	....	315

MARCH 1986 8750 PUTS

IN JANUARY 1986

1..	Exchange Closed: New Year's Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	360
3..	CAB	CAB	CAB	CAB	CAB	.000	....	360
6..	CAB	CAB	CAB	CAB	CAB	.000	....	360
7..	CAB	CAB	CAB	CAB	CAB	.000	....	360
8..	CAB	CAB	CAB	CAB	CAB	.000	....	360
9..	CAB	CAB	CAB	CAB	CAB	.000	....	360
10..	CAB	CAB	CAB	CAB	CAB	.000	....	360
13..	CAB	CAB	CAB	CAB	CAB	.000	....	360
14..	CAB	CAB	CAB	CAB	CAB	.000	....	360
15..	CAB	CAB	CAB	CAB	CAB	.000	....	360
16..	CAB	CAB	CAB	CAB	CAB	.000	....	360
17..	CAB	CAB	CAB	CAB	CAB	.000	....	360
20..	CAB	CAB	CAB	CAB	CAB	.000	....	360
21..	CAB	CAB	CAB	CAB	CAB	.000	....	360
22..	CAB	CAB	CAB	CAB	CAB	.000	....	360
23..	CAB	CAB	CAB	CAB	CAB	.000	....	360
24..	CAB	CAB	CAB	CAB	CAB	.000	....	360
27..	CAB	CAB	CAB	CAB	CAB	.000	....	360
28..	CAB	CAB	CAB	CAB	CAB	.000	....	360
29..	CAB	CAB	CAB	CAB	CAB	.000	....	360
30..	CAB	CAB	CAB	CAB	CAB	.000	....	360
31..	CAB	CAB	CAB	CAB	CAB	.000	....	360

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1986 8750 PUTS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	360
4..	CAB	CAB	CAB	CAB	CAB	.000	....	360
5..	CAB	CAB	CAB	CAB	CAB	.000	....	360
6..	CAB	CAB	CAB	CAB	CAB	.000	....	360
7..	CAB	CAB	CAB	CAB	CAB	.000	....	360
10..	CAB	CAB	CAB	CAB	CAB	.000	....	360
11..	CAB	CAB	CAB	CAB	CAB	.000	....	360
12..	CAB	CAB	CAB	CAB	CAB	.000	....	360
13..	CAB	CAB	CAB	CAB	CAB	.000	....	360
14..	CAB	CAB	CAB	CAB	CAB	.000	....	360
17..	Exchange Closed: President's Day							
18..	....	....	....	....	....	.000	....	360
19..	CAB	CAB	CAB	CAB	CAB	.000	....	360
20..	CAB	CAB	CAB	CAB	CAB	.000	....	360
21..	CAB	CAB	CAB	CAB	CAB	.000	....	360
24..	CAB	CAB	CAB	CAB	CAB	.000	....	360
25..	CAB	CAB	CAB	CAB	CAB	.000	....	360
26..	CAB	CAB	CAB	CAB	CAB	.000	....	360
27..	CAB	CAB	CAB	CAB	CAB	.000	....	360
28..	CAB	CAB	CAB	CAB	CAB	.000	....	360

IN MARCH

3..	CAB	CAB	CAB	CAB	CAB	.000	....	360
4..	CAB	CAB	CAB	CAB	CAB	.000	....	360
5..	CAB	CAB	CAB	CAB	CAB	.000	....	360
6..	CAB	CAB	CAB	CAB	CAB	.000	....	360
7..	CAB	CAB	CAB	CAB	CAB	.000	....	360
10..	CAB	CAB	CAB	CAB	CAB	.000	....	360
11..	CAB	CAB	CAB	CAB	CAB	.000	....	360
12..	CAB	CAB	CAB	CAB	CAB	.000	....	360
13..	CAB	CAB	CAB	CAB	CAB	.000	....	360
14..	CAB	CAB	CAB	CAB	CAB	.000	....	360

MARCH 1986 8800 PUTS

IN JANUARY 1986

1..	Exchange Closed: New Year's Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	170
3..	CAB	CAB	CAB	CAB	CAB	.000	....	170
6..	CAB	CAB	CAB	CAB	CAB	.000	....	170
7..	CAB	CAB	CAB	CAB	CAB	.000	....	170
8..	CAB	CAB	CAB	CAB	CAB	.000	....	170
9..	CAB	CAB	CAB	CAB	CAB	.000	....	170
10..	CAB	CAB	CAB	CAB	CAB	.000	....	170
13..	CAB	CAB	CAB	CAB	CAB	.000	....	170
14..	CAB	CAB	CAB	CAB	CAB	.000	....	170
15..	CAB	CAB	CAB	CAB	CAB	.000	....	170
16..	CAB	CAB	CAB	CAB	CAB	.000	....	170
17..	CAB	CAB	CAB	CAB	CAB	.000	....	170
20..	CAB	CAB	CAB	CAB	CAB	.000	....	170
21..	CAB	CAB	CAB	CAB	CAB	.000	....	170
22..	CAB	CAB	CAB	CAB	CAB	.000	....	170
23..	CAB	CAB	CAB	CAB	CAB	.000	....	170
24..	CAB	CAB	CAB	CAB	CAB	.000	....	170
27..	CAB	CAB	CAB	CAB	CAB	.000	....	170
28..	CAB	CAB	CAB	CAB	CAB	.000	....	170
29..	CAB	CAB	CAB	CAB	CAB	.000	....	170
30..	CAB	CAB	CAB	CAB	CAB	.000	....	170
31..	CAB	CAB	CAB	CAB	CAB	.000	....	170

IN FEBRUARY

3..	CAB	CAB	CAB	CAB	CAB	.000	....	170
4..	CAB	CAB	CAB	CAB	CAB	.000	....	170
5..	CAB	CAB	CAB	CAB	CAB	.000	....	170
6..	CAB	CAB	CAB	CAB	CAB	.000	....	170
7..	CAB	CAB	CAB	CAB	CAB	.000	....	170
10..	CAB	CAB	CAB	CAB	CAB	.000	....	170
11..	CAB	CAB	CAB	CAB	CAB	.000	....	170
12..	CAB	CAB	CAB	CAB	CAB	.000	....	170
13..	CAB	CAB	CAB	CAB	CAB	.000	....	170
14..	CAB	CAB	CAB	CAB	CAB	.000	....	170
17..	Exchange Closed: President's Day							
18..	....	....	....	....	....	.000	....	170
19..	CAB	CAB	CAB	CAB	CAB	.000	....	170
20..	CAB	CAB	CAB	CAB	CAB	.000	....	170
21..	CAB	CAB	CAB	CAB	CAB	.000	....	170
24..	CAB	CAB	CAB	CAB	CAB	.000	....	170
25..	CAB	CAB	CAB	CAB	CAB	.000	....	170
26..	CAB	CAB	CAB	CAB	CAB	.000	....	170
27..	CAB	CAB	CAB	CAB	CAB	.000	....	170
28..	CAB	CAB	CAB	CAB	CAB	.000	....	170

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1986 8800 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	.000	....	170
4	CAB	CAB	CAB	CAB	CAB	.000	....	170
5	CAB	CAB	CAB	CAB	CAB	.000	....	170
6	CAB	CAB	CAB	CAB	CAB	.000	....	170
7	CAB	CAB	CAB	CAB	CAB	.000	....	170
10	CAB	CAB	CAB	CAB	CAB	.000	....	170
11	CAB	CAB	CAB	CAB	CAB	.000	....	170
12	CAB	CAB	CAB	CAB	CAB	.000	....	170
13	CAB	CAB	CAB	CAB	CAB	.000	....	170
14	CAB	CAB	CAB	CAB	CAB	.000	....	170

MARCH 1986 8850 PUTS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	256
3	CAB	CAB	CAB	CAB	CAB	.000	....	256
6	CAB	CAB	CAB	CAB	CAB	.000	....	256
7	CAB	CAB	CAB	CAB	CAB	.000	....	256
8	....	....	....	....	....	.000	....	256
9	CAB	CAB	CAB	CAB	CAB	.000	....	256
10	CAB	CAB	CAB	CAB	CAB	.000	....	256
13	CAB	CAB	CAB	CAB	CAB	.000	....	256
14	CAB	CAB	CAB	CAB	CAB	.000	....	256
15	CAB	CAB	CAB	CAB	CAB	.000	....	256
16	CAB	CAB	CAB	CAB	CAB	.000	....	256
17	CAB	CAB	CAB	CAB	CAB	.000	....	256
20	CAB	CAB	CAB	CAB	CAB	.000	....	256
21	CAB	CAB	CAB	CAB	CAB	.000	....	256
22	CAB	CAB	CAB	CAB	CAB	.000	....	256
23	CAB	CAB	CAB	CAB	CAB	.000	....	256
24	CAB	CAB	CAB	CAB	CAB	.000	....	256
27	CAB	CAB	CAB	CAB	CAB	.000	....	256
28	CAB	CAB	CAB	CAB	CAB	.000	....	256
29	CAB	CAB	CAB	CAB	CAB	.000	....	256
30	CAB	CAB	CAB	CAB	CAB	.000	....	256
31	CAB	CAB	CAB	CAB	CAB	.000	....	256

IN FEBRUARY

3	CAB	CAB	CAB	CAB	CAB	.000	....	256
4	CAB	CAB	CAB	CAB	CAB	.000	....	256
5	CAB	CAB	CAB	CAB	CAB	.000	....	256
6	CAB	CAB	CAB	CAB	CAB	.000	....	256
7	CAB	CAB	CAB	CAB	CAB	.000	....	256
10	CAB	CAB	CAB	CAB	CAB	.000	....	256
11	....	....	....	....	....	.000	....	256
12	CAB	CAB	CAB	CAB	CAB	.000	....	256
13	CAB	CAB	CAB	CAB	CAB	.000	....	256
14	CAB	CAB	CAB	CAB	CAB	.000	....	247
17	Exchange Closed; President's Day							
18	....	....	....	....	....	.000	....	247
19	CAB	CAB	CAB	CAB	CAB	.000	....	247
20	CAB	CAB	CAB	CAB	CAB	.000	....	247
21	CAB	CAB	CAB	CAB	CAB	.000	....	247
24	CAB	CAB	CAB	CAB	CAB	.000	....	247
25	CAB	CAB	CAB	CAB	CAB	.000	....	247
26	CAB	CAB	CAB	CAB	CAB	.000	....	247
27	CAB	CAB	CAB	CAB	CAB	.000	....	247
28	CAB	CAB	CAB	CAB	CAB	.000	....	247

IN MARCH

3	CAB	CAB	CAB	CAB	CAB	.000	....	247
4	CAB	CAB	CAB	CAB	CAB	.000	....	247
5	CAB	CAB	CAB	CAB	CAB	.000	....	247
6	CAB	CAB	CAB	CAB	CAB	.000	....	247
7	CAB	CAB	CAB	CAB	CAB	.000	....	247
10	CAB	CAB	CAB	CAB	CAB	.000	....	247
11	CAB	CAB	CAB	CAB	CAB	.000	....	247
12	CAB	CAB	CAB	CAB	CAB	.000	....	247
13	CAB	CAB	CAB	CAB	CAB	.000	....	247
14	CAB	CAB	CAB	CAB	CAB	.000	....	247

MARCH 1986 8900 PUTS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	467
3	CAB	CAB	CAB	CAB	CAB	.000	....	467
6	CAB	CAB	CAB	CAB	CAB	.000	....	467
7	CAB	CAB	CAB	CAB	CAB	.000	....	467
8	CAB	CAB	CAB	CAB	CAB	.000	....	467
9	CAB	CAB	CAB	CAB	CAB	.000	....	467
10	CAB	CAB	CAB	CAB	CAB	.000	....	467

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1986 8900 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13	CAB	CAB	CAB	CAB	CAB	.000	....	467
14	CAB	CAB	CAB	CAB	CAB	.000	....	467
15	CAB	CAB	CAB	CAB	CAB	.000	....	467
16	CAB	CAB	CAB	CAB	CAB	.000	....	467
17	CAB	CAB	CAB	CAB	CAB	.000	....	467
20	CAB	CAB	CAB	CAB	CAB	.000	....	467
21	CAB	CAB	CAB	CAB	CAB	.000	....	467
22	CAB	CAB	CAB	CAB	CAB	.000	....	467
23	CAB	CAB	CAB	CAB	CAB	.000	....	467
24	CAB	CAB	CAB	CAB	CAB	.000	....	467
27	CAB	CAB	CAB	CAB	CAB	.000	....	467
28	CAB	CAB	CAB	CAB	CAB	.000	....	467
29	CAB	CAB	CAB	CAB	CAB	.000	....	467
30	CAB	CAB	CAB	CAB	CAB	.000	....	467
31	CAB	CAB	CAB	CAB	CAB	.000	....	447

IN FEBRUARY

3	CAB	CAB	CAB	CAB	CAB	.000	....	447
4	CAB	CAB	CAB	CAB	CAB	.000	....	447
5	CAB	CAB	CAB	CAB	CAB	.000	....	447
6	CAB	CAB	CAB	CAB	CAB	.000	....	447
7	CAB	CAB	CAB	CAB	CAB	.000	....	447
10	CAB	CAB	CAB	CAB	CAB	.000	....	447
11	CAB	CAB	CAB	CAB	CAB	.000	....	447
12	CAB	CAB	CAB	CAB	CAB	.000	....	447
13	CAB	CAB	CAB	CAB	CAB	.000	....	447
14	CAB	CAB	CAB	CAB	CAB	.000	....	447
17	Exchange Closed; President's Day							
18	....	....	....	....	....	.000	....	447
19	CAB	CAB	CAB	CAB	CAB	.000	....	447
20	CAB	CAB	CAB	CAB	CAB	.000	....	447
21	CAB	CAB	CAB	CAB	CAB	.000	....	447
24	CAB	CAB	CAB	CAB	CAB	.000	....	447
25	CAB	CAB	CAB	CAB	CAB	.000	....	447
26	CAB	CAB	CAB	CAB	CAB	.000	....	447
27	CAB	CAB	CAB	CAB	CAB	.000	....	447
28	CAB	CAB	CAB	CAB	CAB	.000	....	447

IN MARCH

3	CAB	CAB	CAB	CAB	CAB	.000	....	447
4	CAB	CAB	CAB	CAB	CAB	.000	....	447
5	CAB	CAB	CAB	CAB	CAB	.000	....	447
6	CAB	CAB	CAB	CAB	CAB	.000	....	447
7	CAB	CAB	CAB	CAB	CAB	.000	....	447
10	CAB	CAB	CAB	CAB	CAB	.000	....	447
11	CAB	CAB	CAB	CAB	CAB	.000	....	447
12	CAB	CAB	CAB	CAB	CAB	.000	....	447
13	CAB	CAB	CAB	CAB	CAB	.000	....	447
14	CAB	CAB	CAB	CAB	CAB	.000	....	447

MARCH 1986 8950 PUTS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	933
3	CAB	CAB	CAB	CAB	CAB	.000	....	933
6	CAB	CAB	CAB	CAB	CAB	.000	....	933
7	CAB	CAB	CAB	CAB	CAB	.000	....	933
8	CAB	CAB	CAB	CAB	CAB	.000	....	933
9	CAB	CAB	CAB	CAB	CAB	.000	....	933
10	CAB	CAB	CAB	CAB	CAB	.000	....	933
13	CAB	CAB	CAB	CAB	CAB	.000	....	933
14	CAB	CAB	CAB	CAB	CAB	.000	....	933
15	CAB	CAB	CAB	CAB	CAB	.000	....	933
16	CAB	CAB	CAB	CAB	CAB	.000	....	933
17	CAB	CAB	CAB	CAB	CAB	.000	....	933
20	CAB	CAB	CAB	CAB	CAB	.000	....	933
21	CAB	CAB	CAB	CAB	CAB	.000	....	933
22	CAB	CAB	CAB	CAB	CAB	.000	....	933
23	CAB	CAB	CAB	CAB	CAB	.000	....	933
24	CAB	CAB	CAB	CAB	CAB	.000	....	933
27	CAB	CAB	CAB	CAB	CAB	.000	....	933
28	CAB	CAB	CAB	CAB	CAB	.000	....	933
29	CAB	CAB	CAB	CAB	CAB	.000	....	933
30	CAB	CAB	CAB	CAB	CAB	.000	....	933
31	CAB	CAB	CAB	CAB	CAB	.000	....	933

IN FEBRUARY

3	CAB	CAB	CAB	CAB	CAB	.000	....	883
4	CAB	CAB	CAB	CAB	CAB	.000	....	933
5	CAB	CAB	CAB	CAB	CAB	.000	....	933
6	CAB	CAB	CAB	CAB	CAB	.000	....	933

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1986 8950 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	CAB	CAB	CAB	CAB	CAB	000		933
10	CAB	CAB	CAB	CAB	CAB	000		933
11	CAB	CAB	CAB	CAB	CAB	000		933
12	CAB	CAB	CAB	CAB	CAB	000		933
13	CAB	CAB	CAB	CAB	CAB	000		933
14	CAB	CAB	CAB	CAB	CAB	000		933
17	Exchange Closed: President's Day							
18						000		933
19	CAB	CAB	CAB	CAB	CAB	000		933
20	CAB	CAB	CAB	CAB	CAB	000		933
21	CAB	CAB	CAB	CAB	CAB	000		933
24	CAB	CAB	CAB	CAB	CAB	000		933
25	CAB	CAB	CAB	CAB	CAB	000		933
26	CAB	CAB	CAB	CAB	CAB	000		933
27	CAB	CAB	CAB	CAB	CAB	000		933
28	CAB	CAB	CAB	CAB	CAB	000		933

IN MARCH

3	CAB	CAB	CAB	CAB	CAB	000		933
4	CAB	CAB	CAB	CAB	CAB	000		933
5	CAB	CAB	CAB	CAB	CAB	000		933
6	CAB	CAB	CAB	CAB	CAB	000		933
7	CAB	CAB	CAB	CAB	CAB	000		933
10	CAB	CAB	CAB	CAB	CAB	000		933
11	CAB	CAB	CAB	CAB	CAB	000		933
12	CAB	CAB	CAB	CAB	CAB	000		933
13	CAB	CAB	CAB	CAB	CAB	000		933
14	CAB	CAB	CAB	CAB	CAB	000		933

MARCH 1986 9000 PUTS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	CAB	CAB	CAB	CAB	CAB	000		460
3	CAB	CAB	CAB	CAB	CAB	000		460
6	CAB	CAB	CAB	CAB	CAB	000		460
7	CAB	CAB	CAB	CAB	CAB	000		460
8	CAB	CAB	CAB	CAB	CAB	000		460
9	CAB	CAB	CAB	CAB	CAB	000		460
10	CAB	CAB	CAB	CAB	CAB	000		460
13	CAB	CAB	CAB	CAB	CAB	000		460
14	CAB	CAB	CAB	CAB	CAB	000		460
15	CAB	CAB	CAB	CAB	CAB	000		460
16	CAB	CAB	CAB	CAB	CAB	000		460
17	CAB	CAB	CAB	CAB	CAB	000		460
20	01	01	CAB	CAB	CAB	000	20	467
21	CAB	CAB	CAB	CAB	CAB	000		456
22	CAB	CAB	CAB	CAB	CAB	000		456
23	CAB	CAB	CAB	CAB	CAB	000		456
24	CAB	CAB	CAB	CAB	CAB	000		456
27	CAB	CAB	CAB	CAB	CAB	000		456
28	CAB	CAB	CAB	CAB	CAB	000		456
29	CAB	CAB	CAB	CAB	CAB	000		456
30	CAB	CAB	CAB	CAB	CAB	000		456
31	CAB	CAB	CAB	CAB	CAB	000		456

IN FEBRUARY

3	CAB	CAB	CAB	CAB	CAB	000		456
4	CAB	CAB	CAB	CAB	CAB	000		456
5	CAB	CAB	CAB	CAB	CAB	000		456
6	CAB	CAB	CAB	CAB	CAB	000		456
7	CAB	CAB	CAB	CAB	CAB	000		456
10	CAB	CAB	CAB	CAB	CAB	000		456
11	CAB	CAB	CAB	CAB	CAB	000		456
12	CAB	CAB	CAB	CAB	CAB	000		456
13	CAB	CAB	CAB	CAB	CAB	000		456
14	CAB	CAB	CAB	CAB	CAB	000		456
17	Exchange Closed: President's Day							
18						000		456
19	CAB	CAB	CAB	CAB	CAB	000		456
20	CAB	CAB	CAB	CAB	CAB	000		456
21	CAB	CAB	CAB	CAB	CAB	000		456
24	CAB	CAB	CAB	CAB	CAB	000		456
25	CAB	CAB	CAB	CAB	CAB	000		456
26	CAB	CAB	CAB	CAB	CAB	000		456
27	CAB	CAB	CAB	CAB	CAB	000		456
28	CAB	CAB	CAB	CAB	CAB	000		456

IN MARCH

3	CAB	CAB	CAB	CAB	CAB	000		456
4	CAB	CAB	CAB	CAB	CAB	000		456
5	CAB	CAB	CAB	CAB	CAB	000		456
6	CAB	CAB	CAB	CAB	CAB	000		456

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1986 9000 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	CAB	CAB	CAB	CAB	CAB	000		456
10	CAB	CAB	CAB	CAB	CAB	000		456
11	CAB	CAB	CAB	CAB	CAB	000		456
12	CAB	CAB	CAB	CAB	CAB	000		456
13	CAB	CAB	CAB	CAB	CAB	000		456
14	CAB	CAB	CAB	CAB	CAB	000		456

MARCH 1986 9050 PUTS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2				01N	01	002		1855
3	CAB	CAB	CAB	CAB	01	003		1855
6				01N	01	002		1855
7				01N	01	001		1855
8	01	01	01	01	01	006	5	1855
9	01	01	01	01	01	007	120	1855
10				01N	01	010		1855
13				01N	01	012		1735
14	01	01	01	01	01	008	5	1740
15				01N	01	004		1740
16				01N	01	003		1740
17				01		003		1740
20	CAB	CAB	CAB	CAB	CAB	004		1740
21	CAB	CAB	CAB	CAB	CAB	002		1740
22	CAB	CAB	CAB	CAB	CAB	003		1740
23	CAB	CAB	CAB	CAB	CAB	002		1740
24	CAB	CAB	CAB	CAB	CAB	001		1740
27	CAB	CAB	CAB	CAB	CAB	000		1740
28	CAB	CAB	CAB	CAB	CAB	000		1740
29	CAB	CAB	CAB	CAB	CAB	000		1734
30	CAB	CAB	CAB	CAB	CAB	000		1734
31	CAB	CAB	CAB	CAB	CAB	000		1734

IN FEBRUARY

3	CAB	CAB	CAB	CAB	CAB	000		1734
4	CAB	CAB	CAB	CAB	CAB	000		1734
5	CAB	CAB	CAB	CAB	CAB	000		1734
6	CAB	CAB	CAB	CAB	CAB	000		1734
7	CAB	CAB	CAB	CAB	CAB	000		1734
10	CAB	CAB	CAB	CAB	CAB	000		1734
11	CAB	CAB	CAB	CAB	CAB	000		1734
12	CAB	CAB	CAB	CAB	CAB	000		1734
13	CAB	CAB	CAB	CAB	CAB	000		1734
14	CAB	CAB	CAB	CAB	CAB	000		1734
17	Exchange Closed: President's Day							
18						000		1734
19	CAB	CAB	CAB	CAB	CAB	000		1734
20	CAB	CAB	CAB	CAB	CAB	000		1734
21	CAB	CAB	CAB	CAB	CAB	000		1734
24	CAB	CAB	CAB	CAB	CAB	000		1734
25	CAB	CAB	CAB	CAB	CAB	000		1734
26	CAB	CAB	CAB	CAB	CAB	000		1734
27	CAB	CAB	CAB	CAB	CAB	000		1734
28	CAB	CAB	CAB	CAB	CAB	000		1734

IN MARCH

3	CAB	CAB	CAB	CAB	CAB	000		1734
4	CAB	CAB	CAB	CAB	CAB	000		1734
5	CAB	CAB	CAB	CAB	CAB	000		1734
6	CAB	CAB	CAB	CAB	CAB	000		1734
7	CAB	CAB	CAB	CAB	CAB	000		1734
10	CAB	CAB	CAB	CAB	CAB	000		1734
11	CAB	CAB	CAB	CAB	CAB	000		1734
12	CAB	CAB	CAB	CAB	CAB	000		1734
13	CAB	CAB	CAB	CAB	CAB	000		1734
14	CAB	CAB	CAB	CAB	CAB	000		1734

MARCH 1986 9100 PUTS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	02	02	02	02	02	026	83	2958
3	02	02	02	02	02	028	10	2958
6				02N	02	026	*	2958
7				02N	02	016		2958
8	02	02	02	02	02	048	15	2953
9	03	04	02	03	03	058	302	3192
10	03	03	03	03	03	072	75	3137
13	03	03	03	03	03	087	48	3124
14	03	03	02	03	03	068	89	3103
15	02	02	02	02	02	044	58	3067
16	02	02	02	02	02	037	52	3100

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1986 9100 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	02	03	02	03	02	036	119	3167
20				02N	02	044	4	3163
21	02	03	02	02	02	035	63	3157
22	02	02	02	02	02	043	1	3156
23	02	02	02	02	02	031	15	3156
24	01	01	01	01	01	025	3	3158
27	01	01	01	01	01	015	101	3109
28	01	01	01	01	01	011	150	3226
29				01N	01	015		3226
30	02	02	01	01	01	014	32	3228
31	01	01	01	01	01	010	1	3219

IN FEBRUARY

3	01	01	01	01	01	008	312	3483
4				01N	01	007	38	3208
5	CAB	CAB	CAB	CAB	CAB	007	87	3097
6	CAB	CAB	CAB	CAB	CAB	008	14	3083
7	01	01	01	01	01	017	280	2868
10				01N		013	76	2910
11	CAB	CAB	CAB	CAB	CAB	013	4	2909
12	CAB	CAB	CAB	CAB	CAB	012		2909
13	CAB	CAB	CAB	CAB	CAB	009		2909
14	CAB	CAB	CAB	CAB	CAB	002		2909
17	Exchange Closed: President's Day							
18						001		2909
19	CAB	CAB	CAB	CAB	CAB	001		2909
20	CAB	CAB	CAB	CAB	CAB	001		2896
21	CAB	CAB	CAB	CAB	CAB	000		2896
24	CAB	CAB	CAB	CAB	CAB	000		2898
25	CAB	CAB	CAB	CAB	CAB	000		2896
26	CAB	CAB	CAB	CAB	CAB	000	1	2896
27	CAB	CAB	CAB	CAB	CAB	000		2895
28	CAB	CAB	CAB	CAB	CAB	004		2895

IN MARCH

3	CAB	CAB	CAB	CAB	CAB	001		2895
4	CAB	CAB	CAB	CAB	CAB	000		2895
5	CAB	CAB	CAB	CAB	CAB	000	7	2895
6	CAB	CAB	CAB	CAB	CAB	000	8	2880
7	CAB	CAB	CAB	CAB	CAB	000		2880
10	CAB	CAB	CAB	CAB	CAB	000		2880
11	CAB	CAB	CAB	CAB	CAB	000		2880
12	CAB	CAB	CAB	CAB	CAB	000		2880
13	CAB	CAB	CAB	CAB	CAB	000		2880
14	CAB	CAB	CAB	CAB	CAB	000		2880

MARCH 1986 9150 PUTS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	05	05	05	05	05	128	1	4651
3	06	06	05	05	05	137	118	4763
6	05	05	04	05	05	136	13	4763
7	04	04	03	03	03	098	14	4765
8	03	08	03	08	08	208	188	4782
9	08	13	08	10	10	237	1434	4595
10	11	11	09	11	10	273	631	5235
13	14	14	11	14	13	317	875	5459
14	13	13	09	10	10	273	1292	5264
15	09	09	04	07	07	210	1178	5413
16	05	08	05	07	07	189	577	5308
17	07	07	06	07	06	187	394	5430
20	08	08	07	07	07	222	163	5454
21	06	06	05	06	06	193	127	5463
22	07	07	05	06	07	223	438	5558
23	05	06	05	05	05	184	330	5568
24	05	05	03	03	04	162	192	5576
27	03	03	03	03	03	124	247	5608
28	03	03	02	02	03	103	162	5527
29	02	04	02	03	03	127	219	5433
30	04	04	02	03	03	125	353	5332
31	03	03	02	02	02	099	288	5178

IN FEBRUARY

3	03	03	02	02	02	091	107	5215
4	02	02	02	02	02	092	431	4951
5	02	03	02	02A	02	092	167	4960
6	03	04	02	03	03	101	333	4997
7	04	05	03	03	03	165	550	5170
10	03	04	02	02	02	150	71	5068
11	02	03	02	02	02	152	171	4941
12	02	02	02	02	02	148	54	4921

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1986 9150 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13	02	02	02	02	02	128	54	4929
14				02N	02	067	1	4907
17	Exchange Closed: President's Day							
18	01	01	01	01	01	046		4906
19	02	02	02	02	01	063	4	4906
20	01	01	01	01	01	066	15	4818
21	01	01	01	01	01	044	235	4897
24	01	01	01	01	01	026	311	4814
25				01N	01	029	9	4704
26	01	01	01	01	01	025	140	4522
27				01N	01	008		4522
28				01N	01	058		4522

IN MARCH

3				01N		035		4517
4	CAB	01	CAB	01		012	85	4480
5	CAB	CAB	CAB	CAB	CAB	012	20	4480
6	CAB	CAB	CAB	CAB	CAB	002	80	4460
7	CAB	CAB	CAB	CAB	CAB	000	1	4399
10	CAB	CAB	CAB	CAB	CAB	000		4399
11	01	01	CAB	CAB	CAB	000	28	4423
12	CAB	CAB	CAB	CAB	CAB	000	1	4423
13	CAB	CAB	CAB	CAB	CAB	000		4422
14	CAB	CAB	CAB	CAB	CAB	000		4422

MARCH 1986 9200 PUTS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	15	15	13	14	14	372	602	4110
3	15	16	14	16	15	390	533	4248
6	15	16	14	16	16	394	723	4454
7	14	14	11	12a 11	11	325	569	4324
8	11	22	11	22	22	512	3733	4673
9	23	31	23	28	28	552	2048	4282
10	30	31	26	31	31	599	869	4154
13	36	37B	32	35	35	654	800	3981
14	35a 33	35	29	29	30	609	815	3703
15	28	29	18	23	23	534	1073	3868
16	19	27	18	22	22	505	1351	4438
17	22	22	20	22	22	505	1092	4673
20	30a 29	30	25	25	25	564	544	4709
21	24	24	19	21	22	528	1266	4691
22	23	25B	18	24	24	573	946	4999
23	23	24	21	21	20	521	566	4763
24	21	24	16	16a 17	17	491	1020	4789
27	15	16	14	15	15	436	509	4823
28	13	13	11	12	12	396	931	5110
29	11	15	10	15	15	450	1275	5304
30	17	18	12	14	14	450	699	5109
31	14	14	09	10	10	401	814	5274

IN FEBRUARY

3	09	12	09		10	397	304	5425
4	08	12	08	12	12	405	395	5448
5	10	11	09	10	11	405	1216	5539
6	10	17	10	15	15	429	1142	5592
7	16	24	16	17	17	561	1781	5504
10	15	18	15	15	15	554	543	5598
11	13	17	13	15	16	565	2063	6176
12	16	17	16	17	16	566	314	6220
13	16	16	13	13	14	538	580	6245
14	10	10	07	07	08	401	1018	6466
17	Exchange Closed: President's Day							
18	06a 07	08	06	06	07	363	1186	6280
19	10	11	06	08	08	434	701	6258
20	09	10	07	07	08	455	440	6426
21	08	08	05	06	06	388	1048	6499
24	05	06	03	04	04	335	579	6491
25	05	06	04	04	04	366	487	6470
26	05	06	04	04	04	362	251	6472
27	03	04	03	03	03	226	403	6532
28	01	04	01	03	03	305	601	6492

IN MARCH

3	03	03	01	01	02	258	165	6501
4	01	02	01	01	01	154	426	6585
5	01	02	01	02	01	172	201	6541
6	01	01	CAB	CAB	01	082	37	6533
7				01N	01	050		6316
10	CAB	01	CAB	01		014	5	6311
11						006	1	6311
12	CAB	CAB	CAB	CAB	CAB	002		6311

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1986 9200 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13	CAB	CAB	CAB	CAB	CAB	.000	....	6311
14	CAB	CAB	CAB	CAB	CAB	.000	....	6311

MARCH 1986 9250 PUTS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	.39	.40	.37A	.40B	.40	.683	332	1177
3	.42	.43	.41A	.42	.42	.701	102	1228
6	.39	.43B	.39	.41	.41	.711	104	1217
7	.36	.38	.35	.35	.35	.647	166	1356
8	.37	.56B	.34A	.56B	.56	.807	209	1408
9	.65	.67B	.62A	.62A	.62	.835	161	1304
10	.65	.67	.61	.67	.68	.864	361	1214
13	.76	.76	.72	.76B	.75	.897	366	1201
14	.67	.70B	.67	.67	.69	.875	77	1168
15	.62	.62	.53A	.59A	.59	.833	5	1168
16	.51	.61B	.50A	.56A	.56	.817	339	1087
17	.56	.56	.55A	.56	.56	.819	22	1036
20	.65	.66B	.64	.64	.61	.861	20	1041
21	.55	.55	.55	.55	.57	.841	100	1042
22	....	.60B	.55A	.59B	.62	.869	....	1042
23	.59	.60B	.58	.58	.56	.841	55	1047
24	.54	.58B	.51A	.52A	.51	.825	10	871
27	....	....	.45A	.46A	.45	.795	....	871
28	....	....	.42A	.42A	.42	.768	....	871
29	.39	.48B	.39	.48B	.48	.811	434	1030
30	.46	.53B	.44A	.46	.47	.814	61	1039
31	.47	.48B	.41A	.42A	.42	.782	13	1055

IN FEBRUARY

3	....	....	....	.42N	.42	.790	7	1055
4	....	....	.38A	.42N	.42	.798	....	1055
5	.43	.43	.40A	.43	.45	.798	53	1120
6	.49	.55B	.49	.50	.52	.819	305	990
7	.63	.65B	.59A	.61A	.59	.838	10	975
10	....	....	.57A	.57A	.57	.904	....	1070
11	....	....	.53A	.57N	.59	.911	....	1160
12	....	....	.58A	.59N	.59	.914	....	1160
13	....	.60B	.56A	.56A	.55	.905	....	905
14	....	....	.47A	.47A	.43	.838	....	905
17	Exchange Closed: President's Day							
18	.41	.41	.39	.39	.40	.836	201	781
19	.46	.46	.45A	.46	.46	.882	1	846
20	....	.48B	....	.48B	.47	.897	....	846
21	....	....	.43A	.43A	.42	.869	....	846
24	....	....	.35A	.38A	.38	.860	....	846
25	.40	.40	.40	.40	.41	.885	10	846
26	.42	.43B	.42	.42	.41	.891	60	826
27	.34	.34	.30	.30	.31	.809	5	828
28	.26	.28B	.26	.28B	.30	.706	5	833

IN MARCH

3	.28	.28	.26A	.26A	.26	.693	50	833
4	.14	.16B	.10	.16B	.15	.575	40	793
5	.20	.21B	.18A	.18A	.19	.641	- 50	793
6	.09	.11B	.09	.10	.10	.510	50	812
7	.06	.08B	.05	.05	.05	.462	193	939
10	.04	.04	.02	.03	.02	.394	43	930
11	.02	.02	.02	.02	.02	.365	5	930
12	.01	.02	.01	.01	.01	.330	230	1087
13	.02	.04	.02	.02	.02	.346	713	1317
14	.02	.03	.01	.03	.02	.367	1302	2411
17	.01	.01	.01	.01	....	.404	241	....
18	....	....	....	....	....	.401	16	....

MARCH 1986 9300 PUTS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	....	.78B	....	.77N	.77	.898	....	2
3	....	.80B	....	.80B	.83	.908	....	2
6	....	....	....	.83N	.83	.915	....	2
7	....	....	.80A	.80A	.73	.885	....	2
8	.98	.98	.98	.98	.98	.955	2	2
9	....	1.12B	....	1.12B	1.08	.965	....	2
10	....	1.10B	....	1.10B	1.15	.974	....	2
13	....	1.20B	....	1.20B	1.23	.983	....	2
14	....	....	....	1.23N	1.16	.978	....	2
15	....	....	1.15A	1.15A	1.05	.967	....	2
16	....	....	.98A	1.05N	1.01	.963	....	2
17	....	....	....	1.01N	1.01	.964	....	2
20	....	1.12B	....	1.12B	1.09	.977	....	2

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1986 9300 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	....	....	....	1.09N	1.04	.973	....	2
22	....	1.05B	....	1.05B	1.10	.980	....	2
23	....	....	....	1.10N	1.03	.974	....	2
24	....	....	....	1.03N	.99	.970	....	2
27	....	....	.97A	.97A	.92	.964	....	2
28	....	....	.88A	.88A	.87	.957	....	2
29	....	....	....	.87N	.94	.970	....	2
30	....	.97B	....	.97B	.94	.971	....	2
31	....	....	.88A	.88A	.88	.964	....	2

IN FEBRUARY

3	....	....	....	.88N	.88	.968	....	2
4	....	....	.84A	.84A	.89	.971	....	2
5	....	....	....	.89N	.91	.971	....	2
6	....	....	....	.91N	1.00	.977	....	2
7	....	1.14B	....	1.09B	1.07	.991	....	2
10	....	....	1.06A	1.06A	1.06	.993	....	2
11	....	....	....	1.06N	1.07	.994	....	2
12	....	....	....	1.07N	1.07	.994	....	2
13	....	....	1.05A	1.05A	1.04	.994	....	2
14	....	....	.98A	.98A	.90	.986	....	2
17	Exchange Closed: President's Day							
18	....	....	.89A	.89A	.87	.989	....	2
19	....	.95B	....	.95B	.94	.994	....	2
20	....	....	....	.94N	.96	.995	....	2
21	....	....	....	.96N	.90	.994	....	2
24	....	.91B	....	.90N	.86	.995	....	2
25	....	.88B	....	.88B	.89	.996	....	2
26	....	1.00B	....	.89N	.89	.997	....	2
27	....	....	.87A	.87A	.77	.993	....	2
28	....	....	....	.77N	.77	.944	....	2

IN MARCH

3	....	....	....	.77N	.72	.950	....	2
4	....	....	....	.72N	.58	.917	....	2
5	....	....	....	.58N	.64	.951	....	2
6	....	....	....	.64N	.51	.924	....	2
7	....	....	.47A	.47A	.47	.925	....	....

JUNE 1986 8950 PUTS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	....	....	....	.01N	.01	.002	....	664
3	....	....	....	.01N	.01	.002	....	664
6	....	....	....	.01N	.01	.002	....	664
7	....	....	....	.01N	.01	.001	....	664
8	....	....	....	.01N	.01	.004	....	664
9	....	....	....	.01N	.01	.006	....	664
10	....	....	....	.01N	.01	.007	....	664
13	.02	.02	.02	.02	.02	.010	1	665
14	....	....	....	.02N	.02	.007	....	665
15	....	....	....	.02N	.01	.004	....	665
16	....	....	....	.01N	.01	.004	....	665
17	....	....	....	.01N	.01	.003	....	665
20	....	....	....	.01N	.01	.004	....	665
21	....	....	....	.01N	.01	.003	....	665
22	....	....	....	.01N	.01	.004	....	665
23	.01	.01	.01	.01	.01	.003	1	665
24	....	....	....	.01N	.01	.002	....	665
27	....	....	....	.01N	.01	.001	....	665
28	....	....	....	.01N	.01	.001	....	665
29	....	....	....	.01N	.01	.001	....	665
30	....	....	....	.01N	.01	.001	....	665
31	....	....	....	.01N	.01	.001	....	665

IN FEBRUARY

3	....	....	....	.01N	.01	.000	....	665
4	....	....	....	.01N	.01	.000	....	665
5	....	....	....	.01N	.01	.000	....	665
6	....	....	....	.01N	.01	.000	....	665
7	....	....	....	.01N	.01	.001	....	665
10	....	....	....	.01N	.01	.001	....	665
11	....	....	....	.01N	.01	.001	....	665
12	....	....	....	.01N	.01	.001	....	665
13	....	....	....	.01N	.01	.000	....	665
14	....	....	....	.01N	.01	.000	....	665
17	Exchange Closed: President's Day							
18	....	....	....	.01N	.01	.000	....	665
19	....	....	....	.01N	.01	.000	....	665
20	....	....	....	.01N	.01	.000	....	665
21	....	....	....	.01N	.01	.000	....	665
24	CAB	CAB	CAB	CAB	CAB	.000	....	665

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1986 8950 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	CAB	CAB	CAB	CAB	CAB	.000	....	665
26	CAB	CAB	CAB	CAB	CAB	.000	....	665
27	CAB	CAB	CAB	CAB	CAB	.000	....	665
28	CAB	CAB	CAB	CAB	CAB	.007	....	665
				IN MARCH				
3	CAB	CAB	CAB	CAB	CAB	.005	....	665
4	CAB	CAB	CAB	CAB	CAB	.003	....	665
5	CAB	CAB	CAB	CAB	CAB	.003	....	665
6	CAB	CAB	CAB	CAB	CAB	.001	....	665
7	CAB	CAB	CAB	CAB	CAB	.000	....	665
10	CAB	CAB	CAB	CAB	CAB	.000	....	665
11	CAB	CAB	CAB	CAB	CAB	.000	....	665
12	CAB	CAB	CAB	CAB	CAB	.000	....	665
13	CAB	CAB	CAB	CAB	CAB	.000	....	665
14	CAB	CAB	CAB	CAB	CAB	.000	....	665
17	CAB	CAB	CAB	CAB	CAB	.000	....	665
18	CAB	CAB	CAB	CAB	CAB	.000	....	665
19	CAB	CAB	CAB	CAB	CAB	.000	....	665
20	CAB	CAB	CAB	CAB	CAB	.000	....	665
21	CAB	CAB	CAB	CAB	CAB	.000	....	665
24	CAB	CAB	CAB	CAB	CAB	.000	....	665
25	CAB	CAB	CAB	CAB	CAB	.000	....	665
26	CAB	CAB	CAB	CAB	CAB	.000	....	665
27	CAB	CAB	CAB	CAB	CAB	.000	....	665
28	Exchange Closed; Good Friday							
31	CAB	CAB	CAB	CAB	CAB	.000	....	665
				IN APRIL				
1	CAB	CAB	CAB	CAB	CAB	.000	....	665
2	CAB	CAB	CAB	CAB	CAB	.000	....	665
3	CAB	CAB	CAB	CAB	CAB	.000	....	665
4	CAB	CAB	CAB	CAB	CAB	.000	....	665
7	CAB	CAB	CAB	CAB	CAB	.000	....	665
8	CAB	CAB	CAB	CAB	CAB	.000	....	665
9	CAB	CAB	CAB	CAB	CAB	.000	....	665
10	CAB	CAB	CAB	CAB	CAB	.000	....	665
11	CAB	CAB	CAB	CAB	CAB	.000	....	665
14	CAB	CAB	CAB	CAB	CAB	.000	....	665
15	CAB	CAB	CAB	CAB	CAB	.000	....	665
16	CAB	CAB	CAB	CAB	CAB	.000	....	665
17	CAB	CAB	CAB	CAB	CAB	.000	....	665
18	CAB	CAB	CAB	CAB	CAB	.000	....	665
21	CAB	CAB	CAB	CAB	CAB	.000	....	665
22	CAB	CAB	CAB	CAB	CAB	.000	....	665
23	CAB	CAB	CAB	CAB	CAB	.000	....	665
24	CAB	CAB	CAB	CAB	CAB	.000	....	665
25	CAB	CAB	CAB	CAB	CAB	.000	....	665
28	CAB	CAB	CAB	CAB	CAB	.000	....	665
29	CAB	CAB	CAB	CAB	CAB	.000	....	665
30	CAB	CAB	CAB	CAB	CAB	.000	....	665
				IN MAY				
1	CAB	CAB	CAB	CAB	CAB	.000	....	665
2	CAB	CAB	CAB	CAB	CAB	.000	....	665
5	CAB	CAB	CAB	CAB	CAB	.000	....	665
6	CAB	CAB	CAB	CAB	CAB	.000	....	665
7	CAB	CAB	CAB	CAB	CAB	.000	....	665
8	CAB	CAB	CAB	CAB	CAB	.000	....	665
9	CAB	CAB	CAB	CAB	CAB	.000	....	665
12	CAB	CAB	CAB	CAB	CAB	.000	....	665
13	CAB	CAB	CAB	CAB	CAB	.000	....	665
14	CAB	CAB	CAB	CAB	CAB	.000	....	665
15	CAB	CAB	CAB	CAB	CAB	.000	....	665
16	CAB	CAB	CAB	CAB	CAB	.000	....	665
19	....	....	....	....	....	.000	....	665
20	CAB	CAB	CAB	CAB	CAB	.000	....	665
21	CAB	CAB	CAB	CAB	CAB	.000	....	665
22	CAB	CAB	CAB	CAB	CAB	.000	....	665
23	CAB	CAB	CAB	CAB	CAB	.000	....	665
26	Exchange Closed; Memorial Day							
27	CAB	CAB	CAB	CAB	CAB	.000	....	665
28	CAB	CAB	CAB	CAB	CAB	.000	....	665
29	CAB	CAB	CAB	CAB	CAB	.000	....	665
30	CAB	CAB	CAB	CAB	CAB	.000	....	665
				IN JUNE				
2	CAB	CAB	CAB	CAB	CAB	.000	....	665
3	CAB	CAB	CAB	CAB	CAB	.000	....	665
4	CAB	CAB	CAB	CAB	CAB	.000	....	665
5	CAB	CAB	CAB	CAB	CAB	.000	....	665
6	CAB	CAB	CAB	CAB	CAB	.000	....	665

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1986 8950 PUTS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	CAB	CAB	CAB	CAB	CAB	.000	....	665
10	CAB	CAB	CAB	CAB	CAB	.000	....	665
11	CAB	CAB	CAB	CAB	CAB	.000	....	665
12	CAB	CAB	CAB	CAB	CAB	.000	....	665
13	CAB	CAB	CAB	CAB	CAB	.000	....	665

JUNE 1986 9000 PUTS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	....	....	....	.02N	.02	.011	....	494
3	....	....	....	.02N	.02	.012	....	494
6	....	....	....	.02N	.02	.012	....	494
7	....	....	....	.02N	.02	.008	....	494
8	....	....	....	.02N	.02	.019	....	494
9	....	....	....	.02N	.02	.025	....	494
10	....	.03B	....	.03B	.03	.032	....	494
13	....	.04B	....	.04B	.04	.040	....	494
14	....	....	....	.04N	.04	.030	....	494
15	.03	.03	.03	.03	.02	.021	61	555
16	....	....	....	.02N	.02	.019	....	555
17	....	....	....	.02N	.02	.018	....	555
20	....	....	....	.02N	.02	.023	....	555
21	....	....	....	.02N	.02	.019	....	555
22	....	....	....	.02N	.02	.022	....	555
23	....	....	....	.02N	.02	.017	....	555
24	....	....	....	.02N	.02	.014	....	555
27	....	....	....	.02N	.02	.010	....	555
28	....	....	....	.02N	.02	.008	....	555
29	.01	.02	.01	.02	.02	.009	55	595
30	....	....	....	.02N	.02	.009	....	545
31	....	....	....	.02N	.01	.007	....	545
				IN FEBRUARY				
3	....	....	....	.01N	.01	.006	....	545
4	.02	.02	.01	.01	.01	.005	50	565
5	....	....	....	.01N	.01	.005	40	565
6	....	....	....	.01N	.01	.005	....	565
7	....	....	....	.01N	.01	.010	....	545
10	....	....	....	.01N	.01	.008	....	545
11	....	....	....	.01N	.01	.007	....	545
12	....	....	....	.01N	.01	.007	....	545
13	....	....	....	.01N	.01	.006	....	545
14	....	....	....	.01N	.01	.003	....	545
17	Exchange Closed; President's Day							
18	....	....	....	.01N	.01	.002	....	545
19	....	....	....	.01N	.01	.003	....	545
20	....	....	....	.01N	.01	.003	....	545
21	....	....	....	.01N	.01	.002	....	545
24	....	....	....	.01N	.01	.001	....	545
25	....	....	....	.01N	.01	.001	....	545
26	CAB	CAB	CAB	CAB	CAB	.001	....	545
27	CAB	CAB	CAB	CAB	CAB	.000	....	545
28	CAB	CAB	CAB	CAB	CAB	.021	....	545
				IN MARCH				
3	CAB	CAB	CAB	CAB	CAB	.017	....	545
4	CAB	CAB	CAB	CAB	CAB	.012	....	545
5	CAB	CAB	CAB	CAB	CAB	.012	....	545
6	CAB	CAB	CAB	CAB	CAB	.006	....	545
7	CAB	CAB	CAB	CAB	CAB	.004	....	545
10	CAB	CAB	CAB	CAB	CAB	.002	....	545
11	CAB	CAB	CAB	CAB	CAB	.001	....	545
12	CAB	CAB	CAB	CAB	CAB	.000	....	545
13	CAB	CAB	CAB	CAB	CAB	.000	....	545
14	CAB	CAB	CAB	CAB	CAB	.000	....	545
17	CAB	CAB	CAB	CAB	CAB	.000	....	545
18	CAB	CAB	CAB	CAB	CAB	.000	....	545
19	CAB	CAB	CAB	CAB	CAB	.000	....	545
20	CAB	CAB	CAB	CAB	CAB	.000	....	545
21	CAB	CAB	CAB	CAB	CAB	.000	....	545
24	CAB	CAB	CAB	CAB	CAB	.000	....	545
25	CAB	CAB	CAB	CAB	CAB	.000	....	545
26	CAB	CAB	CAB	CAB	CAB	.000	....	545
27	CAB	CAB	CAB	CAB	CAB	.000	....	545
28	Exchange Closed; Good Friday							
31	CAB	CAB	CAB	CAB	CAB	.000	10	545
				IN APRIL				
1	CAB	CAB	CAB	CAB	CAB	.000	....	545
2	CAB	CAB	CAB	CAB	CAB	.000	4	545
3	CAB	CAB	CAB	CAB	CAB	.000	....	545
4	CAB	CAB	CAB	CAB	CAB	.000	....	545

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1986 9000 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	CAB	CAB	CAB	CAB	CAB	.000	....	545
8	CAB	CAB	CAB	CAB	CAB	.000	....	545
9	CAB	CAB	CAB	CAB	CAB	.000	....	545
10	CAB	CAB	CAB	CAB	CAB	.000	....	545
11	CAB	CAB	CAB	CAB	CAB	.000	....	545
14	CAB	CAB	CAB	CAB	CAB	.000	....	545
15	CAB	CAB	CAB	CAB	CAB	.000	....	545
16	CAB	CAB	CAB	CAB	CAB	.000	....	545
17	CAB	CAB	CAB	CAB	CAB	.000	....	545
18	CAB	CAB	CAB	CAB	CAB	.000	....	545
21	CAB	CAB	CAB	CAB	CAB	.000	....	545
22	CAB	CAB	CAB	CAB	CAB	.000	....	545
23	CAB	CAB	CAB	CAB	CAB	.000	....	545
24	CAB	CAB	CAB	CAB	CAB	.000	....	545
25	CAB	CAB	CAB	CAB	CAB	.000	....	545
28	CAB	CAB	CAB	CAB	CAB	.000	....	545
29	CAB	CAB	CAB	CAB	CAB	.000	....	545
30	CAB	CAB	CAB	CAB	CAB	.000	....	545

IN MAY

1	CAB	CAB	CAB	CAB	CAB	.000	....	545
2	CAB	CAB	CAB	CAB	CAB	.000	....	545
5	CAB	CAB	CAB	CAB	CAB	.000	....	545
6	CAB	CAB	CAB	CAB	CAB	.000	....	545
7	CAB	CAB	CAB	CAB	CAB	.000	....	545
8	CAB	CAB	CAB	CAB	CAB	.000	....	545
9	CAB	CAB	CAB	CAB	CAB	.000	....	545
12	CAB	CAB	CAB	CAB	CAB	.000	....	545
13	CAB	CAB	CAB	CAB	CAB	.000	....	545
14	CAB	CAB	CAB	CAB	CAB	.000	....	545
15	CAB	CAB	CAB	CAB	CAB	.000	....	545
16	CAB	CAB	CAB	CAB	CAB	.000	....	545
19	....	....	....	....	....	.000	....	545
20	CAB	CAB	CAB	CAB	CAB	.000	....	545
21	CAB	CAB	CAB	CAB	CAB	.000	....	545
22	CAB	CAB	CAB	CAB	CAB	.000	....	545
23	CAB	CAB	CAB	CAB	CAB	.000	....	545
26	Exchange Closed: Memorial Day							
27	CAB	CAB	CAB	CAB	CAB	.000	....	545
28	CAB	CAB	CAB	CAB	CAB	.000	....	545
29	CAB	CAB	CAB	CAB	CAB	.000	....	545
30	CAB	CAB	CAB	CAB	CAB	.000	....	545

IN JUNE

2	CAB	CAB	CAB	CAB	CAB	.000	....	545
3	CAB	CAB	CAB	CAB	CAB	.000	....	545
4	CAB	CAB	CAB	CAB	CAB	.000	....	545
5	CAB	CAB	CAB	CAB	CAB	.000	....	545
6	CAB	CAB	CAB	CAB	CAB	.000	....	545
9	CAB	CAB	CAB	CAB	CAB	.000	....	545
10	CAB	CAB	CAB	CAB	CAB	.000	....	545
11	CAB	CAB	CAB	CAB	CAB	.000	....	545
12	CAB	CAB	CAB	CAB	CAB	.000	....	545
13	CAB	CAB	CAB	CAB	CAB	.000	....	545

JUNE 1986 9050 PUTS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	....	....	....	.03N	.04	.042	....	550
3	....	....	....	.04N	.04	.046	....	550
6	....	....	....	.04N	.04	.045	....	550
7	....	....	.03A	.03A	.03	.034	....	550
8	.02	.03	.02	.03	.04	.086	27	550
9	....	.07B	....	.06B	.06	.083	....	550
10	....	.07B	....	.07B	.07	.096	....	550
13	.11	.11	.09	.10	.09	.119	100	650
14	.09	.09	.09	.09	.09	.095	103	750
15	.06	.06	.06	.06	.06	.072	27	750
16	....	....	.04A	.05N	.05	.067	....	750
17	....	....	....	.05N	.05	.066	....	750
20	....	....	....	.05N	.06	.079	....	750
21	....	....	....	.06N	.05	.068	....	750
22	....	....	....	.05N	.05	.077	....	750
23	....	....	....	.05N	.04	.062	....	750
24	....	....	....	.04N	.04	.055	....	750
27	....	....	.03A	.03A	.03	.043	....	750
28	.03	.03	.03	.03	.02	.035	90	698
29	.02	.03	.02	.03	.03	.041	18	701
30	....	....	....	.03N	.03	.040	160	861
31	....	....	....	.03N	.03	.034	....	861

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1986 9050 PUTS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.03N	.02	.030	....	701
4	.02	.02	.02	.02	.02	.027	9	701
5	....	....	....	.02N	.02	.027	....	701
6	....	....	....	.02N	.02	.027	....	701
7	....	.03B	....	.02N	.03	.046	....	701
10	.02	.02	.02	.02	.02	.038	15	716
11	....	....	....	.02N	.02	.035	....	716
12	....	....	....	.02N	.02	.035	....	716
13	....	....	....	.02N	.02	.031	....	716
14	.02	.02	.02	.02	.02	.020	51	767
17	Exchange Closed: President's Day							
18	....	....	....	.02N	.02	.015	....	767
19	....	....	....	.02N	.01	.019	....	767
20	....	....	....	.01N	.01	.020	....	767
21	....	....	....	.01N	.01	.014	....	767
24	.01	.01	.01	.01	.01	.010	150	662
25	.01	.01	.01	.01	.01	.011	10	687
26	....	....	....	.01N	.01	.010	....	687
27	....	....	....	.01N	.01	.005	....	687
28	....	....	....	.01N	.01	.054	....	687

IN MARCH

3	....	....	....	.01N	.01	.045	....	687
4	....	....	....	.01N	....	.036	....	687
5	CAB	CAB	CAB	CAB	CAB	.036	....	687
6	CAB	CAB	CAB	CAB	CAB	.021	....	687
7	CAB	CAB	CAB	CAB	CAB	.016	....	687
10	CAB	CAB	CAB	CAB	CAB	.010	....	687
11	CAB	CAB	CAB	CAB	CAB	.007	....	687
12	.01	.01	.01	.01	....	.005	10	687
13	CAB	CAB	CAB	CAB	CAB	.004	....	687
14	CAB	CAB	CAB	CAB	CAB	.002	....	687
17	CAB	CAB	CAB	CAB	CAB	.002	....	687
18	CAB	CAB	CAB	CAB	CAB	.001	....	687
19	CAB	CAB	CAB	CAB	CAB	.001	....	687
20	CAB	CAB	CAB	CAB	CAB	.000	....	687
21	CAB	CAB	CAB	CAB	CAB	.000	....	687
24	CAB	CAB	CAB	CAB	CAB	.000	....	687
25	CAB	CAB	CAB	CAB	CAB	.000	....	687
26	CAB	CAB	CAB	CAB	CAB	.000	....	687
27	CAB	CAB	CAB	CAB	CAB	.000	....	687
28	Exchange Closed: Good Friday							
31	CAB	CAB	CAB	CAB	CAB	.000	25	662

IN APRIL

1	CAB	CAB	CAB	CAB	CAB	.000	....	662
2	CAB	CAB	CAB	CAB	CAB	.000	42	655
3	CAB	CAB	CAB	CAB	CAB	.000	....	655
4	CAB	CAB	CAB	CAB	CAB	.000	....	655
7	CAB	CAB	CAB	CAB	CAB	.000	....	655
8	CAB	CAB	CAB	CAB	CAB	.000	....	655
9	CAB	CAB	CAB	CAB	CAB	.000	....	655
10	CAB	CAB	CAB	CAB	CAB	.000	....	655
11	CAB	CAB	CAB	CAB	CAB	.000	....	655
14	CAB	CAB	CAB	CAB	CAB	.000	....	655
15	CAB	CAB	CAB	CAB	CAB	.000	....	655
16	CAB	CAB	CAB	CAB	CAB	.000	....	655
17	CAB	CAB	CAB	CAB	CAB	.000	....	655
18	CAB	CAB	CAB	CAB	CAB	.000	....	655
21	CAB	CAB	CAB	CAB	CAB	.000	....	655
22	CAB	CAB	CAB	CAB	CAB	.000	....	655
23	CAB	CAB	CAB	CAB	CAB	.000	....	655
24	CAB	CAB	CAB	CAB	CAB	.000	....	655
25	CAB	CAB	CAB	CAB	CAB	.000	....	655
28	CAB	CAB	CAB	CAB	CAB	.000	....	655
29	CAB	CAB	CAB	CAB	CAB	.000	....	655
30	CAB	CAB	CAB	CAB	CAB	.000	....	655

IN MAY

1	CAB	CAB	CAB	CAB	CAB	.000	....	655
2	CAB	CAB	CAB	CAB	CAB	.000	....	655
5	CAB	CAB	CAB	CAB	CAB	.000	....	655
6	CAB	CAB	CAB	CAB	CAB	.000	....	655
7	CAB	CAB	CAB	CAB	CAB	.000	....	655
8	CAB	CAB	CAB	CAB	CAB	.000	....	655
9	CAB	CAB	CAB	CAB	CAB	.000	....	655
12	CAB	CAB	CAB	CAB	CAB	.000	....	655
13	CAB	CAB	CAB	CAB	CAB	.000	....	655
14	CAB	CAB	CAB	CAB	CAB	.000	....	655
15	CAB	CAB	CAB	CAB	CAB	.000	....	655
16	CAB	CAB	CAB	CAB	CAB	.000	....	655
19	....	....	....	....	....	.000	....	655
20	CAB	CAB	CAB	CAB	CAB	.000	....	655

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1986 9050 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	CAB	CAB	CAB	CAB	CAB	.000	....	655
22	CAB	CAB	CAB	CAB	CAB	.000	....	655
23	CAB	CAB	CAB	CAB	CAB	.000	....	655
26	Exchange Closed; Memorial Day							
27	CAB	CAB	CAB	CAB	CAB	.000	...	655
28	CAB	CAB	CAB	CAB	CAB	.000	....	655
29	CAB	CAB	CAB	CAB	CAB	.000	....	655
30	CAB	CAB	CAB	CAB	CAB	.000	....	655

IN JUNE

2	CAB	CAB	CAB	CAB	CAB	.000	....	655
3	CAB	CAB	CAB	CAB	CAB	.000	....	655
4	CAB	CAB	CAB	CAB	CAB	.000	....	655
5	CAB	CAB	CAB	CAB	CAB	.000	....	655
6	CAB	CAB	CAB	CAB	CAB	.000	....	655
9	CAB	CAB	CAB	CAB	CAB	.000	....	655
10	CAB	CAB	CAB	CAB	CAB	.000	....	655
11	CAB	CAB	CAB	CAB	CAB	.000	....	655
12	CAB	CAB	CAB	CAB	CAB	.000	....	655
13	CAB	CAB	CAB	CAB	CAB	.000	....	655

JUNE 1986 9100 PUTS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	.08	.08	.07	.07	.07	.120	140	1286
3	.08	.08	.08	.08	.07	.128	50	1296
6	.07	.07	.07	.07	.07	.128	50	1321
7	.07	.07	.07	.07	.05	.102	10	1329
8	.06	.09	.06	.09	.09	.172	25	1334
9	.12	.16	.12	.15	.14	.204	147	1454
10	.16	.16	.15A	.16	.16	.233	212	1591
13	.20	.20	.19	.20	.20	.270	251	1564
14	.19	.19	.17	.17A	.16	.230	809	2092
15	.14	.14	.12	.12	.13	.187	691	1930
16	.11	.13B	.10A	.11	.11	.177	80	1922
17	.11	.11	.11	.11	.11	.177	14	1925
20	....	.12B	....	.12B	.13	.202	....	1925
21	.12	.12	.11	.11	.12	.182	45	1989
22	.13	.13	.10	.11	.12	.200	224	2060
23	.10	.10	.10	.10	.09	.172	97	2097
24	.07	.07	.07	.07	.08	.157	38	2110
27	.06	.07	.06	.07	.07	.130	125	2243
28	.06	.07	.06	.07	.06	.113	10	2243
29	.05	.06	.05	.06	.06	.129	56	2262
30	.06	.06	.06	.06	.06	.125	15	2277
31	.06	.06	.06	.06	.06	.110	120	2307

IN FEBRUARY

3	.06	.06	.05	.05	.04	.103	12	2307
4	.04	.05	.04	.05	.04	.096	32	2299
5	.04	.04	.03	.04B	.04	.096	26	2298
6	.06	.06	.06	.06	.05	.095	6	2299
7	.08	.08	.07A	.07A	.07	.144	105	2374
10	.06	.06	.05	.05	.05	.125	176	2519
11	.05	.05	.04	.05	.05	.119	97	2559
12	.05	.06	.05	.05	.05	.119	45	2580
13	.04	.04	.04	.04	.04	.110	22	2
14	.04	.04	.03	.03	.03	.080	21	[illegible]
17	Exchange Closed; President's Day							
18	.03	.03	.02	.03	.03	.064	91	2686
19	.03	.04	.03	.04	.03	.079	110	2686
20	.03	.03	.03	.03	.03	.082	17	2686
21	.02	.02	.02	.02	.02	.064	15	2684
24	.02	.02	.02	.02	.02	.049	100	2740
25	....	....	....	.02N	.02	.054	....	2717
26	.02	.03	.02	.03	.02	.052	59	2706
27	.02	.02	.01	.01	.01	.031	223	2616
28	.01	.01	.01	.01	.01	.119	34	2608

IN MARCH

3	....	....	....	.01N	.01	.103	....	2579
4	....	....	....	.01N	.01	.086	....	2579
5	.01	.01	.01	.01	.01	.089	16	2583
6	....	....	....	.01N	.01	.060	....	2583
7	.01	.01	.01	.01	.01	.049	80	2588
10	....	....	....	.01N	.01	.036	....	2572
11	....	....	....	.01N	....	.029	....	2572
12	.01	.01	.01	.01	....	.024	20	2572
13	CAB	CAB	CAB	CAB	CAB	.020	....	2568
14	CAB	CAB	CAB	CAB	CAB	.015	....	2568
17	CAB	CAB	CAB	CAB	CAB	.012	....	2568
18	CAB	CAB	CAB	CAB	CAB	.010	....	2568

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1986 9100 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	CAB	CAB	CAB	CAB	CAB	.008	....	2568
20	CAB	CAB	CAB	CAB	CAB	.006	....	2558
21	.01	.01	.01	.01	....	.005	208	2752
24	CAB	CAB	CAB	CAB	CAB	.002	....	2752
25	CAB	CAB	CAB	CAB	CAB	.002	....	2752
26	CAB	CAB	CAB	CAB	CAB	.001	....	2752
27	.01	.01	.01	.01	....	.000	8	2752
28	Exchange Closed; Good Friday							
31	CAB	CAB	CAB	CAB	CAB	.000	....	2752

IN APRIL

1	CAB	CAB	CAB	CAB	CAB	.000	....	2752
2	CAB	CAB	CAB	CAB	CAB	.000	....	2752
3	CAB	CAB	CAB	CAB	CAB	.000	....	2752
4	CAB	CAB	CAB	CAB	CAB	.000	....	2722
7	CAB	CAB	CAB	CAB	CAB	.000	....	2722
8	CAB	CAB	CAB	CAB	CAB	.000	....	2722
9	CAB	CAB	CAB	CAB	CAB	.000	....	2723
10	CAB	CAB	CAB	CAB	CAB	.000	....	2748
11	CAB	CAB	CAB	CAB	CAB	.000	....	2748
14	CAB	CAB	CAB	CAB	CAB	.000	....	2723
15	CAB	CAB	CAB	CAB	CAB	.000	....	2721
16	CAB	CAB	CAB	CAB	CAB	.000	....	2721
17	CAB	CAB	CAB	CAB	CAB	.000	....	2721
18	CAB	CAB	CAB	CAB	CAB	.000	....	2721
21	CAB	CAB	CAB	CAB	CAB	.000	....	2721
22	CAB	CAB	CAB	CAB	CAB	.000	....	2721
23	CAB	CAB	CAB	CAB	CAB	.000	....	2721
24	CAB	CAB	CAB	CAB	CAB	.000	....	2721
25	CAB	CAB	CAB	CAB	CAB	.000	....	2721
28	CAB	CAB	CAB	CAB	CAB	.000	....	2721
29	CAB	CAB	CAB	CAB	CAB	.000	....	2721
30	CAB	CAB	CAB	CAB	CAB	.000	....	2721

IN MAY

1	CAB	CAB	CAB	CAB	CAB	.000	....	2721
2	CAB	CAB	CAB	CAB	CAB	.000	....	2726
5	CAB	CAB	CAB	CAB	CAB	.000	....	2726
6	CAB	CAB	CAB	CAB	CAB	.000	....	2726
7	CAB	CAB	CAB	CAB	CAB	.000	....	2726
8	CAB	CAB	CAB	CAB	CAB	.000	....	2721
9	CAB	CAB	CAB	CAB	CAB	.000	....	2721
12	CAB	CAB	CAB	CAB	CAB	.000	....	2721
13	CAB	CAB	CAB	CAB	CAB	.000	....	2721
14	CAB	CAB	CAB	CAB	CAB	.000	....	2721
15	CAB	CAB	CAB	CAB	CAB	.000	....	2721
16	.01	.01	.01	.01	....	.000	300	2648
19	....	....	....	....	....	.000	....	2648
20	CAB	CAB	CAB	CAB	CAB	.000	....	2648
21	CAB	CAB	CAB	CAB	CAB	.000	....	2648
22	CAB	CAB	CAB	CAB	CAB	.000	8	2642
23	CAB	CAB	CAB	CAB	CAB	.000	....	2642
26	Exchange Closed; Memorial Day							
27	CAB	CAB	CAB	CAB	CAB	.000	....	2642
28	CAB	CAB	CAB	CAB	CAB	.000	....	2642
29	CAB	CAB	CAB	CAB	CAB	.000	....	2642
30	CAB	CAB	CAB	CAB	CAB	.000	....	2642

IN JUNE

2	CAB	CAB	CAB	CAB	CAB	.000	....	2642
3	CAB	CAB	CAB	CAB	CAB	.000	....	2642
4	CAB	CAB	CAB	CAB	CAB	.000	....	2642
5	CAB	CAB	CAB	CAB	CAB	.000	....	2642
6	CAB	CAB	CAB	CAB	CAB	.000	....	2642
9	CAB	CAB	CAB	CAB	CAB	.000	....	2642
10	CAB	CAB	CAB	CAB	CAB	.000	....	2642
11	CAB	CAB	CAB	CAB	CAB	.000	....	2642
12	CAB	CAB	CAB	CAB	CAB	.000	....	2640
13	CAB	CAB	CAB	CAB	CAB	.000	....	2640

JUNE 1986 9150 PUTS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	.16	.16	.16	.16	.17	.263	120	1807
3	.18	.18	.16	.17	.18	.277	251	1972
6	.17	.17	.16	.17	.17	.279	674	2104
7	.15	.16	.14	.14	.14	.236	243	2090
8	.13	.22B	.13	.22B	.22	.348	512	2478
9	.25	.32	.24	.29A	.29	.393	1141	3114
10	.31	.31	.29	.30B	.31	.431	311	3412
13	.38	.40	.36	.40	.40	.480	389	3476
14	.35	.35	.32	.32	.32	.431	917	3576

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1986 9150 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	28	.28	.24A	.25A	.25	.374	229	3522
16	.19	.26B	.19	.23	.23	.361	320	3382
17	.23	.24	.22	.23	.23	.360	245	3267
20	.28	.29	.27	.27	.27	.398	103	3268
21	.25	.25	.22	.24	.24	.371	112	3286
22	.21	.25	.21	.25	.25	.397	157	3261
23	.22	.23	.21	.22	.21	.359	150	3331
24	.21	.23B	.18	.18	.18	.336	74	3364
27	.17	.17	.15	.15	.15	.297	662	3456
28	.13	.15	.13	.14	.14	.268	157	3605
29	.14	.16	.13	.16	.16	.295	331	3838
30	.14	.17B	.13	.14	.15	.291	462	4019
31	.15	.15	.13	.13	.13	.266	590	4197

IN FEBRUARY

3	.12	.13	.12	.13	.12	.256	458	4049
4	.10	.12	.10	.12	.11	.244	428	4095
5	.10	.11	.09	.11	.11	.244	165	4136
6	.11	.14B	.11	.14B	.14	.243	125	4218
7	.16	.20	.16	.16	.16	.328	682	4498
10	.14	.15	.12	.12	.12	.300	109	4575
11	.12	.12	.11	.12	.12	.290	109	4455
12	.12	.13	.12	.12	.12	.290	144	4486
13	.12	.12	.11	.11	.11	.276	177	4590
14	.09	.09	.08	.08	.08	.220	185	4517
17	Exchange Closed; President's Day							
18	.07	.09	.07	.07	.07	.191	103	4578
19	.10	.10	.08	.09	.08	.223	199	4584
20	.08	.09	.08	.08	.08	.230	120	4620
21	.06	.06	.05	.05	.05	.191	28	4607
24	.06	.06	.04	.05	.05	.161	125	4419
25	.05	.05	.05	.05	.05	.173	171	4555
26	.05	.06	.05	.05	.05	.169	146	4626
27	.04	.05	.02	.02	.02	.118	178	4714
28	.02	.04	.02	.04	.04	.225	155	4682

IN MARCH

3	.04	.04	.03	.03	.03	.202	48	4680
4	.02	.03	.02	.02	.02	.176	257	4826
5	.02	.04	.02	.04	.03	.186	37	4827
6	.02	.03	.02	.03	.02	.140	5	4810
7	.03	.03	.01	.01	.01	.124	87	4823
10	.01	.01	.01	.01	.01	.100	168	4872
11	.02	.02	.01	.01	.01	.088	26	4877
12	....	....	....	.01N	.01	.079	....	4865
13	....	....	....	.01N	.01	.072	....	4859
14	....	....	....	.01N	.01	.060	....	4859
17	.02	.02	.01	.01	.01	.056	83	4796
18	.01	.01	.01	.01	.01	.050	107	4752
19	.02	.02	.02	.02	.01	.044	32	4823
20	....	....	....	.01N	.01	.037	1	4763
21	.01	.01	.01	.01	.01	.032	628	4939
24	.01	.01	.01	.01	.01	.023	68	4923
25	.01	.01	.01	.01	.01	.021	390	4981
26	.01	.01	.01	.01	.01	.016	75	4956
27	....	....	....	.01N	....	.008	....	5006
28	Exchange Closed; Good Friday							
31	CAB	CAB	CAB	CAB	CAB	.004	....	5011

IN APRIL

1	CAB	CAB	CAB	CAB	CAB	.003	....	5009
2	CAB	CAB	CAB	CAB	CAB	.002	....	5006
3	CAB	CAB	CAB	CAB	CAB	.003	....	5006
4	CAB	CAB	CAB	CAB	CAB	.001	....	5006
7	CAB	CAB	CAB	CAB	CAB	.000	....	5006
8	CAB	CAB	CAB	CAB	CAB	.000	....	5006
9	CAB	CAB	CAB	CAB	CAB	.000	....	5006
10	CAB	CAB	CAB	CAB	CAB	.000	....	5006
11	CAB	CAB	CAB	CAB	CAB	.000	....	5006
14	CAB	CAB	CAB	CAB	CAB	.000	....	5006
15	CAB	CAB	CAB	CAB	CAB	.000	....	5006
16	CAB	CAB	CAB	CAB	CAB	.000	....	5006
17	CAB	CAB	CAB	CAB	CAB	.000	....	5006
18	CAB	CAB	CAB	CAB	CAB	.000	....	5006
21	CAB	CAB	CAB	CAB	CAB	.000	....	5006
22	CAB	CAB	CAB	CAB	CAB	.000	....	5006
23	CAB	CAB	CAB	CAB	CAB	.000	....	5006
24	CAB	CAB	CAB	CAB	CAB	.000	....	5006
25	CAB	CAB	CAB	CAB	CAB	.000	....	5006
28	CAB	CAB	CAB	CAB	CAB	.000	....	5006
29	.01	.01	.01	.01	....	.000	5	5007
30	CAB	CAB	CAB	CAB	CAB	.000	....	5007

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1986 9150 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000	....	5007
2	CAB	CAB	CAB	CAB	CAB	.000	....	5007
5	CAB	CAB	CAB	CAB	CAB	.000	....	5007
6	CAB	CAB	CAB	CAB	CAB	.000	....	5007
7	CAB	CAB	CAB	CAB	CAB	.000	....	5007
8	CAB	CAB	CAB	CAB	CAB	.000	....	5007
9	CAB	CAB	CAB	CAB	CAB	.000	....	5007
12	CAB	CAB	CAB	CAB	CAB	.000	....	5007
13	CAB	CAB	CAB	CAB	CAB	.000	....	5007
14	CAB	CAB	CAB	CAB	CAB	.000	....	5007
15	CAB	CAB	CAB	CAB	CAB	.000	....	5007
16	CAB	CAB	CAB	CAB	CAB	.000	....	5007
19	....	....	....	....	....	.000	....	5007
20	CAB	CAB	CAB	CAB	CAB	.000	....	5007
21	CAB	CAB	CAB	CAB	CAB	.000	....	5007
22	CAB	CAB	CAB	CAB	CAB	.000	13	4995
23	CAB	CAB	CAB	CAB	CAB	.000	....	4995
26	Exchange Closed; Memorial Day							
27	.01	.01	.01	.01	....	.000	10	4993
28	.01	.01	.01	.01	....	.000	65	4988
29	CAB	CAB	CAB	CAB	CAB	.000	....	4980
30	CAB	CAB	CAB	CAB	CAB	.000	....	4980

IN JUNE

2	CAB	CAB	CAB	CAB	CAB	.000	....	4980
3	CAB	CAB	CAB	CAB	CAB	.000	....	4980
4	CAB	CAB	CAB	CAB	CAB	.000	....	5001
5	CAB	CAB	CAB	CAB	CAB	.000	....	4980
6	CAB	CAB	CAB	CAB	CAB	.000	....	4980
9	CAB	CAB	CAB	CAB	CAB	.000	....	4980
10	CAB	CAB	CAB	CAB	CAB	.000	....	4980
11	CAB	CAB	CAB	CAB	CAB	.000	15	4965
12	CAB	CAB	CAB	CAB	CAB	.000	29	4985
13	CAB	CAB	CAB	CAB	CAB	.000	....	4985
26	....	....	....	....	....	.000	10	....
27	....	....	....	....	....	000	10	....

JUNE 1986 9200 PUTS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	....	.32B	....	.31N	.33	.463	....	812
3	.36	.36	.32	.34	.35	.480	416	1092
6	.34	.34	.34	.34	.34	.484	75	1159
7	.30	.31B	.29A	.29A	.28	.432	6	1160
8	.32	.44	.32	.44	.43	.563	485	1385
9	.52	.55	.51	.51	.51	.610	123	1423
10	.53	.55	.53	.55	.56	.648	66	1370
13	.61	.64B	.60	.62B	.65	.694	51	1379
14	.58	.60B	.58	.58A	.57	.650	131	1355
15	.52	.52	.46	.49B	.47	.595	71	1354
16	.51	.51	.41A	.46A	.45	.582	1	1329
17	....	....	.43A	.45N	.45	.583	....	1329
20	....	.52B	....	.51B	.51	.623	....	1329
21	.45	.46	.45	.46	.46	.597	95	1299
22	.44	.48B	.44	.48B	.49	.624	160	1194
23	.45	.47B	.42	.42	.42	.585	155	1249
24	.43	.45B	.36	.40A	.38	.562	167	1349
27	.36	.36	.34A	.35	.34	.521	170	1497
28	.32	.33B	.32	.32	.30	.488	50	1464
29	.30	.34	.27	.33	.34	.521	593	1675
30	.31	.36B	.29	.33B	.33	.517	379	1547
31	.33	.35	.29	.30	.29	.488	366	1542

IN FEBRUARY

3	.30	.30	.28	.28	.28	.479	190	1685
4	.24	.27	.23	.26	.26	.464	441	1861
5	.24	.26	.22	.26	.26	.464	204	1909
6	.26	.32	.25A	.32	.32	.464	825	2417
7	.33	.41B	.33	.36A	.36	.566	699	2278
10	.31	.35	.31	.32	.31	.537	646	2243
11	.28	.30	.27	.30	.30	.527	291	2406
12	.32	.32	.30A	.31	.30	.528	296	2546
13	.31	.31	.26	.28	.28	.513	652	2715
14	.23	.24	.21	.21	.22	.443	490	2996
17	Exchange Closed; President's Day							
18	.19	.20	.18	.19	.19	.407	334	3088
19	.24	.26	.19	.22	.22	.452	1255	3343
20	.19	.23	.19	.22	.22	.462	298	3451
21	.20	.20	.15	.16	.16	.411	785	3371
24	.16	.17	.12	.14	.14	.370	616	3419
25	.14	.15	.14	.14	.15	.389	307	3183
26	.15	.16	.13	.13	.14	.384	442	3399
27	.12	.12	.11	.11	.11	.301	1418	3457

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1986 9200 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28..	.10	.12	.10	.11	.11	.369	1655	3823
				IN MARCH				
3..	.11	.11	.09	.09	.09	.340	864	4020
4..	.06	.06	.06	.06	.08	.308	704	4039
5..	.09	.11	.08	.10	.10	.329	947	4359
6..	.07	.08	.07	.08	.08	.271	352	4344
7..	.08	.08	.04	.05	.05	.252	561	4290
10..	.03	.04	.03	.04	.04	.222	737	3850
11..	.04	.04	.03	.03	.04	.207	222	3985
12..	.04	.04	.03	.03	.03	.198	189	4042
13..	.04	.04	.04	.04	.04	.190	395	4101
14..	.03	.04	.03	.04	.04	.174	16	4115
17..	.04	.04	.03	.03	.04	.172	107	4069
18..	.04	.04	.03	.03	.04	.163	293	4207
19..	.03	.04	.03	.03	.03	.155	282	4342
20..	.03	.03	.03	.03	.03	.141	116	4285
21..	.02	.03	.02	.03	.03	.133	103	4271
24..	.02	.03	.02	.03	.03	.109	26	4267
25..	.03	.03	.03	.03	.03	.106	4	4264
26..	.03	.03	.02	.02	.02	.092	218	4300
27..	.02	.02	.01	.01	.02	.057	16	4298
28..	Exchange Closed; Good Friday							
31..	.01	.01	.01	.01	.01	.039	253	4131
				IN APRIL				
1..	.01	.01	.01	.01	.01	.036	77	4102
2..	.01	.01	.01	.01	.01	.029	88	4065
3..	....	....	....	.01N	.01	.035	....	4060
4..	.01	.01	.01	.01	.01	.018	29	4005
7..	.01	.01	.01	.01	.01	.014	184	4045
8..	.01	.01	.01	.01	....	.014	15	4042
9..	CAB	CAB	CAB	CAB	CAB	.003	....	3902
10..	CAB	CAB	CAB	CAB	CAB	.002	....	3894
11..	CAB	CAB	CAB	CAB	CAB	.003	....	3894
14..	CAB	CAB	CAB	CAB	CAB	.001	....	3894
15..	CAB	CAB	CAB	CAB	CAB	.001	....	3861
16..	CAB	CAB	CAB	CAB	CAB	.000	....	3861
17..	CAB	.01	CAB	.01	....	.000	28	3833
18..	CAB	CAB	CAB	CAB	CAB	.000	....	3833
21..	.01	.01	.01	.01	....	.000	123	3732
22..	CAB	CAB	CAB	CAB	CAB	.002	2	3732
23..	CAB	CAB	CAB	CAB	CAB	.003	....	3732
24..	CAB	CAB	CAB	CAB	CAB	.008	....	3732
25..	.01	.01	.01	.01	....	.010	113	3691
28..	.01	.01	.01	.01	....	.003	180	3634
29..	CAB	CAB	CAB	CAB	CAB	.002	....	3634
30..	CAB	CAB	CAB	CAB	CAB	.002	....	3634
				IN MAY				
1..	CAB	CAB	CAB	CAB	CAB	.003	....	3634
2..	.01	.01	.01	.01	....	.003	1	3634
5..	CAB	CAB	CAB	CAB	CAB	.000	....	3614
6..	CAB	CAB	CAB	CAB	CAB	.000	1	3613
7..	CAB	CAB	CAB	CAB	CAB	.000	....	3613
8..	.01	.01	.01	.01	....	.000	21	3612
9..	CAB	CAB	CAB	CAB	CAB	.001	....	3622
12..	CAB	CAB	CAB	CAB	CAB	.002	....	3622
13..	CAB	CAB	CAB	CAB	CAB	.001	....	3612
14..	CAB	CAB	CAB	CAB	CAB	.001	....	3612
15..	CAB	CAB	CAB	CAB	CAB	.004	....	3612
16..	CAB	CAB	CAB	CAB	CAB	.007	....	3612
19..	....	....	....	....	....	.004	....	3612
20..	CAB	CAB	CAB	CAB	CAB	.002	....	3612
21..	CAB	CAB	CAB	CAB	CAB	.002	....	3612
22..	CAB	CAB	CAB	CAB	CAB	.001	4	3608
23..	CAB	CAB	CAB	CAB	CAB	.000	....	3608
26..	Exchange Closed; Memorial Day							
27..	.01	.01	.01	.01	....	.000	20	3602
28..	.01	.01	CAB	CAB	CAB	.000	19	3595
29..	CAB	CAB	CAB	CAB	CAB	.000	....	3595
30..	CAB	CAB	CAB	CAB	CAB	.000	5	3590
				IN JUNE				
2..	CAB	CAB	CAB	CAB	CAB	.000	....	3590
3..	CAB	CAB	CAB	CAB	CAB	.000	....	3590
4..	CAB	CAB	CAB	CAB	CAB	.000	....	3590
5..	CAB	CAB	CAB	CAB	CAB	.000	....	3590
6..	CAB	CAB	CAB	CAB	CAB	.000	....	3590
9..	CAB	CAB	CAB	CAB	CAB	.000	....	3590
10..	CAB	CAB	CAB	CAB	CAB	.000	....	3590
11..	CAB	CAB	CAB	CAB	CAB	.000	28	3562

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1986 9200 PUTS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12..	CAB	CAB	CAB	CAB	CAB	.000	....	3562
13..	CAB	CAB	CAB	CAB	CAB	.000	2	3562
				JUNE 1986 9225 PUTS				
				IN APRIL 1986				
1..	.01	.01	.01	.01	.01	.088	2	2
2..	.02	.02	.02	.02	.02	.075	69	71
3..	....	....	....	.02N	.02	.088	....	71
4..	.02	.02	.01	.02	.01	.052	28	95
7..	....	....	....	.01N	.01	.044	4	95
8..	....	....	....	.01N	.01	.044	....	95
9..	....	....	....	.01N	....	.013	....	95
10..	CAB	CAB	CAB	CAB	CAB	.011	....	95
11..	CAB	CAB	CAB	CAB	CAB	.013	....	95
14..	CAB	CAB	CAB	CAB	CAB	.005	....	95
15..	CAB	CAB	CAB	CAB	CAB	.005	....	95
16..	CAB	CAB	CAB	CAB	CAB	.001	....	95
17..	CAB	CAB	CAB	CAB	CAB	.002	50	95
18..	CAB	CAB	CAB	CAB	CAB	.002	50	95
21..	CAB	CAB	CAB	CAB	CAB	.003	25	70
22..	CAB	CAB	CAB	CAB	CAB	.010	....	70
23..	.01	.01	.01	.01	....	.015	10	30
24..	CAB	CAB	CAB	CAB	CAB	.033	....	30
25..	....	....	....	.01B	.01	.037	....	30
28..	....	....	....	.01N	.01	.015	....	30
29..	....	....	....	.01N	....	.014	....	30
30..	CAB	CAB	CAB	CAB	CAB	.012	....	30
				IN MAY				
1..	CAB	CAB	CAB	CAB	CAB	.017	....	30
2..	.01	.01	.01	.01	....	.015	10	30
5..	CAB	CAB	CAB	CAB	CAB	.004	10	50
6..	CAB	CAB	CAB	CAB	CAB	.004	....	50
7..	CAB	CAB	CAB	CAB	CAB	.003	....	50
8..	CAB	CAB	CAB	CAB	CAB	.002	....	50
9..	CAB	CAB	CAB	CAB	CAB	.007	....	50
12..	CAB	CAB	CAB	CAB	CAB	.014	....	50
13..	CAB	CAB	CAB	CAB	CAB	.008	....	50
14..	CAB	CAB	CAB	CAB	CAB	.010	....	50
15..	.01	.01	.01	.01	....	.029	2	52
16..	.01	.01	.01	.01	.01	.039	29	81
19..	.01	.01	.01	.01	.01	.031	20	81
20..	....	....	....	.01N	....	.018	....	81
21..	CAB	CAB	CAB	CAB	CAB	.017	....	81
22..	CAB	CAB	CAB	CAB	CAB	.011	....	81
23..	CAB	CAB	CAB	CAB	CAB	.006	....	81
26..	Exchange Closed; Memorial Day							
27..	CAB	CAB	CAB	CAB	CAB	.002	....	81
28..	CAB	CAB	CAB	CAB	CAB	.003	....	81
29..	CAB	CAB	CAB	CAB	CAB	.006	....	81
30..	CAB	CAB	CAB	CAB	CAB	.004	....	81
				IN JUNE				
2..	CAB	CAB	CAB	CAB	CAB	.005	....	81
3..	CAB	CAB	CAB	CAB	CAB	.001	....	81
4..	CAB	CAB	CAB	CAB	CAB	.004	....	81
5..	CAB	CAB	CAB	CAB	CAB	.002	....	81
6..	CAB	CAB	CAB	CAB	CAB	.000	....	81
9..	CAB	CAB	CAB	CAB	CAB	.000	....	81
10..	CAB	CAB	CAB	CAB	CAB	.000	....	81
11..	CAB	CAB	CAB	CAB	CAB	.000	....	81
12..	CAB	CAB	CAB	CAB	CAB	.000	....	81
13..	CAB	CAB	CAB	CAB	CAB	.000	....	81
				JUNE 1986 9250 PUTS				
				IN JANUARY 1986				
1..	Exchange Closed; New Year's Day							
2..	....	.57B	....	.57B	.59	.672	....	106
3..	....	....	....	.59N	.61	.688	....	106
6..	....	....	....	.61N	.62	.693	....	106
7..	....	....	.58A	.60A	.54	.646	....	106
8..	....	.67B	.53A	.67B	.75	.760	....	106
9..	.85	.89B	.85	.86B	.84	.797	15	106
10..	....	.88B	....	.84N	.91	.824	....	106
13..	....	.97B	....	.96B	1.01	.856	....	106
14..	....	....	.97A	.97A	.92	.827	....	106
15..	....	....	.79A	.85A	.81	.788	....	106
16..	.69	.83	.69	.82A	.78	.779	2	105
17..	....	....	....	.78N	.78	.780	....	105
20..	....	.85B	....	.85B	.85	.811	....	105

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1986 9250 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	....	....	.79A	.80A	.79	.793	....	105
22	....	.82B	.77A	.82B	.84	.813	....	105
23	....	....	.81A	.81A	.76	.785	....	105
24	....	....	....	.76N	.72	.768	....	105
27	....	....	.66A	.66A	.65	.736	....	105
28	.62	.62	.61A	.62	.60	.711	50	155
29	.56	.61B	.56	.60B	.65	.739	....	155
30	.59	.69	.59	.62B	.64	.736	240	290
31	.66	.66	.57A	.62A	.59	.713	50	275

IN FEBRUARY

3	.59	.59	.56	.56	.56	.707	100	350
4	....	....	.50A	.56N	.54	.695	....	335
5	.51	.53	.50	.53	.54	.695	85	315
6	....	.62B	....	.61B	.62	.696	....	315
7	.74	.75B	.70	.70	.68	.780	160	425
10	.65	.68	.64	.64	.64	.760	102	475
11	.59	.60B	.59	.59	.62	.754	1	415
12	....	....	....	.62N	.61	.754	....	415
13	.60	.60	.59A	.60	.59	.743	10	425
14	.51	.54	.50A	.52A	.50	.685	44	425
17	Exchange Closed; President's Day							
18	....	....	.44A	.44A	.44	.656	....	425
19	.50	.51B	.48A	.50	.50	.698	51	405
20	....	.52B	....	.50N	.50	.707	....	395
21	.43	.43	.41	.41	.42	.662	135	474
24	.43	.43	.33	.38	.37	.626	186	479
25	.38	.40	.38	.38	.39	.646	176	491
26	.42	.42	.40	.41A	.39	.642	38	494
27	.35	.35	.30	.30	.31	.556	441	821
28	.29	.32B	.26	.30B	.31	.533	604	1026

IN MARCH

3	.30	.30	.26	.26	.27	.504	442	1443
4	.23	.23	.19	.23B	.23	.470	276	1554
5	.27	.27	.25	.27	.27	.501	584	1605
6	.19	.22	.19	.20	.20	.442	615	2055
7	.21	.21	.14	.15	.15	.428	848	2450
10	.13	.14	.12	.13	.13	.401	1107	3300
11	.13	.14	.12	.13	.13	.389	1132	3424
12	.13	.13	.11	.11	.11	.384	1614	4391
13	.12	.14	.11	.11	.11	.384	778	4584
14	.11	.11	.10	.11	.12	.370	420	4555
17	.11	.12	.10	.12	.12	.378	417	4309
18	.14	.14	.11	.12	.12	.374	174	4367
19	.10	.12	.10	.11	.11	.370	549	4599
20	.10	.11	.10	.10	.10	.355	199	4658
21	.09	.10	.08	.10	.10	.351	325	4643
24	.09	.10	.08	.08	.09	.318	275	4773
25	.09	.10	.08	.09	.09	.320	587	5192
26	.09	.09	.08	.08	.08	.299	607	5173
27	.06	.07	.05	.05	.05	.225	999	5690
28	Exchange Closed; Good Friday							
31	.04	.05	.03	.03	.03	.183	1144	6094

IN APRIL

1	.02	.04	.02	.04	.04	.179	957	5633
2	.04	.05	.04	.04	.04	.160	333	5501
3	.04	.04	.03	.04	.04	.183	206	5658
4	.04	.04	.03	.03	.03	.123	420	5811
7	.03	.03	.02	.02	.03	.111	546	5474
8	.01	.01	.01	.01	.01	.111	433	5157
9	.01	.01	.01	.01	.01	.042	619	4792
10	.02	.02	.01	.01	.01	.039	171	4799
11	.01	.01	.01	.01	.01	.044	5	4725
14	.01	.01	.01	.01	.01	.022	20	4725
15	....	....	....	.01N	.01	.022	....	4720
16	....	....	....	.01N	....	.006	....	4720
17	CAB	CAB	CAB	CAB	CAB	.009	....	4720
18	CAB	CAB	CAB	CAB	CAB	.011	....	4720
21	.01	.01	CAB	CAB	CAB	.016	41	4759
22	.01	.01	.01	.01	.01	.037	35	4750
23	.01	.01	.01	.01	.01	.052	13	4739
24	.01	.02	.01	.02	.02	.097	437	4437
25	.02	.03	.02	.03	.03	.108	205	4444
28	.02	.02	.01	.02	.02	.054	372	4443
29	.01	.01	.01	.01	.01	.051	3	4463
30	.02	.02	.02	.02	.01	.046	15	4448

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1986 9250 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.02	.02	.02	.02	.02	.062	106	4528
2	.03	.03	.02A	.02A	.02	.057	2	4530
5	.01	.01	.01	.01	.01	.022	12	4553
6	.01	.01	.01	.01	.01	.020	125	4608
7	....	....	....	.01N	.01	.019	....	4608
8	CAB	CAB	CAB	CAB	.01	.013	....	4608
9	....	....	....	.01N	.01	.035	....	4608
12	.01	.01	.01	.01	.01	.063	9	4608
13	.02	.02	.01	.01	.01	.043	125	4601
14	....	....	....	.01N	.01	.053	2	4603
15	.01	.02	.01	.02	.02	.117	88	4603
16	.02	.04	.02	.04	.03	.144	118	4613
19	.03	.04	.03	.03	.03	.129	2546	4043
20	.04	.04	.03	.03	.03	.088	548	4209
21	.01	.03	.01	.03	.02	.085	481	3900
22	.02	.02	.01	.01	.01	.066	5	3802
23	.01	.01	.01	.01	.01	.053	32	3772
26	Exchange Closed; Memorial Day							
27	....	....	....	.01N	....	.026	....	3772
28	CAB	CAB	CAB	CAB	CAB	.038	....	3772
29	.01	.01	CAB	CAB	CAB	.061	7	3775
30	CAB	CAB	CAB	CAB	CAB	.051	1	3775

IN JUNE

2	.01	.01	.01	.01	.01	.066	100	3740
3	.01	.01	.01	.01	.01	.034	670	3752
4	....	....	....	.01N	.01	.062	5	3752
5	....	....	....	.01N	....	.049	....	3782
6	CAB	CAB	CAB	CAB	CAB	.008	....	3782
9	CAB	CAB	CAB	CAB	CAB	.007	....	3782
10	CAB	CAB	CAB	CAB	CAB	.004	....	3782
11	CAB	CAB	CAB	CAB	CAB	.003	....	3782
12	CAB	CAB	CAB	CAB	CAB	.000	3	3778
13	CAB	CAB	CAB	CAB	CAB	.000	1	3777

JUNE 1986 9275 PUTS

IN APRIL 1986

1	.07	.08	.06	.08	.08	.313	1089	979
2	.09	.10	.08	.08	.08	.291	405	1159
3	.07	.10	.07	.10	.10	.325	585	1729
4	.10	.10	.07	.07	.07	.242	1222	2250
7	.06	.06	.05	.05	.06	.228	683	2354
8	.03	.03	.03	.03	.03	.228	172	2346
9	....	....	....	.03N	.03	.110	20	2316
10	.03	.03	.02	.02	.02	.106	238	2520
11	.02	.02	.02	.02	.03	.117	275	2494
14	.02	.02	.02	.02	.02	.070	42	2536
15	.02	.02	.02	.02	.02	.069	5	2536
16	.01	.01	.01	.01	.01	.025	20	2484
17	....	....	....	.01N	.01	.035	20	2489
18	.01	.01	.01	.01	.01	.040	160	2353
21	.01	.01	.01	.01	.01	.054	25	2378
22	.01	.02	.01	.02	.02	.104	413	2293
23	.04	.04	.03	.03	.03	.138	432	2268
24	.04	.05	.04	.05	.05	.225	601	2317
25	.05	.07B	.05	.07B	.07	.243	163	2160
28	.05	.05	.04	.04	.04	.148	338	2237
29	.03	.05	.03	.04	.04	.141	31	2227
30	.05	.05	.04A	.04A	.04	.131	20	2121

IN MAY

1	.04	.05	.04	.05	.05	.165	238	2278
2	.05	.06	.04	.04	.04	.156	941	3017
5	.03	.03	.02	.03	.03	.078	54	3050
6	.02	.02	.02	.02	.02	.075	140	3134
7	.02	.02	.02	.02	.02	.072	107	3214
8	....	....	....	.02N	.02	.055	....	3156
9	.03	.04	.02	.03	.03	.119	224	3353
12	.04	.04	.03	.04	.04	.192	133	3448
13	.05	.05	.03	.03	.03	.147	50	3428
14	.02	.03B	.02	.03B	.04	.176	37	3441
15	.03	.07	.03	.07	.07	.309	867	3341
16	.08	.10	.06	.10	.10	.358	1489	3122
19	.08	.10	.07	.09	.10	.342	653	3119
20	.12	.12	.06	.06	.07	.268	624	2951
21	.05	.07	.04	.07	.07	.265	159	2991
22	....	.04	.04	.04	.05	.230	37	2967
23	.05	.05	.04	.04	.04	.205	62	2972
26	Exchange Closed; Memorial Day							
27	.03	.03	.02	.02	.03	.141	133	2935
28	.02	.03	.02	.03	.03	.187	136	2890
29	.03	.04	.03	.04	.04	.266	125	2888

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1986 9275 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	.04	.04	.02	.04	.04	.247	255	2937
				IN JUNE				
2	.03	.05	.03	.05	.05	.323	423	2956
3	.04	.05	.03	.03	.04	.231	393	3134
4	.02	.05	.02	.05	.05	.330	632	2814
5	.04	.04	.03	.04	.04	.296	64	2840
6	....	....	.02A	.02A	.02	.108	11	2840
9	.01	.03	.01	.02	.02	.140	101	2895
10	.02	.02	.01	.01	.02	.125	129	2845
11	.01	.01	.01	.01	.01	.132	16	2858
12	....	....	....	.01N	.01	.066	9	2858
13	....	....	....	.01N	....	.042	....	2858

JUNE 1986 9300 PUTS

IN FEBRUARY 1986

28	.62	.62	.62	.62	.64	.691	3	3
				IN MARCH				
3	....	....	.60A	.61A	.59	.666	....	3
4	.49	.49	.49	.49	.52	.636	3	6
5	....	.59B	....	.59B	.59	.672	....	6
6	.48	.51B	.46	.50	.50	.624	78	84
7	....	....	.45A	.46A	.45	.619	....	84
10	.40@.39	.40	.38	.39	.39	.602	516	533
11	.39	.40	.37	.37	.38	.598	121	654
12	.38	.39	.38	.39	.38	.602	190	844
13	.38	.41	.37	.37	.37	.611	60	864
14	.35	.36	.35	.36	.35	.607	100	864
17	.34	.35	.34	.35B	.37	.627	51	898
18	.41	.41	.36A	.38	.36	.631	45	918
19	.37	.37	.37	.37	.36	.636	6	918
20	.33	.34	.33	.34	.35	.630	45	963
21	....	....	.33A	.35N	.35	.634	....	963
24	.31	.32B	.31	.31	.31	.611	87	953
25	.31	.32B	.30A	.32B	.32	.619	210	973
26	.32	.32	.30	.30	.30	.604	68	1005
27	.26	.26	.21	.22	.22	.524	717	1582
28	Exchange Closed; Good Friday							
31	.20	.20	.16	.17	.16	.478	1019	2462
				IN APRIL				
1	.13	.15	.12	.15B	.16	.478	595	2656
2	.18	.20	.16	.16	.15	.456	824	2851
3	.15	.18	.14	.16	.18	.498	609	2544
4	.20	.20	.12	.12	.12	.404	1039	2500
7	.12	.12	.09	.11A	.11	.394	665	2510
8	.07	.08	.05	.05@.06	.06	.394	854	2998
9	.05	.06	.05	.05	.05	.232	1514	3143
10	.07	.07	.04	.05	.05	.228	681	3272
11	.05	.06	.04	.06	.06	.249	1746	2812
14	.04	.05	.04	.04	.04	.172	240	2949
15	.04	.05	.03	.05	.05	.171	479	3213
16	.05	.05	.02	.02	.03	.077	281	3410
17	.03	.04	.02	.03	.03	.098	98	3458
18	.03	.03	.03	.03	.03	.110	28	3457
21	.03	.03	.02	.03	.03	.141	228	3547
22	.03	.06	.03	.05	.07	.234	570	3644
23	.08	.10	.06	.07@.08	.08	.289	512	3722
24	.07	.13	.07	.13	.13	.414	1579	3969
25	.11	.16	.09	.15	.15	.439	969	4224
28	.11	.11	.08	.09	.09	.312	938	4260
29	.07	.10	.07	.09	.09	.303	392	4145
30	.09	.10	.07	.07	.08	.287	726	4396
				IN MAY				
1	.09	.11	.09	.10	.10	.341	223	4451
2	.10	.12	.09	.09	.09	.331	1022	4900
5	.08	.08	.05	.05	.05	.204	359	4977
6	.05	.05	.05	.05	.05	.201	396	4847
7	.06	.06	.04	.04	.05	.197	405	4916
8	.03	.04	.03	.04	.04	.163	593	4861
9	.06	.07	.04	.06	.06	.290	570	4860
12	.09	.10	.07	.09	.10	.416	942	4862
13	.13	.14	.07	.07	.07	.353	1306	5525
14	.06	.09	.06	.09	.09	.402	679	6022
15	.10	.19	.10	.17	.19	.575	1274	6151
16	.20	.23	.17	.23	.22	.629	948	6228
19	.17	.21	.16	.20	.21	.623	321	6206

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1986 9300 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	.22	.26	.15	.15	.16	.545	399	5995
21	.13	.16	.13	.16	.16	.546	224	6058
22	.14	.14	.13	.13	.12	.511	79	6078
23	.12	.12	.10	.10	.10	.486	406	6028
26	Exchange Closed; Memorial Day							
27	.08	.08	.07	.07	.08	.417	251	6094
28	.08	.11	.07	.10	.10	.499	758	5881
29	.11	.15	.11	.15	.14	.614	507	5862
30	.15	.15	.10	.13B	.13	.603	62	5845
				IN JUNE				
2	.12	.17B	.11	.17B	.18	.718	73	5855
3	.16	.18	.12	.12	.13	.634	217	5987
4	.13	.19	.12	.19	.18	.743	447	5985
5	.16	.17	.13	.15	.16	.717	461	6183
6	.13@.12	.13	.08	.08	.08	.463	556	6040
9	.05	.11	.05	.11	.09	.605	1079	5761
10	.10	.11	.09	.09	.09	.612	181	5870
11	.09	.11	.09	.09	.09	.666	286	5722
12	.09	.10B	.04	.06	.05	.580	340	5644
13	.05	.06	.03	.04	.04	.592	212	5552
16	.02	.02	.01	.01	....	.499	124	....

JUNE 1986 9325 PUTS

IN APRIL 1986

1	.25	.26B	.25	.26B	.31	.646	3	3
2	....	.33B	.30A	.30A	.29	.629	....	3
3	.28	.29B	.27	.29B	.35	.671	2	5
4	.30	.30	.24	.26	.25	.585	402	407
7	.26	.26	.23A	.24	.24	.581	52	428
8	.17	.17	.16	.16	.15	.581	445	523
9	.13	.13	.13	.13	.12	.405	408	915
10	.15	.15	.11	.12	.12	.403	1400	1795
11	.13	.14	.11	.14	.14	.434	1852	3504
14	.11	.11	.09	.09	.09	.337	534	3456
15	.10	.11	.09	.11	.11	.336	511	3509
16	.09	.09	.06	.06	.06	.184	512	3240
17	.07	.09	.07	.08	.08	.220	1054	3099
18	.08	.08	.06	.08	.08	.240	654	3154
21	.09	.09	.07	.08	.08	.291	313	3176
22	.08	.15	.08	.15	.15	.423	770	3079
23	.16	.20	.15	.17	.18	.490	1421	3198
24	.16	.26B	.16	.26B	.27	.625	638	3092
25	.21	.30	.20A	.30	.29	.649	195	3086
28	.24	.24	.18	.18	.20	.525	250	3088
29	.16	.21	.16	.20A	.19	.516	1385	3186
30	.17@.16	.21	.17	.18	.18	.499	1158	3207
				IN MAY				
1	.21	.22	.21	.22	.21	.561	81	3000
2	.21	.24	.20A	.21	.20	.553	208	2983
5	.19	.19	.12	.12	.12	.405	669	3375
6	.11	.13	.11	.11	.12	.404	178	3391
7	.13	.15	.11	.11	.11	.403	863	3942
8	.08	.10	.08	.09	.09	.356	1568	4209
9	.13	.17	.13	.15	.16	.528	770	4322
12	.21	.24	.21	.24	.24	.671	391	4332
13	.28	.31	.19	.19A	.20	.614	580	4163
14	.17	.23	.16	.22	.23	.667	439	4083
15	.23	.38	.23	.36	.36	.810	411	4003
16	.38	.43	.35A	.41	.41	.846	382	3778
19	.34	.40	.34	.39A	.40	.849	157	3644
20	.45	.45	.36A	.36A	.33	.800	15	3629
21	.30	.32B	.30	.31	.32	.804	15	3624
22	.30	.32B	.30	.31	.29	.785	37	3601
23	.28	.28	.28	.28	.27	.774	25	3576
26	Exchange Closed; Memorial Day							
27	.22	.23B	.22	.23B	.23	.743	5	3576
28	.21	.26B	.21	.26B	.28	.810	140	3525
29	.31	.36	.31	.34B	.35	.885	282	3400
30	.34	.36B	.30	.32	.34	.886	37	3365
				IN JUNE				
2	.32	.37B	.31	.37B	.40	.946	16	3365
3	.41	.41	.35	.35	.34	.922	20	3367
4	.42	.42	.33A	.42	.41	.959	8	3356
5	.38	.38	.33	.37B	.39	.953	28	3356
6	.33	.33	.27A	.27A	.24	.852	65	3316
9	.27	.27	.27	.27	.31	.946	7	3316
10	.33	.33	.32A	.32A	.31	.956	67	3293
11	.32	.33B	.32	.32	.32	.975	98	3225

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1986 9325 PUTS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	.29	.33B	.29	.29	.28	.971	80	3179
13	.30	.30	.27	.27	.28	.985	90	3129
16	.27	.27	.27	.27	.25	.999	3	3117
17	....	....	....	....	....	.999	....	....

JUNE 1986 9350 PUTS

IN MARCH 1986

12	.79	.79	.79	.79	.79	.790	2	2
13	.79	.80B	.79	.79	.76	.804	2	3
14	.73	.74B	.73	.74B	.73	.808	3	5
17	....	....	.72A	.72A	.77	.830	....	3
18	....	.81B	....	.77N	.77	.839	....	3
19	....	....	....	.77N	.77	.847	....	3
20	....	....	....	.77N	.75	.848	....	3
21	....	....	....	.75N	.75	.856	....	3
24	....	....	.74A	.74A	.71	.848	....	3
25	....	....	....	.71N	.72	.858	....	3
26	....	....	....	.72N	.69	.853	....	3
27	.58	.58	.57	.58	.56	.808	75	75
28	Exchange Closed; Good Friday							
31	....	....	.53A	.53A	.51	.785	....	75

IN APRIL

1	....	....	.44A	.50A	.51	.789	....	75
2	....	.55B	....	.55B	.48	.779	....	75
3	....	....	.46A	.48N	.54	.813	....	75
4	....	....	.44A	.44A	.42	.749	....	75
7	....	....	.39A	.42N	.41	.751	....	75
8	.29@ .28	.29	.28	.28	.28	.751	4	76
9	.25	.25	.25	.25	.25	.599	73	149
10	.25	.28B	.24A	.25	.24	.601	37	180
11	.22	.26	.22	.26	.27	.634	613	683
14	.23	.23	.21A	.21A	.20	.540	11	683
15	.23	.23	.19	.21	.22	.540	355	967
16	.17	.17	.14	.14	.14	.353	176	1058
17	.14	.19	.13	.14	.15	.400	1418	1905
18	.13	.17	.13	.16	.16	.425	242	1946
21	.17@ .16	.18	.16	.18	.18	.490	443	2008
22	.18	.26	.17	.26	.28	.631	634	2375
23	.35	.36	.30	.33A	.33	.693	433	2366
24	.31	.44	.31	.44	.46	.803	297	2460
25	.42	.48B	.39	.48B	.49	.821	50	2227
28	.39	.41	.37	.37	.37	.730	237	2236
29	.33	.39B	.33	.38	.36	.724	36	2266
30	.36	.37B	.33A	.34	.34	.709	21	2257

IN MAY

1	.38	.40B	.37	.38	.39	.763	72	2221
2	.45	.45	.39A	.39A	.38	.758	6	2215
5	.34	.34	.24	.24	.25	.636	94	2161
6	.25	.27	.24	.26B	.25	.638	171	2259
7	.30	.30	.26	.26	.25	.640	32	2251
8	.20	.22B	.20	.22B	.22	.595	35	2203
9	.29	.33B	.29	.33B	.34	.756	38	2203
12	.41	.43	.40A	.43B	.45	.863	21	2197
13	.48	.49B	.38A	.42	.40	.830	26	2193
14	.35	.43B	.35	.43B	.44	.866	49	2199
15	.46	.59B	.45	.53	.59	.941	194	2154
16	.60	.65	.57A	.64B	.64	.956	650	1810
19	....	.62B	.57	.59B	.63	.960	20	1805
20	.57	.67B	.57	.57	.56	.941	1	1805
21	.53	.56B	.52	.56B	.56	.944	205	1663
22	.52	.52	.52	.52	.52	.939	55	1608
23	....	....	....	.52N	.50	.937	....	1608
26	Exchange Closed; Memorial Day							
27	....	....	.46A	.46A	.45	.935	....	1598
28	.45	.46B	.45	.46B	.51	.960	110	1493
29	....	.55B	....	.55B	.58	.982	....	1493
30	.55	.55	.55	.55	.57	.984	1	1492

IN JUNE

2	....	....	.56A	.56A	.64	.995	....	1492
3	....	....	....	.64N	.58	.993	....	1242
4	....	....	....	.58N	.65	.997	....	1241
5	.61	.61	.61	.61	.63	.997	15	1178
6	....	....	.54A	.54A	.48	.985	....	1008
9	.52	.58	.52	.58	.55	.998	100	909
10	....	....	....	.55N	.55	.999	....	909
11	....	....	....	.55N	.57	.999	....	809
12	....	....	.54A	.57N	.53	.999	....	446
13	....	....	....	.53N	.53	.999	....	445

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1986 9350 PUTS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	.51	.51	.51	.51	.50	1.000	5	441
17	....	....	....	....	....	1.000	....	....

JUNE 1986 9375 PUTS

IN APRIL 1986

14	.40	.40	.40	.40	.39	.733	20	20
15	....	....	.36A	.37A	.38	.734	....	20
16	.29	.29	.28A	.28A	.25	.556	50	70
17	.32	.32	.29	.29	.28	.604	122	192
18	.28@ .27	.29	.26	.29	.30	.628	79	237
21	.33	.34B	.32A	.33	.34	.691	....	237
22	.33	.41	.33	.41	.47	.805	33	258
23	.55	.56	.50A	.53	.54	.849	120	343
24	.64	.64	.53A	.61	.69	.917	35	328
25	.65	.72	.62A	.72	.71	.927	12	318
28	.63	.63	.61	.62	.58	.877	120	289
29	....	.59B	.53A	.58N	.57	.874	....	269
30	....	....	....	.57N	.55	.865	....	269

IN MAY

1	.56	.62	.56	.62	.61	.899	100	249
2	....	....	....	.61N	.60	.897	....	249
5	.54	.61B	.54	.54	.45	.825	25	249
6	....	.46B	....	.46B	.44	.828	....	249
7	....	.49B	....	.48B	.44	.831	....	241
8	....	....	.42A	.42A	.40	.802	....	239
9	....	.50B	....	.50B	.56	.906	....	239
12	....	.60B	....	.60B	.68	.959	....	239
13	....	.73B	.64A	.64A	.63	.947	....	239
14	....	....	.58A	.62A	.66	.962	....	239
15	....	....	....	.66N	.82	.987	....	239
16	....	.86B	....	.86B	.87	.991	....	239
19	....	....	.85A	.85A	.86	.993	....	239
20	....	....	....	.87B	.80	.989	....	239
21	....	....	.77A	.77A	.80	.990	....	239
22	....	....	.79A	.79A	.76	.989	....	239
23	....	....	....	.76N	.74	.989	....	239
26	Exchange Closed; Memorial Day							
27	....	....	.71A	.71A	.69	.991	....	239
28	.68	.68	.68	.68	.75	.995	60	233
29	....	.76B	....	.76B	.83	.998	....	233
30	....	.84B	....	.84B	.82	.998	....	233

IN JUNE

2	....	....	....	.82N	.89	.999	....	233
3	....	....	....	.89N	.83	.999	....	233
4	....	....	....	.83N	.90	.999	....	233
5	.85	.85	.85	.85	.68	.999	3	230
6	....	....	....	.88N	.73	.999	....	144
9	....	....	....	.73N	.80	.999	....	136
10	....	....	....	.80N	.80	.999	....	136
11	....	....	....	.80N	.82	.999	....	136
12	....	....	....	.82N	.78	.999	....	9
13	....	....	....	.78N	.78	.999	....	8
16	....	....	.77A	.77A	.75	1.000	....	8
17	....	....	....	....	....	1.000	....	....

JUNE 1986 9400 PUTS

IN APRIL 1986

18	.45@ .46	.46	.45	.46	.49	.799	1	1
21	....	.53B	....	.51B	.55	.846	1	....
22	....	.60B	....	.60B	.69	.917	....	....
23	....	.76B	....	.76B	.77	.940	....	....
24	....	....	.73A	.73A	.92	.972	....	....
25	....	....	.85A	.85A	.94	.976	....	....
28	....	....	.92A	.92A	.80	.956	....	....
29	....	....	.78A	.80N	.79	.955	....	....

SEPTEMBER 1986 8950 PUTS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	....	....	....	.03N	.03	.018	....	324
3	....	....	....	.03N	.04	.019	....	324
6	....	....	....	.04N	.04	.019	....	324
7	....	....	....	.04N	.03	.014	....	324
8	....	....	....	.03N	.05	.025	....	324
9	....	....	....	.05N	.06	.032	....	324
10	....	....	....	.06N	.07	.039	....	324

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
SEPTEMBER 1986 8950 PUTS
IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13	....	.08B	....	.08B	.09	.050	....	324
14	....	....	....	.09N	.08	.040	....	324
15	....	....	....	.08N	.06	.031	....	324
16	....	....	....	.06N	.06	.030	....	324
17	....	....	....	.06N	.05	.031	....	324
20	....	.06B	....	.06B	.06	.035	....	324
21	....	....	....	.06N	.06	.030	....	324
22	....	....	....	.06N	.06	.033	....	324
23	....	....	....	.06N	.05	.027	....	324
24	....	....	....	.05N	.04	.023	....	324
27	....	....	....	.04N	.03	.018	....	324
28	....	....	....	.03N	.02	.015	....	324
29	....	....	....	.02N	.03	.017	....	321
30	....	....	....	.03N	.03	.016	....	321
31	....	....	....	.03N	.02	.014	....	321

IN FEBRUARY

3	....	....	....	.02N	.02	.012	....	321
4	.02	.02	.02	.02	.02	.011	20	341
5	....	....	....	.02N	.02	.011	....	341
6	....	....	....	.02N	.02	.011	....	341
7	....	....	....	.02N	.02	.017	....	341
10	....	....	....	.02N	.01	.014	....	341
11	....	....	....	.01N	.01	.013	....	341
12	....	....	....	.01N	.01	.013	....	341
13	....	....	....	.01N	.01	.012	....	341
14	....	....	....	.01N	.01	.008	....	341
17	Exchange Closed; President's Day							
18	....	....	....	.01N	.01	.006	....	341
19	....	....	....	.01N	.01	.007	....	341
20	....	....	....	.01N	.01	.007	....	341
21	....	....	....	.01N	.01	.006	....	341
24	CAB	CAB	CAB	CAB	CAB	.004	....	341
25	.01	.01	01	CAB	CAB	.004	1	341
26	CAB	CAB	CAB	CAB	CAB	.004	....	341
27	CAB	CAB	CAB	CAB	CAB	.002	....	341
28	CAB	CAB	CAB	CAB	CAB	.036	...	341

IN MARCH

3	....	....	....	....	....	.030	....	341
4	CAB	CAB	CAB	CAB	CAB	.025	....	341
5	CAB	CAB	CAB	CAB	CAB	.027	....	341
6	CAB	CAB	CAB	CAB	CAB	.017	....	341
7	....	....	....	....	....	.013	....	341
10	CAB	CAB	CAB	CAB	CAB	.008	....	341
11	CAB	CAB	CAB	CAB	CAB	.006	....	341
12	CAB	CAB	CAB	CAB	CAB	.004	....	341
13	CAB	CAB	CAB	CAB	CAB	.003	....	341
14	CAB	CAB	CAB	CAB	CAB	.002	....	341
17	CAB	CAB	CAB	CAB	CAB	.001	....	341
18	CAB	CAB	CAB	CAB	CAB	.001	....	341
19	CAB	CAB	CAB	CAB	CAB	.000	....	341
20	CAB	CAB	CAB	CAB	CAB	.000	....	341
21	CAB	CAB	CAB	CAB	CAB	.000	....	341
24	CAB	CAB	CAB	CAB	CAB	.000	....	341
25	CAB	CAB	CAB	CAB	CAB	.000	....	341
26	CAB	CAB	CAB	CAB	CAB	.000	....	341
27	....	....	....	....	....	.000	....	341
28	Exchange Closed; Good Friday							
31	CAB	CAB	CAB	CAB	CAB	.000	....	341

IN APRIL

1	CAB	CAB	CAB	CAB	CAB	.000	....	341
2	CAB	CAB	CAB	CAB	CAB	.000	....	341
3	CAB	CAB	CAB	CAB	CAB	.000	....	341
4	CAB	CAB	CAB	CAB	CAB	.000	....	341
7	CAB	CAB	CAB	CAB	CAB	.000	....	341
8	CAB	CAB	CAB	CAB	CAB	.000	....	341
9	CAB	CAB	CAB	CAB	CAB	.000	....	341
10	CAB	CAB	CAB	CAB	CAB	.000	....	341
11	CAB	CAB	CAB	CAB	CAB	.000	....	341
14	CAB	CAB	CAB	CAB	CAB	.000	....	341
15	CAB	CAB	CAB	CAB	CAB	.000	....	341
16	CAB	CAB	CAB	CAB	CAB	.000	....	341
17	CAB	CAB	CAB	CAB	CAB	.000	....	341
18	CAB	CAB	CAB	CAB	CAB	.000	....	341
21	CAB	CAB	CAB	CAB	CAB	.000	....	341
22	CAB	CAB	CAB	CAB	CAB	.000	....	341
23	CAB	CAB	CAB	CAB	CAB	.000	....	341
24	CAB	CAB	CAB	CAB	CAB	.000	....	341
25	CAB	CAB	CAB	CAB	CAB	.000	....	341
28	CAB	CAB	CAB	CAB	CAB	.000	....	341
29	CAB	CAB	CAB	CAB	CAB	.000	....	341

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
SEPTEMBER 1986 8950 PUTS
IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	CAB	CAB	CAB	CAB	CAB	.000	....	341

IN MAY

1	CAB	CAB	CAB	CAB	CAB	.000	....	341
2	CAB	CAB	CAB	CAB	CAB	.000	....	341
5	CAB	CAB	CAB	CAB	CAB	.000	....	341
6	CAB	CAB	CAB	CAB	CAB	.000	....	341
7	CAB	CAB	CAB	CAB	CAB	.000	....	341
8	CAB	CAB	CAB	CAB	CAB	.000	....	341
9	CAB	CAB	CAB	CAB	CAB	.000	....	341
12	CAB	CAB	CAB	CAB	CAB	.000	....	341
13	CAB	CAB	CAB	CAB	CAB	.000	....	341
14	CAB	CAB	CAB	CAB	CAB	.000	....	341
15	CAB	CAB	CAB	CAB	CAB	.000	....	341
16	CAB	CAB	CAB	CAB	CAB	.000	....	341
19	....	....	....	....	....	.000	....	341
20	CAB	CAB	CAB	CAB	CAB	.000	....	341
21	CAB	CAB	CAB	CAB	CAB	.000	....	341
22	CAB	CAB	CAB	CAB	CAB	.000	....	341
23	.01	.01	.01	.01	....	.000	....	341
26	Exchange Closed; Memorial Day							
27	CAB	CAB	CAB	CAB	CAB	.000	1	341
28	CAB	CAB	CAB	CAB	CAB	.000	....	341
29	CAB	CAB	CAB	CAB	CAB	.000	....	341
30	CAB	CAB	CAB	CAB	CAB	.000	....	341

IN JUNE

2	CAB	CAB	CAB	CAB	CAB	.000	....	341
3	CAB	CAB	CAB	CAB	CAB	.000	....	341
4	CAB	CAB	CAB	CAB	CAB	.000	....	341
5	CAB	CAB	CAB	CAB	CAB	.000	....	341
6	CAB	CAB	CAB	CAB	CAB	.000	....	341
9	CAB	CAB	CAB	CAB	CAB	.000	....	341
10	CAB	CAB	CAB	CAB	CAB	.000	....	341
11	CAB	CAB	CAB	CAB	CAB	.000	....	341
12	CAB	CAB	CAB	CAB	CAB	.000	....	341
13	CAB	CAB	CAB	CAB	CAB	.000	....	341
16	CAB	CAB	CAB	CAB	CAB	.000	....	341
17	CAB	CAB	CAB	CAB	CAB	.000	....	341
18	CAB	CAB	CAB	CAB	CAB	.000	....	341
19	CAB	CAB	CAB	CAB	CAB	.000	....	341
20	CAB	CAB	CAB	CAB	CAB	.000	....	341
23	CAB	CAB	CAB	CAB	CAB	.000	....	341
24	CAB	CAB	CAB	CAB	CAB	.000	....	341
25	CAB	CAB	CAB	CAB	CAB	.000	....	341
26	CAB	CAB	CAB	CAB	CAB	.000	....	341
27	CAB	CAB	CAB	CAB	CAB	.000	....	341
30	CAB	CAB	CAB	CAB	CAB	.000	....	341

IN JULY

1	CAB	CAB	CAB	CAB	CAB	.000	....	341
2	CAB	CAB	CAB	CAB	CAB	.000	....	341
3	CAB	CAB	CAB	CAB	CAB	.000	....	341
4	Exchange Closed; Independence Day							
7	CAB	CAB	CAB	CAB	CAB	.000	....	341
8	CAB	CAB	CAB	CAB	CAB	.000	....	341
9	CAB	CAB	CAB	CAB	CAB	.000	....	341
10	CAB	CAB	CAB	CAB	CAB	.000	....	341
11	CAB	CAB	CAB	CAB	CAB	.000	....	341
14	CAB	CAB	CAB	CAB	CAB	.000	....	341
15	CAB	CAB	CAB	CAB	CAB	.000	....	341
16	CAB	CAB	CAB	CAB	CAB	.000	....	341
17	CAB	CAB	CAB	CAB	CAB	.000	....	341
18	CAB	CAB	CAB	CAB	CAB	.000	....	341
21	CAB	CAB	CAB	CAB	CAB	.000	....	341
22	CAB	CAB	CAB	CAB	CAB	.000	....	341
23	CAB	CAB	CAB	CAB	CAB	.000	....	341
24	CAB	CAB	CAB	CAB	CAB	.000	....	341
25	CAB	CAB	CAB	CAB	CAB	.000	....	341
28	CAB	CAB	CAB	CAB	CAB	.000	....	341
29	CAB	CAB	CAB	CAB	CAB	.000	....	341
30	CAB	CAB	CAB	CAB	CAB	.000	....	341
31	CAB	CAB	CAB	CAB	CAB	.000	....	341

IN AUGUST

1	CAB	CAB	CAB	CAB	CAB	.000	....	341
4	CAB	CAB	CAB	CAB	CAB	.000	....	341
5	CAB	CAB	CAB	CAB	CAB	.000	....	341
6	CAB	CAB	CAB	CAB	CAB	.000	....	341
7	CAB	CAB	CAB	CAB	CAB	.000	....	341
8	CAB	CAB	CAB	CAB	CAB	.000	....	341
11	CAB	CAB	CAB	CAB	CAB	.000	....	341

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1986 8950 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12..	CAB	CAB	CAB	CAB	CAB	.000	....	341
13..	CAB	CAB	CAB	CAB	CAB	.000	....	341
14..	CAB	CAB	CAB	CAB	CAB	.000	....	341
15..	CAB	CAB	CAB	CAB	CAB	.000	....	341
18..	CAB	CAB	CAB	CAB	CAB	.000	....	341
19..	CAB	CAB	CAB	CAB	CAB	.000	....	341
20..	CAB	CAB	CAB	CAB	CAB	.000	....	341
21..	CAB	CAB	CAB	CAB	CAB	.000	....	341
22..	CAB	CAB	CAB	CAB	CAB	.000	....	341
25..	CAB	CAB	CAB	CAB	CAB	.000	....	341
26..	CAB	CAB	CAB	CAB	CAB	.000	....	341
27..	CAB	CAB	CAB	CAB	CAB	.000	....	341
28..	CAB	CAB	CAB	CAB	CAB	.000	....	341
29..	CAB	CAB	CAB	CAB	CAB	.000	....	341

IN SEPTEMBER

1..	Exchange Closed; Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	341
3..	CAB	CAB	CAB	CAB	CAB	.000	....	341
4..	CAB	CAB	CAB	CAB	CAB	.000	....	341
5..	CAB	CAB	CAB	CAB	CAB	.000	....	341
8..	CAB	CAB	CAB	CAB	CAB	.000	....	341
9..	CAB	CAB	CAB	CAB	CAB	.000	....	341
10..	CAB	CAB	CAB	CAB	CAB	.000	....	341
11..	CAB	CAB	CAB	CAB	CAB	.000	....	341
12..	CAB	CAB	CAB	CAB	CAB	.000	....	341

SEPTEMBER 1986 9000 PUTS

IN JANUARY 1986

1..	Exchange Closed; New Year's Day							
2..	.07	.07	.07	.07	.07	.050	20	576
3..	....	....	....	.07N	.08	.053	....	576
6..	....	....	....	.08N	.08	.053	....	576
7..	.07	.07	.06A	.06A	.07	.041	30	576
8..	.06	.06	.06	.06	.10	.066	25	576
9..	.10	.12B	.10	.12B	.13	.081	25	575
10..	....	....	....	.13N	.14	.095	....	575
13..	....	....	....	.14N	.17	.118	....	573
14..	.14	.14	.14	.14	.14	.098	25	573
15..	.13	.13	.11	.11	.11	.080	75	573
16..	....	....	.10A	.11N	.11	.078	....	573
17..	....	....	.10A	.10A	.11	.079	....	573
20..	....	....	....	.11N	.12	.089	....	573
21..	....	....	....	.12N	.11	.079	....	573
22..	....	....	....	.11N	.11	.085	....	573
23..	....	....	.10A	.10A	.09	.072	....	573
24..	....	....	....	.09N	.08	.064	....	573
27..	....	....	.07A	.07A	.06	.052	....	573
28..	....	....	....	.06N	.05	.044	....	573
29..	....	....	....	.05N	.06	.050	....	573
30..	....	....	....	.06N	.06	.048	....	573
31..	....	....	....	.06N	.05	.043	....	573

IN FEBRUARY

3..	....	....	....	.05N	.04	.038	....	573
4..	....	....	....	.04N	.04	.036	....	573
5..	....	....	....	.04N	.04	.036	....	573
6..	....	....	....	.04N	.04	.037	....	573
7..	....	.05B	....	.04N	.05	.052	....	573
10..	....	....	....	.05N	.04	.044	....	573
11..	....	....	....	.04N	.03	.041	....	573
12..	....	....	....	.03N	.03	.042	....	573
13..	....	....	....	.03N	.02	.039	....	573
14..	....	....	....	.02N	.02	.029	....	573
17..	Exchange Closed; President's Day							
18..	....	....	....	.02N	.02	.024	....	573
19..	....	....	....	.02N	.03	.026	....	573
20..	....	....	....	.03N	.03	.027	....	573
21..	....	....	....	.03N	.03	.022	....	573
24..	....	....	....	.03N	.02	.018	....	573
25..	.02	.02	.02	.02	.02	.018	1	572
26..	....	....	....	.02N	.02	.017	....	572
27..	....	....	....	.02N	.01	.010	....	572
28..	....	....	....	.01N	.02	.069	....	572

IN MARCH

3..	....	....	....	.02N	.02	.059	....	572
4..	....	....	....	.02N	.02	.05*	....	572
5..	....	....	....	.02N	.02	.055	....	572
6..	....	....	....	.02N	.02	.038	....	572
7..	.02	.02	.02	.02	.01	.032	100	476
10..	....	....	....	.01N	.01	.021	....	476

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9000 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	....	....	....	.01N	.01	.017	....	476
12..	....	....	....	.01N	.01	.014	....	476
13..	....	....	....	.01N	.01	.011	....	476
14..	....	....	....	.01N	.01	.008	....	476
17..	.02	.02	.02	.02	.01	.007	1	477
18..	....	....	....	.01N	.01	.006	....	477
19..	....	....	....	.01N	.01	.004	....	477
20..	....	....	....	.01N	.01	.003	....	477
21..	....	....	....	.01N	.01	.002	....	477
24..	....	....	....	.01N	....	.001	....	477
25..	CAB	CAB	CAB	CAB	CAB	.001	....	477
26..	CAB	CAB	CAB	CAB	CAB	.000	....	477
27..	....	....	....	....	....	.000	....	477
28..	Exchange Closed; Good Friday							
31..	CAB	CAB	CAB	CAB	CAB	.000	....	477

IN APRIL

1..	CAB	CAB	CAB	CAB	CAB	.000	....	477
2..	CAB	CAB	CAB	CAB	CAB	.000	....	477
3..	CAB	CAB	CAB	CAB	CAB	.000	....	477
4..	CAB	CAB	CAB	CAB	CAB	.000	....	477
7..	CAB	CAB	CAB	CAB	CAB	.000	....	477
8..	CAB	CAB	CAB	CAB	CAB	.000	....	477
9..	CAB	CAB	CAB	CAB	CAB	.000	....	477
10..	CAB	CAB	CAB	CAB	CAB	.000	....	477
11..	CAB	CAB	CAB	CAB	CAB	.000	....	477
14..	CAB	CAB	CAB	CAB	CAB	.000	....	477
15..	CAB	CAB	CAB	CAB	CAB	.000	....	477
16..	CAB	CAB	CAB	CAB	CAB	.000	....	477
17..	CAB	CAB	CAB	CAB	CAB	.000	....	477
18..	CAB	CAB	CAB	CAB	CAB	.000	....	477
21..	CAB	CAB	CAB	CAB	CAB	.000	....	477
22..	CAB	CAB	CAB	CAB	CAB	.000	....	477
23..	CAB	CAB	CAB	CAB	CAB	.000	....	477
24..	CAB	CAB	CAB	CAB	CAB	.000	....	477
25..	CAB	CAB	CAB	CAB	CAB	.000	....	477
28..	CAB	CAB	CAB	CAB	CAB	.000	....	477
29..	CAB	CAB	CAB	CAB	CAB	.000	....	477
30..	CAB	CAB	CAB	CAB	CAB	.000	....	477

IN MAY

1..	CAB	CAB	CAB	CAB	CAB	.000	....	477
2..	CAB	CAB	CAB	CAB	CAB	.000	....	477
5..	CAB	CAB	CAB	CAB	CAB	.000	....	477
6..	CAB	CAB	CAB	CAB	CAB	.000	....	477
7..	CAB	CAB	CAB	CAB	CAB	.000	....	477
8..	CAB	CAB	CAB	CAB	CAB	.000	....	477
9..	CAB	CAB	CAB	CAB	CAB	.000	....	477
12..	CAB	CAB	CAB	CAB	CAB	.000	....	477
13..	CAB	CAB	CAB	CAB	CAB	.000	....	477
14..	CAB	CAB	CAB	CAB	CAB	.000	....	477
15..	CAB	CAB	CAB	CAB	CAB	.000	....	477
16..	CAB	CAB	CAB	CAB	CAB	.000	....	477
19..	....	....	....	....	....	.000	....	477
20..	CAB	CAB	CAB	CAB	CAB	.000	....	477
21..	CAB	CAB	CAB	CAB	CAB	.000	....	477
22..	CAB	CAB	CAB	CAB	CAB	.000	....	477
23..	.01	.01	.01	.01	....	.000	79	477
26..	Exchange Closed; Memorial Day							
27..	CAB	CAB	CAB	CAB	CAB	.000	....	477
28..	CAB	CAB	CAB	CAB	CAB	.000	....	477
29..	CAB	CAB	CAB	CAB	CAB	.000	....	477
30..	CAB	CAB	CAB	CAB	CAB	.000	....	477

IN JUNE

2..	CAB	CAB	CAB	CAB	CAB	.000	....	477
3..	CAB	CAB	CAB	CAB	CAB	.000	....	477
4..	CAB	CAB	CAB	CAB	CAB	.000	....	477
5..	CAB	CAB	CAB	CAB	CAB	.000	....	477
6..	CAB	CAB	CAB	CAB	CAB	.000	....	477
9..	CAB	CAB	CAB	CAB	CAB	.000	....	477
10..	CAB	CAB	CAB	CAB	CAB	.000	....	477
11..	CAB	CAB	CAB	CAB	CAB	.000	....	477
12..	CAB	CAB	CAB	CAB	CAB	.000	....	477
13..	CAB	CAB	CAB	CAB	CAB	.000	....	477
16..	CAB	CAB	CAB	CAB	CAB	.000	....	477
17..	CAB	CAB	CAB	CAB	CAB	.000	....	477
18..	CAB	CAB	CAB	CAB	CAB	.000	....	477
19..	CAB	CAB	CAB	CAB	CAB	.000	....	477
20..	CAB	CAB	CAB	CAB	CAB	.000	....	477
23..	CAB	CAB	CAB	CAB	CAB	.000	....	477
24..	CAB	CAB	CAB	CAB	CAB	.000	....	477
25..	CAB	CAB	CAB	CAB	CAB	.000	....	477

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9000 PUTS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	CAB	CAB	CAB	CAB	CAB	.000	....	477
27	CAB	CAB	CAB	CAB	CAB	.000	....	477
30	CAB	CAB	CAB	CAB	CAB	.000	....	477

IN JULY

1	CAB	CAB	CAB	CAB	CAB	.000	....	477
2	CAB	CAB	CAB	CAB	CAB	.000	....	477
3	CAB	CAB	CAB	CAB	CAB	.000	....	477
4	Exchange Closed: Independence Day							
7	CAB	CAB	CAB	CAB	CAB	.000	....	477
8	CAB	CAB	CAB	CAB	CAB	.000	....	477
9	CAB	CAB	CAB	CAB	CAB	.000	....	477
10	CAB	CAB	CAB	CAB	CAB	.000	....	477
11	CAB	CAB	CAB	CAB	CAB	.000	....	477
14	CAB	CAB	CAB	CAB	CAB	.000	....	477
15	CAB	CAB	CAB	CAB	CAB	.000	....	477
16	CAB	CAB	CAB	CAB	CAB	.000	....	477
17	CAB	CAB	CAB	CAB	CAB	.000	....	477
18	CAB	CAB	CAB	CAB	CAB	.000	....	477
21	CAB	CAB	CAB	CAB	CAB	.000	....	477
22	CAB	CAB	CAB	CAB	CAB	.000	....	477
23	CAB	CAB	CAB	CAB	CAB	.000	....	477
24	CAB	CAB	CAB	CAB	CAB	.000	....	477
25	CAB	CAB	CAB	CAB	CAB	.000	....	477
28	CAB	CAB	CAB	CAB	CAB	.000	....	477
29	CAB	CAB	CAB	CAB	CAB	.000	....	477
30	CAB	CAB	CAB	CAB	CAB	.000	....	477
31	CAB	CAB	CAB	CAB	CAB	.000	....	477

IN AUGUST

1	CAB	CAB	CAB	CAB	CAB	.000	....	477
4	CAB	CAB	CAB	CAB	CAB	.000	....	477
5	CAB	CAB	CAB	CAB	CAB	.000	....	477
6	CAB	CAB	CAB	CAB	CAB	.000	....	477
7	CAB	CAB	CAB	CAB	CAB	.000	....	477
8	CAB	CAB	CAB	CAB	CAB	.000	....	477
11	CAB	CAB	CAB	CAB	CAB	.000	....	477
12	CAB	CAB	CAB	CAB	CAB	.000	....	477
13	CAB	CAB	CAB	CAB	CAB	.000	....	477
14	CAB	CAB	CAB	CAB	CAB	.000	....	477
15	CAB	CAB	CAB	CAB	CAB	.000	....	477
18	CAB	CAB	CAB	CAB	CAB	.000	....	477
19	CAB	CAB	CAB	CAB	CAB	.000	....	477
20	CAB	CAB	CAB	CAB	CAB	.000	....	477
21	CAB	CAB	CAB	CAB	CAB	.000	....	477
22	CAB	CAB	CAB	CAB	CAB	.000	....	477
25	CAB	CAB	CAB	CAB	CAB	.000	....	477
26	CAB	CAB	CAB	CAB	CAB	.000	....	477
27	CAB	CAB	CAB	CAB	CAB	.000	....	477
28	CAB	CAB	CAB	CAB	CAB	.000	....	477
29	CAB	CAB	CAB	CAB	CAB	.000	....	477

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	477
3	CAB	CAB	CAB	CAB	CAB	.000	....	477
4	CAB	CAB	CAB	CAB	CAB	.000	....	477
5	CAB	CAB	CAB	CAB	CAB	.000	....	477
8	CAB	CAB	CAB	CAB	CAB	.000	....	477
9	CAB	CAB	CAB	CAB	CAB	.000	....	477
10	CAB	CAB	CAB	CAB	CAB	.000	....	477
11	CAB	CAB	CAB	CAB	CAB	.000	....	477
12	CAB	CAB	CAB	CAB	CAB	.000	....	477

SEPTEMBER 1986 9050 PUTS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	....	....	....	.13N	.12	.114	....	465
3	.13	.13	.13	.13	.14	.121	55	465
6	.13	.13	.13	.13	.14	.121	35	435
7	....	...	.12A	.12A	.12	.099	....	410
8	....	....	....	.12N	.17	.144	....	415
9	.16	.22	.16	.22	.21	.172	215	565
10	....	....	....	.21N	.23	.195	10	565
13	.27	.27	.25	.25	.27	.232	100	647
14	.22	.23B	.22	.23B	.24	.200	20	667
15	.20	.20	.20	.20	.19	.171	25	684
16	....	....	.18A	.19N	.19	.168	....	679
17	....	....	.18A	.18A	.19	.170	....	659
20	....	.20B	....	.20B	.21	.187	....	659
21	....	....	.20A	.20A	.18	.170	....	659
22	....	....	....	.18N	.19	.181	....	659

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9050 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	....	....	....	.19N	.17	.158	....	659
24	.17	.17	.15A	.15A	.14	.145	150	783
27	....	....	.13A	.13A	.12	.123	....	783
28	....	....	....	.12N	.10	.109	....	783
29	....	....	....	.10N	.12	.121	....	783
30	....	....	.11A	.11A	.11	.116	....	783
31	....	....	.10A	.10A	.10	.105	....	783

IN FEBRUARY

3	.08	.08	.08	.08	.09	.097	50	803
4	....	....	.08A	.09N	.08	.092	....	753
5	....	....	....	.08N	.08	.092	....	753
6	....	....	....	.08N	.09	.095	....	753
7	....	.10B	....	.10B	.10	.125	....	753
10	.09	.09	.09	.09	.08	.111	50	703
11	.07	.07	.07	.07	.08	.105	50	703
12	.07	.07	.07	.07	.07	.106	50	688
13	....	....	....	.07N	.06	.100	....	688
14	....	....	.05A	.05A	.05	.080	....	688
17	Exchange Closed: President's Day							
18	....	....	....	.05N	.05	.069	...	688
19	....	....	....	.05N	.05	.075	..	688
20	....	....	....	.05N	.05	.076	...	688
21	.05	.05	.05	.05	.04	.065	5	683
24	.03	.03	.03	.03	.03	.054	4	679
25	.03	.03	.03	.03	.03	.056	94	624
26	....	....	....	.03N	.03	.052	25	629
27	.03	.03	.03	.03	.03	.036	25	639
28	.02	.02	.02	.02	.03	.122	17	630

IN MARCH

3	....	....	....	.03N	.03	.107	....	630
4	....	....	....	.03N	.03	.095	....	630
5	....	...	....	.03N	.04	.103	....	630
6	....	..	....	.04N	.04	.077	....	630
7	.03	.03	.03	.03	.03	.067	325	555
10	....	....	....	.03N	.02	.050	....	555
11	....	....	....	.02N	.02	.042	....	555
12	....	....	....	.02N	.02	.038	....	555
13	.02	.02	.02	.02	.02	.033	2	557
14	....	....	....	.02N	.02	.027	....	557
17	....	....	....	.02N	.02	.024	....	557
18	....	....	....	.02N	.02	.021	....	557
19	.02	.02	.02	.02	.02	.017	2	558
20	....	....	....	.02N	.02	.012	....	557
21	....	....	....	.02N	.02	.010	....	557
24	....	....	....	.02N	.01	.007	....	557
25	....	....	....	.01N	.01	.006	....	557
26	....	....	....	.01N	.01	.005	....	557
27	....	....	....	.01N	.01	.002	....	557
28	Exchange Closed: Good Friday							
31	....	....	....	.01N	.01	.001	....	557

IN APRIL

1	....	....	....	.01N	.01	.001	....	557
2	....	....	....	.01N	....	.000	....	557
3	CAB	CAB	CAB	CAB	CAB	.001	....	557
4	CAB	CAB	CAB	CAB	CAB	.000	....	557
7	CAB	CAB	CAB	CAB	CAB	.000	....	557
8	CAB	CAB	CAB	CAB	CAB	.000	....	557
9	CAB	CAB	CAB	CAB	CAB	.000	....	557
10	CAB	CAB	CAB	CAB	CAB	.000	....	557
11	CAB	CAB	CAB	CAB	CAB	.000	....	557
14	CAB	CAB	CAB	CAB	CAB	.000	....	557
15	CAB	CAB	CAB	CAB	CAB	.000	....	557
16	CAB	CAB	CAB	CAB	CAB	.000	....	557
17	CAB	CAB	CAB	CAB	CAB	.000	....	557
18	CAB	CAB	CAB	CAB	CAB	.000	....	557
21	CAB	CAB	CAB	CAB	CAB	.000	....	557
22	CAB	CAB	CAB	CAB	CAB	.000	....	557
23	CAB	CAB	CAB	CAB	CAB	.000	....	557
24	CAB	CAB	CAB	CAB	CAB	.000	....	557
25	CAB	CAB	CAB	CAB	CAB	.000	....	557
28	CAB	CAB	CAB	CAB	CAB	.000	....	557
29	CAB	CAB	CAB	CAB	CAB	.000	....	557
30	CAB	CAB	CAB	CAB	CAB	.000	....	557

IN MAY

1	CAB	CAB	CAB	CAB	CAB	.000	....	557
2	CAB	CAB	CAB	CAB	CAB	.000	....	557
5	CAB	CAB	CAB	CAB	CAB	.000	....	557
6	CAB	CAB	CAB	CAB	CAB	.000	....	557

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9050 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	CAB	CAB	CAB	CAB	CAB	.000	....	557
8	CAB	CAB	CAB	CAB	CAB	.000	....	557
9	CAB	CAB	CAB	CAB	CAB	.000	....	557
12	CAB	CAB	CAB	CAB	CAB	.000	....	557
13	CAB	CAB	CAB	CAB	CAB	.000	....	557
14	CAB	CAB	CAB	CAB	CAB	.000	....	557
15	CAB	CAB	CAB	CAB	CAB	.000	....	557
16	CAB	CAB	CAB	CAB	CAB	.000	....	557
19	....	....	....	....	....	.000	....	557
20	CAB	CAB	CAB	CAB	CAB	.000	....	557
21	CAB	CAB	CAB	CAB	CAB	.000	....	557
22	CAB	CAB	CAB	CAB	CAB	.000	....	557
23	.01	.01	.01	.01	....	.000	42	557
26	Exchange Closed; Memorial Day							
27	CAB	CAB	CAB	CAB	CAB	.000	....	557
28	CAB	CAB	CAB	CAB	CAB	.000	....	557
29	CAB	CAB	CAB	CAB	CAB	.000	....	557
30	CAB	CAB	CAB	CAB	CAB	.000	....	557

IN JUNE

2	CAB	CAB	CAB	CAB	CAB	.000	....	557
3	CAB	CAB	CAB	CAB	CAB	.000	....	557
4	CAB	CAB	CAB	CAB	CAB	.000	....	557
5	CAB	CAB	CAB	CAB	CAB	.000	....	557
6	CAB	CAB	CAB	CAB	CAB	.000	....	557
9	CAB	CAB	CAB	CAB	CAB	.000	....	557
10	CAB	CAB	CAB	CAB	CAB	.000	....	557
11	CAB	CAB	CAB	CAB	CAB	.000	....	557
12	CAB	CAB	CAB	CAB	CAB	.000	....	557
13	CAB	CAB	CAB	CAB	CAB	.000	....	557
16	CAB	CAB	CAB	CAB	CAB	.000	....	557
17	CAB	CAB	CAB	CAB	CAB	.000	....	557
18	CAB	CAB	CAB	CAB	CAB	.000	....	557
19	CAB	CAB	CAB	CAB	CAB	.000	....	557
20	CAB	CAB	CAB	CAB	CAB	.000	....	557
23	CAB	CAB	CAB	CAB	CAB	.000	....	557
24	CAB	CAB	CAB	CAB	CAB	.000	....	557
25	CAB	CAB	CAB	CAB	CAB	.000	....	557
26	CAB	CAB	CAB	CAB	CAB	.000	....	557
27	CAB	CAB	CAB	CAB	CAB	.000	....	557
30	CAB	CAB	CAB	CAB	CAB	.000	....	557

IN JULY

1	CAB	CAB	CAB	CAB	CAB	.000	....	557
2	CAB	CAB	CAB	CAB	CAB	.000	....	557
3	CAB	CAB	CAB	CAB	CAB	.000	....	557
4	Exchange Closed; Independence Day							
7	CAB	CAB	CAB	CAB	CAB	.000	....	557
8	CAB	CAB	CAB	CAB	CAB	.000	....	557
9	CAB	CAB	CAB	CAB	CAB	.000	....	557
10	CAB	CAB	CAB	CAB	CAB	.000	....	557
11	CAB	CAB	CAB	CAB	CAB	.000	....	557
14	CAB	CAB	CAB	CAB	CAB	.000	....	557
15	CAB	CAB	CAB	CAB	CAB	.000	....	557
16	CAB	CAB	CAB	CAB	CAB	.000	....	557
17	CAB	CAB	CAB	CAB	CAB	.000	....	557
18	CAB	CAB	CAB	CAB	CAB	.000	....	557
21	CAB	CAB	CAB	CAB	CAB	.000	....	557
22	CAB	CAB	CAB	CAB	CAB	.000	....	557
23	CAB	CAB	CAB	CAB	CAB	.000	....	557
24	CAB	CAB	CAB	CAB	CAB	.000	....	557
25	CAB	CAB	CAB	CAB	CAB	.000	....	557
28	CAB	CAB	CAB	CAB	CAB	.000	....	557
29	CAB	CAB	CAB	CAB	CAB	.000	....	557
30	CAB	CAB	CAB	CAB	CAB	.000	....	557
31	CAB	CAB	CAB	CAB	CAB	.000	....	557

IN AUGUST

1	CAB	CAB	CAB	CAB	CAB	.000	....	557
4	CAB	CAB	CAB	CAB	CAB	.000	....	557
5	CAB	CAB	CAB	CAB	CAB	.000	....	557
6	CAB	CAB	CAB	CAB	CAB	.000	....	557
	CAB	CAB	CAB	CAB	CAB	.000	....	557
8	CAB	CAB	CAB	CAB	CAB	.000	....	557
11	CAB	CAB	CAB	CAB	CAB	.000	....	557
12	CAB	CAB	CAB	CAB	CAB	.000	....	557
13	CAB	CAB	CAB	CAB	CAB	.000	....	557
14	CAB	CAB	CAB	CAB	CAB	.000	....	557
15	CAB	CAB	CAB	CAB	CAB	.000	....	557
18	CAB	CAB	CAB	CAB	CAB	.000	....	557
19	CAB	CAB	CAB	CAB	CAB	.000	....	557
20	CAB	CAB	CAB	CAB	CAB	.000	....	557
21	CAB	CAB	CAB	CAB	CAB	.000	....	557

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9050 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	CAB	CAB	CAB	CAB	CAB	.000	....	557
25	CAB	CAB	CAB	CAB	CAB	.000	....	557
26	CAB	CAB	CAB	CAB	CAB	.000	....	557
27	CAB	CAB	CAB	CAB	CAB	.000	....	557
28	CAB	CAB	CAB	CAB	CAB	.000	....	557
29	CAB	CAB	CAB	CAB	CAB	.000	....	557

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	557
3	CAB	CAB	CAB	CAB	CAB	.000	....	557
4	CAB	CAB	CAB	CAB	CAB	.000	....	557
5	CAB	CAB	CAB	CAB	CAB	.000	....	557
8	CAB	CAB	CAB	CAB	CAB	.000	....	557
9	CAB	CAB	CAB	CAB	CAB	.000	....	557
10	CAB	CAB	CAB	CAB	CAB	.000	....	557
11	CAB	CAB	CAB	CAB	CAB	.000	....	557
12	CAB	CAB	CAB	CAB	CAB	.000	....	557

SEPTEMBER 1986 9100 PUTS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	....	....	....	.22N	.23	.222	....	745
3	....	....	....	.23N	.24	.232	....	745
6	....	....	....	.24N	.24	.233	....	745
7	.21	.21	.21	.21	.21	.200	10	735
8	.21	.21	.21	.21	.27	.269	20	735
9	.32	.34	.29	.30B	.34	.308	200	722
10	....	....	....	.34N	.36	.339	10	722
13	.43	.43	.40	.42B	.44	.388	296	636
14	.41	.41	.39A	.39A	.39	.348	50	661
15	.34	.34	.32	.32	.31	.309	108	696
16	....	....	.29A	.31N	.31	.305	40	609
17	.30	.30	.29	.29	.31	.308	80	649
20	....	.34B	....	.34B	.34	.333	....	599
21	.29	.31	.29	.31	.30	.310	81	619
22	.28	.29B	.26A	.28	.31	.325	40	646
23	....	....	.30A	.30A	.28	.293	....	646
24	.29	.29	.25A	.25A	.25	.274	75	606
27	....	....	.21A	.21A	.21	.243	....	606
28	.18	.19B	.18	.18	.19	.221	100	656
29	....	.20B	.18A	.20B	.21	.240	....	656
30	.16	.20B	.16	.18	.20	.233	60	706
31	....	....	.18A	.18A	.18	.216	10	716

IN FEBRUARY

3	....	....	....	.18N	.17	.204	....	716
4	.13	.13	.12	.13B	.15	.196	50	751
5	....	....	....	.15N	.15	.196	....	751
6	....	....	....	.15N	.17	.201	....	751
7	....	.19B	....	.19B	.18	.250	....	751
10	....	....	.17A	.17A	.17	.228	....	751
11	....	....	.15A	.15A	.15	.219	....	751
12	....	....	....	.15N	.14	.221	....	751
13	....	....	.13A	.13A	.12	.212	....	751
14	.11	.11	.10A	.11	.11	.175	1	750
17	Exchange Closed; President's Day							
18	.10	.10	.10	.10	.09	.159	5	750
19	....	....	....	.09N	.11	.170	....	745
20	.09	.09	.09	.09	.10	.172	20	740
21	.07	.08	.07	.08	.07	.152	2	742
24	.08	.08	.08	.08	.06	.133	2	740
25	.07	.07	.07	.07	.07	.137	3	741
26	.07	.07	.07	.07	.07	.130	17	746
27	.05	.06	.05	.05	.06	.096	44	746
28	.06	.06	.05	.05	.06	.197	123	789

IN MARCH

3	.06	.06	.06	.06	.06	.177	43	809
4	.05	.05	.05	.05	.05	.160	10	789
5	.06	.07	.06	07	.07	.176	35	809
6	....	....	.06A	.07N	.06	.139	....	809
7	....	....	.05A	.05A	.04	.128	....	809
10	....	....	....	.04N	.03	.102	....	809
11	.03	.03	.03	.03	.03	.091	20	809
12	.03	.03	.02	.02	.03	.085	180	712
13	.03	.03	.02	.03	.03	.078	69	757
14	....	....	....	.03N	.03	.068	....	757
17	....	....	....	.03N	.03	.064	....	757
18	....	....	....	.03N	.03	.059	....	757
19	....	....	....	.03N	.03	.052	....	757
20	.03	.03	.03	.03	.03	.042	5	755

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
SEPTEMBER 1986 9100 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	.03	.03	.03	.03	.03	.037	11	765
24	.02	.02	.01	.01	.02	.028	18	747
25	....	....	....	.02N	.02	.027	....	747
26	....	....	....	.02N	.02	.022	....	747
27	.02	.02	.02	.02	.02	.012	140	627
28	Exchange Closed; Good Friday							
31	....	....	....	.02N	.02	.008	10	637

IN APRIL

1	.01	.01	.01	.01	.01	.008	50	646
2	.01	.01	.01	.01	.01	.006	5	646
3	....	....	....	.01N	.01	.007	....	646
4	....	....	....	.01N	.01	.004	....	646
7	....	....	....	.01N	.01	.003	....	646
8	....	....	....	.01N	.01	.003	....	646
9	....	....	....	.01N	.01	.000	....	646
10	....	....	....	.01N	....	.000	....	671
11	CAB	CAB	CAB	CAB	CAB	.000	....	671
14	CAB	CAB	CAB	CAB	CAB	.000	....	646
15	CAB	CAB	CAB	CAB	CAB	.000	....	646
16	CAB	CAB	CAB	CAB	CAB	.000	....	646
17	CAB	CAB	CAB	CAB	CAB	.000	....	646
18	CAB	CAB	CAB	CAB	CAB	.000	....	646
21	CAB	CAB	CAB	CAB	CAB	.000	....	646
22	CAB	CAB	CAB	CAB	CAB	.000	....	646
23	.01	.01	.01	.01	....	.001	10	646
24	CAB	CAB	CAB	CAB	CAB	.003	....	646
25	CAB	CAB	CAB	CAB	CAB	.003	....	646
28	CAB	CAB	CAB	CAB	CAB	.001	....	646
29	CAB	CAB	CAB	CAB	CAB	.001	....	646
30	CAB	CAB	CAB	CAB	CAB	.001	....	646

IN MAY

1	CAB	CAB	CAB	CAB	CAB	.001	....	646
2	CAB	CAB	CAB	CAB	CAB	.001	....	646
5	CAB	CAB	CAB	CAB	CAB	.000	....	646
6	CAB	CAB	CAB	CAB	CAB	.000	....	646
7	.01	.01	.01	.01	.01	.000	2063	2407
8	....	....	....	.01N	.01	.000	....	2407
9	....	....	....	.01N	.01	.001	....	2407
12	....	....	....	.01N	.01	.001	....	2407
13	....	....	....	.01N	.01	.001	....	2407
14	....	....	....	.01N	.01	.001	....	2407
15	....	....	....	.01N	.01	.002	....	2407
16	....	....	....	.01N	.01	.004	....	2407
19	....	....	....	.01N	.01	.005	....	2407
20	....	....	....	.01N	.01	.003	....	2407
21	....	....	....	.01N	.01	.003	....	2407
22	....	....	....	.01N	....	.002	....	2407
23	.01	.01	.01	.01	....	.001	574	2407
26	Exchange Closed; Memorial Day							
27	CAB	CAB	CAB	CAB	CAB	.001	....	2407
28	CAB	CAB	CAB	CAB	CAB	.001	....	2407
29	CAB	CAB	CAB	CAB	CAB	.002	....	2407
30	CAB	CAB	CAB	CAB	CAB	.002	....	2407

IN JUNE

2	....	.01B	....	.01B	.01	.005	...	2407
3	....	....	....	.01N	....	.003	....	2407
4	.02	.02	.01	.01	.01	.006	74	2479
5	....	....	....	.01N	.01	.006	....	2479
6	....	....	....	.01N	....	.002	....	2479
9	CAB	CAB	CAB	CAB	CAB	.005	....	2479
10	CAB	CAB	CAB	CAB	CAB	.004	....	2479
11	CAB	CAB	CAB	CAB	CAB	.005	....	2479
12	CAB	CAB	CAB	CAB	CAB	.003	....	2479
13	CAB	CAB	CAB	CAB	CAB	.001	....	2479
16	CAB	CAB	CAB	CAB	CAB	.000	....	2479
17	CAB	CAB	CAB	CAB	CAB	.000	....	2479
18	CAB	CAB	CAB	CAB	CAB	.000	....	2479
19	CAB	CAB	CAB	CAB	CAB	.000	....	2479
20	CAB	CAB	CAB	CAB	CAB	.000	....	2479
23	CAB	CAB	CAB	CAB	CAB	.000	....	2479
24	CAB	CAB	CAB	CAB	CAB	.000	....	2479
25	CAB	CAB	CAB	CAB	CAB	.000	....	2479
26	CAB	CAB	CAB	CAB	CAB	.000	....	2479
27	CAB	CAB	CAB	CAB	CAB	.000	....	2479
30	CAB	CAB	CAB	CAB	CAB	.000	....	2474

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
SEPTEMBER 1986 9100 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000	....	2474
2	CAB	CAB	CAB	CAB	CAB	.000	....	2474
3	CAB	CAB	CAB	CAB	CAB	.000	....	2474
4	Exchange Closed; Independence Day							
7	CAB	CAB	CAB	CAB	CAB	.000	....	2474
8	CAB	CAB	CAB	CAB	CAB	.000	....	2474
9	CAB	CAB	CAB	CAB	CAB	.000	....	2474
10	CAB	CAB	CAB	CAB	CAB	.000	....	2474
11	CAB	CAB	CAB	CAB	CAB	.000	....	2474
14	CAB	CAB	CAB	CAB	CAB	.000	....	2474
15	CAB	CAB	CAB	CAB	CAB	.000	....	2474
16	CAB	CAB	CAB	CAB	CAB	.000	....	2474
17	CAB	CAB	CAB	CAB	CAB	.000	....	2474
18	CAB	CAB	CAB	CAB	CAB	.000	....	2474
21	CAB	CAB	CAB	CAB	CAB	.000	....	2474
22	CAB	CAB	CAB	CAB	CAB	.000	....	2474
23	CAB	CAB	CAB	CAB	CAB	.000	....	2474
24	CAB	CAB	CAB	CAB	CAB	.000	....	2474
25	CAB	CAB	CAB	CAB	CAB	.000	....	2474
28	CAB	CAB	CAB	CAB	CAB	.000	....	2474
29	CAB	CAB	CAB	CAB	CAB	.000	....	2474
30	CAB	CAB	CAB	CAB	CAB	.000	....	2474
31	CAB	CAB	CAB	CAB	CAB	.000	....	2474

IN AUGUST

1	CAB	CAB	CAB	CAB	CAB	.000	....	2474
4	CAB	CAB	CAB	CAB	CAB	.000	....	2477
5	CAB	CAB	CAB	CAB	CAB	.000	....	2474
6	CAB	CAB	CAB	CAB	CAB	.000	....	2474
7	CAB	CAB	CAB	CAB	CAB	.000	....	2474
8	CAB	CAB	CAB	CAB	CAB	.000	....	2474
11	CAB	CAB	CAB	CAB	CAB	.000	....	2474
12	CAB	CAB	CAB	CAB	CAB	.000	....	2474
13	CAB	CAB	CAB	CAB	CAB	.000	....	2474
14	CAB	CAB	CAB	CAB	CAB	.000	....	2474
15	CAB	CAB	CAB	CAB	CAB	.000	....	2474
18	CAB	CAB	CAB	CAB	CAB	.000	....	2474
19	CAB	CAB	CAB	CAB	CAB	.000	....	2474
20	CAB	CAB	CAB	CAB	CAB	.000	....	2474
21	CAB	CAB	CAB	CAB	CAB	.000	....	2474
22	CAB	CAB	CAB	CAB	CAB	.000	....	2474
25	CAB	CAB	CAB	CAB	CAB	.000	....	2474
26	CAB	CAB	CAB	CAB	CAB	.000	....	2474
27	CAB	CAB	CAB	CAB	CAB	.000	....	2474
28	CAB	CAB	CAB	CAB	CAB	.000	....	2474
29	CAB	CAB	CAB	CAB	CAB	.000	....	2474

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	2474
3	CAB	CAB	CAB	CAB	CAB	.000	....	2474
4	CAB	CAB	CAB	CAB	CAB	.000	....	2474
5	CAB	CAB	CAB	CAB	CAB	.000	....	2474
8	CAB	CAB	CAB	CAB	CAB	.000	....	2474
9	CAB	CAB	CAB	CAB	CAB	.000	....	2474
10	CAB	CAB	CAB	CAB	CAB	.000	....	2474
11	CAB	CAB	CAB	CAB	CAB	.000	....	2474
12	CAB	CAB	CAB	CAB	CAB	.000	....	2474

SEPTEMBER 1986 9150 PUTS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	....	....	....	.33N	.36	.371	....	300
3	....	....	....	.36N	.38	.384	....	300
6	....	....	.37A	.37A	.38	.387	....	300
7	.32	.32	.32	.32	.33	.344	20	307
8	.40	.42B	.36A	.40	.43	.431	101	407
9	.47	.51B	.47	.51B	.51	.476	150	350
10	....	....	....	.51N	.56	.511	....	350
13	.59	.61B	.59	.59	.64	.564	50	300
14	.63	.63	.59A	.59A	.58	.522	50	345
15	.53	.53	.51A	.51A	.49	.479	250	461
16	.42	.49	.42	.49	.48	.476	190	504
17	.47	.47	.47	.47	.49	.479	6	554
20	....	.55B	....	.55B	.53	.508	....	454
21	....	....	.52A	.52A	.47	.483	....	454
22	.46	.50B	.44	.44	.50	.501	2	455
23	....	....	.47A	.47A	.45	.465	....	456
24	....	....	.41A	.42A	.41	.443	....	455
27	.36	.36	.34	.34	.35	.407	32	465
28	.36	.36	.34A	.34A	.31	.378	1	466
29	....	....	....	.31N	.36	.403	....	466
30	.33	.33	.32A	.33	.35	.396	1	466

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
SEPTEMBER 1986 9150 PUTS
IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31	.31	.36B	.31	.31	.31	.374	20	467
				IN FEBRUARY				
3	....	....	.30A	.30A	.30	.359	....	465
4	....	....	.27A	.29A	.28	.349	....	565
5	.25	.25	.25	.25	.28	.349	2	565
6	....	....	....	.28N	.30	.355	....	465
7	....	.36B	....	.36B	.33	.419	....	465
10	.33	.33	.33	.33	.30	.393	16	465
11	.28	.28	.26	.27B	.28	.382	71	523
12	.25	.28	.25	.28	.26	.385	36	544
13	.24	.25	.24	.25	.24	.374	78	592
14	.19	.20	.19	.20	.20	.328	130	642
17	Exchange Closed; President's Day							
18	.18	.18	.18	.18	.19	.303	300	725
19	.20	.21B	.20	.20	.21	.319	....	685
20	.20	.20	.19	.19	.20	.323	231	885
21	....	....	.17A	.17A	.16	.295	....	885
24	.16	.16	.14	.14	.14	.267	17	871
25	.14	.14	.14	.14	.14	.273	11	865
26	.15	.15	.15	.15	.14	.263	100	886
27	.12	.12	12	.12	.12	.209	32	854
28	.10	.11B	.10	.11B	.12	.294	58	839
				IN MARCH				
3	.12	.12	.10	.10	.10	.269	150	786
4	....	....	....	.10N	.10	.249	....	786
5	.12	.12	.12	.12	.14	.273	50	808
6	....	....	.10A	.10A	.10	.229	5	813
7	.07	.07	.06	.06	.07	.218	151	901
10	....	....	.06A	.07N	.06	.185	....	901
11	.06	.06	.06	.06	.06	.172	25	901
12	.06	.06	.05	.06	.06	.167	125	911
13	.06	.06	.06	.06	.06	.159	35	946
14	....	....	.05A	.06N	.06	.147	....	946
17	....	....	....	.06N	.05	.144	....	946
18	.06	.06	.06	.06	.06	.138	64	980
19	.05	.05	.05	.05	.05	.128	50	975
20	.05	.05	.05	.05	.05	.110	50	978
21	.04	.04	.03	.04	.04	.102	167	1010
24	.04	.04	.04	.04	.04	.083	26	1021
25	....	....	....	.04N	.04	.083	....	1021
26	.04	.04	.04	.04	.04	.072	3	1022
27	.03	.03	.03	.03	.03	.047	248	1057
28	Exchange Closed; Good Friday							
31	....	....	....	.03N	.03	.035	2	1007
				IN APRIL				
1	.02	.02	.01	.01	.03	.035	35	982
2	.02	.03	.02	.03	.03	.030	63	924
3	.02	.02	.02	.02	.03	.032	40	964
4	.01	.02	.01	.02	.02	.022	86	976
7	....	....	....	.02N	.02	.019	....	976
8	....	....	....	.02N	.01	.019	....	976
9	....	....	....	.01N	.01	.005	....	976
10	....	....	....	.01N	.01	.005	....	976
11	....	....	....	.01N	.01	.005	....	976
14	.01	.01	.01	.01	.01	.002	25	956
15	....	....	....	.01N	.01	.003	....	956
16	....	....	....	.01N	.01	.001	....	956
17	....	....	....	.01N	.02	.002	....	956
18	.02	.02	.02	.02	.02	.002	....	956
21	....	....	....	.02N	.02	.003	25	971
22	....	....	....	.02N	.02	.007	....	971
23	.02	.02	.02	.02	.02	.009	69	926
24	....	....	....	.02N	.03	.018	3	929
25	....	....	....	.03N	.03	.021	....	929
28	.03	.03	.03	.03	.03	.011	....	934
29	.03	.03	.03	.03	.03	.011	70	879
30	....	....	....	.03N	.03	.010	....	854
				IN MAY				
1	....	....	....	.03N	.03	.012	....	854
2	....	....	....	.03N	.03	.013	....	854
5	....	....	....	.03N	.02	.006	....	854
6	....	....	....	.02N	.02	.006	....	854
7	....	....	....	.02N	.02	.005	....	854
8	....	....	....	.02N	.02	.004	....	854
9	....	....	....	.02N	.03	.008	....	854
12	....	....	....	.03N	.03	.012	....	1084
13	....	....	....	.03N	.03	.009	....	1084
14	....	....	....	.03N	.03	.011	....	1084

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
SEPTEMBER 1986 9150 PUTS
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	....	....	....	.03N	.04	.020	....	854
16	.04	.04	.04	.04	.04	.030	7	856
19	.04	.04	.04	.04	.04	.032	2	853
20	.05	.05	.04A	.04A	.04	.022	1	853
21	.02	.03	.02	.03	.04	.022	26	879
22	....	....	....	.04N	.04	.020	....	860
23	....	....	....	.04N	.03	.015	....	860
26	Exchange Closed; Memorial Day							
27	....	....	....	.03N	.03	.009	....	860
28	....	....	....	.03N	.04	.014	....	860
29	....	....	....	.04N	.04	.022	....	860
30	.04	.04	.04	.04	.04	.021	2	860
				IN JUNE				
2	....	....	....	.04N	.05	.036	....	860
3	....	....	....	.05N	.04	.025	....	860
4	.04	.06	.04	.06	.06	.040	90	860
5	....	....	....	.06N	.06	.040	....	860
6	....	....	.05A	.05A	.03	.019	....	860
9	....	....	....	.03N	.04	.032	....	860
10	....	....	....	.04N	.04	.030	....	860
11	....	....	....	.04N	.04	.032	....	860
12	....	....	....	.04N	.03	.025	....	860
13	....	....	.02A	.02A	.02	.010	....	860
16	....	....	....	.02N	.02	.008	....	860
17	....	....	....	.02N	.02	.006	....	860
18	.01	.01	.01	.01	.01	.005	93	767
19	....	....	....	.01N	.01	.007	....	767
20	....	....	....	.01N	.01	.004	....	767
23	.01	.01	.01	.01	.01	.003	....	767
24	.01	.01	.01	.01	.01	.003	22	789
25	....	....	....	.01N	....	.002	....	774
26	CAB	CAB	CAB	CAB	CAB	.002	....	774
27	CAB	CAB	CAB	CAB	CAB	.001	....	774
30	CAB	CAB	CAB	CAB	CAB	.000	....	774
				IN JULY				
1	CAB	CAB	CAB	CAB	CAB	.000	....	774
2	CAB	CAB	CAB	CAB	CAB	.000	....	774
3	CAB	CAB	CAB	CAB	CAB	.000	....	774
4	Exchange Closed; Independence Day							
7	CAB	CAB	CAB	CAB	CAB	.000	....	774
8	CAB	CAB	CAB	CAB	CAB	.000	....	774
9	CAB	CAB	CAB	CAB	CAB	.000	....	774
10	CAB	CAB	CAB	CAB	CAB	.000	....	774
11	CAB	CAB	CAB	CAB	CAB	.000	....	774
14	CAB	CAB	CAB	CAB	CAB	.000	....	774
15	CAB	CAB	CAB	CAB	CAB	.000	3	771
16	CAB	CAB	CAB	CAB	CAB	.000	....	771
17	CAB	CAB	CAB	CAB	CAB	.000	....	771
18	CAB	CAB	CAB	CAB	CAB	.000	....	771
21	CAB	CAB	CAB	CAB	CAB	.000	....	771
22	CAB	CAB	CAB	CAB	CAB	.000	....	771
23	CAB	CAB	CAB	CAB	CAB	.000	....	771
24	CAB	CAB	CAB	CAB	CAB	.000	....	771
25	CAB	CAB	CAB	CAB	CAB	.000	....	771
28	CAB	CAB	CAB	CAB	CAB	.000	....	771
29	CAB	CAB	CAB	CAB	CAB	.000	....	771
30	CAB	CAB	CAB	CAB	CAB	.000	....	771
31	CAB	CAB	CAB	CAB	CAB	.000	....	771
				IN AUGUST				
1	CAB	CAB	CAB	CAB	CAB	.000	....	771
4	CAB	CAB	CAB	CAB	CAB	.000	....	771
5	CAB	CAB	CAB	CAB	CAB	.000	....	771
6	CAB	CAB	CAB	CAB	CAB	.000	....	771
7	CAB	CAB	CAB	CAB	CAB	.000	....	771
8	CAB	CAB	CAB	CAB	CAB	.000	....	771
11	CAB	CAB	CAB	CAB	CAB	.000	....	771
12	CAB	CAB	CAB	CAB	CAB	.000	....	771
13	CAB	CAB	CAB	CAB	CAB	.000	....	771
14	CAB	CAB	CAB	CAB	CAB	.000	....	771
15	CAB	CAB	CAB	CAB	CAB	.000	....	771
18	CAB	CAB	CAB	CAB	CAB	.000	....	771
19	CAB	CAB	CAB	CAB	CAB	.000	....	771
20	CAB	CAB	CAB	CAB	CAB	.000	....	771
21	CAB	CAB	CAB	CAB	CAB	.000	....	771
22	CAB	CAB	CAB	CAB	CAB	.000	....	771
25	CAB	CAB	CAB	CAB	CAB	.000	....	771
26	CAB	CAB	CAB	CAB	CAB	.000	....	771
27	CAB	CAB	CAB	CAB	CAB	.000	....	771
28	CAB	CAB	CAB	CAB	CAB	.000	....	771
29	CAB	CAB	CAB	CAB	CAB	.000	....	771

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9150 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	771
3	CAB	CAB	CAB	CAB	CAB	.000	....	769
4	CAB	CAB	CAB	CAB	CAB	.000	....	769
5	CAB	CAB	CAB	CAB	CAB	.000	....	769
8	CAB	CAB	CAB	CAB	CAB	.000	....	769
9	CAB	CAB	CAB	CAB	CAB	.000	....	769
10	CAB	CAB	CAB	CAB	CAB	.000	....	769
11	CAB	CAB	CAB	CAB	CAB	.000	....	769
12	CAB	CAB	CAB	CAB	CAB	.000	....	769

SEPTEMBER 1986 9175 PUTS

IN JUNE 1986

9	.05	.06	.05	.06	.08	.069	65	65
10	....	....	....	.06N	.06	.065	....	65
11	....	....	....	.06N	.06	.067	....	65
12	....	....	....	.06N	.05	.055	....	65
13	....	....	....	.05N	.03	.025	....	65
16	....	....	....	.03N	.03	.021	....	65
17	....	....	....	.03N	.03	.016	....	65
18	....	....	....	.03N	.02	.015	....	65
19	....	....	....	.02N	.02	.019	....	65
20	....	....	....	.02N	.01	.013	....	65
23	....	....	....	.01N	.01	.010	....	65
24	....	....	....	.01N	.01	.009	....	65
25	....	....	....	.01N	.01	.007	....	65
26	....	....	....	.01N	....	.006	....	65
27	CAB	CAB	CAB	CAB	CAB	.004	....	65
30	CAB	CAB	CAB	CAB	CAB	.003	....	65

IN JULY

1	CAB	CAB	CAB	CAB	CAB	.003	....	65
2	CAB	CAB	CAB	CAB	CAB	.002	....	65
3	CAB	CAB	CAB	CAB	CAB	.001	....	65
4	Exchange Closed: Independence Day							
7	CAB	CAB	CAB	CAB	CAB	.001	....	65
8	CAB	CAB	CAB	CAB	CAB	.002	....	65
9	CAB	CAB	CAB	CAB	CAB	.000	....	65
10	CAB	CAB	CAB	CAB	CAB	.000	....	65
11	CAB	CAB	CAB	CAB	CAB	.000	....	65
14	CAB	CAB	CAB	CAB	CAB	.000	....	65
15	CAB	CAB	CAB	CAB	CAB	.000	....	65
16	CAB	CAB	CAB	CAB	CAB	.000	....	65
17	CAB	CAB	CAB	CAB	CAB	.000	....	65
18	CAB	CAB	CAB	CAB	CAB	.000	....	65
21	CAB	CAB	CAB	CAB	CAB	.000	....	65
22	CAB	CAB	CAB	CAB	CAB	.000	....	65
23	CAB	CAB	CAB	CAB	CAB	.000	....	65
24	CAB	CAB	CAB	CAB	CAB	.000	....	65
25	CAB	CAB	CAB	CAB	CAB	.000	....	65
28	CAB	CAB	CAB	CAB	CAB	.000	....	65
29	CAB	CAB	CAB	CAB	CAB	.000	....	65
30	CAB	CAB	CAB	CAB	CAB	.000	....	65
31	CAB	CAB	CAB	CAB	CAB	.000	....	65

IN AUGUST

1	CAB	CAB	CAB	CAB	CAB	000	....	65
4	CAB	CAB	CAB	CAB	CAB	000	....	65
5	CAB	CAB	CAB	CAB	CAB	000	....	65
6	CAB	CAB	CAB	CAB	CAB	000	....	65
7	CAB	CAB	CAB	CAB	CAB	000	....	65
8	CAB	CAB	CAB	CAB	CAB	000	....	65
11	CAB	CAB	CAB	CAB	CAB	000	....	65
12	01	01	01	01	....	000	61	63
13	CAB	CAB	CAB	CAB	CAB	000	24	77
14	CAB	CAB	CAB	CAB	CAB	000	....	53
15	CAB	CAB	CAB	CAB	CAB	000	....	53
18	CAB	CAB	CAB	CAB	CAB	000	....	53
19	CAB	CAB	CAB	CAB	CAB	000	....	53
20	CAB	CAB	CAB	CAB	CAB	000	....	53
21	CAB	CAB	CAB	CAB	CAB	000	21	53
22	CAB	CAB	CAB	CAB	CAB	000	....	53
25	CAB	CAB	CAB	CAB	CAB	000	2	53
26	CAB	CAB	CAB	CAB	CAB	000	1	53
27	CAB	CAB	CAB	CAB	CAB	000	....	53
28	CAB	CAB	CAB	CAB	CAB	000	....	53
29	CAB	CAB	CAB	CAB	CAB	000	....	53

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9175 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	53
3	CAB	CAB	CAB	CAB	CAB	.000	....	53
4	CAB	CAB	CAB	CAB	CAB	.000	....	94
5	CAB	CAB	CAB	CAB	CAB	.000	....	94
8	CAB	CAB	CAB	CAB	CAB	.000	....	94
9	CAB	CAB	CAB	CAB	CAB	.000	....	94
10	CAB	CAB	CAB	CAB	CAB	.000	....	94
11	CAB	CAB	CAB	CAB	CAB	.000	....	94
12	CAB	CAB	CAB	CAB	CAB	.000	....	94

SEPTEMBER 1986 9200 PUTS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	....	....	....	.53N	.57	.542	....	190
3	....	....	....	.57N	.59	.556	....	190
6	....	....	.58A	.58A	.59	.559	....	190
7	....	....	.55A	.55A	.53	.514	....	190
8	....	.60B	....	.60B	.66	.604	....	190
9	....	.73B	....	.73B	.76	.646	....	190
10	.76	.80B	.76	.80B	.81	.680	1	190
13	....	.83B	....	.83B	.92	.727	....	190
14	....	....	.86A	.86A	.84	.691	....	190
15	....	....	.82A	.82A	.74	.653	....	190
16	.65	.70B	.65	.70B	.72	.650	50	215
17	....	....	....	.72N	.73	.654	....	215
20	....	.80B	....	.76B	.78	.681	....	215
21	....	....	....	.78N	.73	.658	....	215
22	.72	.75B	.72	.72	.76	.675	1	214
23	....	....	.72A	.72A	.69	.642	....	214
24	....	.70B	.66A	.66A	.65	.622	....	214
27	.60	.60	.58A	.58A	.58	.587	26	239
28	.54	.54	.54	.54	.53	.559	50	289
29	....	.54B	.50A	.54B	.58	.584	....	289
30	....	....	.52A	.52A	.56	.577	....	289
31	....	....	.52A	.52A	.52	.556	....	289

IN FEBRUARY

3	....	....	....	.52N	.49	.541	....	289
4	.46	.47	.44A	.47	.47	.530	2	290
5	.43	.43	.43	.43	.48	.530	17	307
6	....	....	.47A	.48N	.52	.538	....	307
7	....	.58B	....	.56B	.56	.604	....	307
10	.55	.55	.54	.54	.52	.570	29	309
11	.47	.48	.47	.48	.49	.568	61	313
12	.50	.50	.48A	.50	.48	.572	1	309
13	.46	.48	.46	.48	.44	.561	20	313
14	....	....	.42A	.42A	.39	.512	....	313
17	Exchange Closed: President's Day							
18	.36	.36	.36	.36	.36	.486	160	413
19	....	.41B	....	.39B	.39	.505	....	425
20	....	.39	.38A	.39	.39	.509	10	425
21	.33	.35B	.33	.33	.32	.478	2	417
24	.30	.30	.28	.28	.29	.447	2	417
25	.30	.30	.30	.30	.29	.455	10	417
26	.30	.30	.29	.29	.28	.443	52	436
27	.24	.24	.24	.24	.24	.375	100	439
28	.23	.24	.21A	.24	.23	.408	55	409

IN MARCH

3	.21	.22	.19	.19	.20	.380	127	494
4	.17	.17	.15	.16	.19	.358	245	648
5	.18	.22B	.18	.22B	.25	.391	110	675
6	.17	.19B	.16	.18	.19	.344	212	870
7	.19	.19	.16A	.16A	.15	.336	220	1014
10	.15	.15	.11	.12B	.12	.300	100	1114
11	.11	.11	.11	.11	.12	.286	7	1121
12	.11	.11	.11	.11	.11	.286	113	1214
13	.13	.13	.13	.13	.13	.281	19	1224
14	.12	.12	.12	.12	.12	.270	2	1224
17	.12	.12	.11	.11	.11	.271	150	1152
18	....	.12B	....	.11N	.12	.267	....	1152
19	.11	.12	.11	.12	.12	.258	51	1152
20	.11	.11	.10A	.10A	.10	.233	5	1155
21	.09	.09	.09	.09	.10	.224	30	1170
24	.08	.08	.08	.08	.09	.196	36	1170
25	.08	.09	.08	.09	.09	.200	210	1340
26	.09	.09	.09	.09	.09	.183	22	1361
27	.07	.07	.05	.05	.06	.134	78	1432
28	Exchange Closed: Good Friday							
31	....	....	.05A	.05A	.05	.110	....	1432

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9200 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.03	.04	.02	.04	.05	.111	93	1455
2	.05	.05	.05	.05	.05	.100	12	1437
3	.05	.05	.05	.05	.05	.108	20	1457
4	.06	.06	.05	.05	.04	.083	21	1462
7	....	....	....	.04N	.04	.075	....	1462
8	.04	.04	.04	.04	.03	.075	2	1464
9	.02	.02	.02	.02	.03	.029	25	1445
10	.02	.02	.02	.02	.02	.026	25	1468
11	....	....	....	.02N	.03	.030	....	1468
14	.02	.02	.02	.02	.02	.018	11	1458
15	....	....	....	.02N	.03	.020	11	1447
16	....	....	....	.03N	.03	.010	....	1446
17	.02	.02	.02	.02	.05	.014	20	1466
18	....	....	....	.05N	.06	.016	....	1466
21	....	....	.04A	.05A	.05	.021	....	1466
22	.06	.06	.06	.06	.06	.037	5	1471
23	....	....	....	.06N	.07	.045	....	1471
24	....	.08B	....	.07N	.09	.078	....	1471
25	.07	.08	.05	.08	.09	.086	38	1506
28	.07	.07	.06	.06	.06	.053	27	1531
29	.05	.05	.05	.05	.06	.053	75	1476
30	....	....	....	.06N	.06	.049	....	1456

IN MAY

1	....	....	....	.06N	.06	.058	....	1456
2	....	....	....	.06N	.06	.059	....	1456
5	....	....	.05A	.05A	.05	.034	....	1456
6	....	....	....	.05N	.05	.034	....	1456
7	....	....	....	.05N	.05	.032	....	1456
8	....	....	....	.05N	.04	.024	....	1456
9	....	....	....	.04N	.05	.043	....	1456
12	.05	.06	.05	.06	.06	.062	42	1497
13	....	....	....	.06N	.05	.050	....	1497
14	....	....	....	.05N	.06	.059	....	1497
15	.05	.06	.05	.06	.06	.091	65	1547
16	.08	.08	.08	.08	.10	.120	2	1549
19	.10	.11	.09A	.11	.10	.126	101	1549
20	.09	.12	.08	.09	.08	.097	148	1564
21	.07	.09	.07	.08A	.08	.096	141	1551
22	....	....	....	.08N	.08	.093	....	1551
23	.08	.08	.08	.08	.07	.075	429	1550
26	Exchange Closed: Memorial Day							
27	....	....	....	.07N	.06	.055	....	1550
28	....	....	....	.06N	.07	.073	....	1557
29	.07	.08	.07	.08	.09	.104	363	1594
30	.08	.08	.08	.08	.09	.102	21	1601

IN JUNE

2	.11	.13B	.08A	.13B	.12	.152	24	1622
3	.11	.11	.10	.10	.10	.116	40	1662
4	.09	.14	.09	.13	.13	.160	87	1704
5	.11	.13	.10	.12	.12	.156	75	1773
6	.10	.10	.08	.08A	.08	.091	491	1954
9	.07	.10	.07	.10	.10	.132	101	1965
10	.10	.10	.10	.10	.09	.125	69	1984
11	.09	.09	.08	.09	.09	.127	22	2006
12	.08	.08	.06	.07	.07	.107	303	1820
13	.06	.06	.04	.04	.05	.054	71	1803
16	.05	.05	.04	.04	.05	.046	232	1731
17	.03	.03	.03	.03	.04	.037	1	1728
18	.03	.03	.03	.03	.03	.035	48	1741
19	....	....	....	.03N	.03	.044	....	1741
20	.02	.02	.02	.02	.02	.031	40	1701
23	.02	.02	.01	.01	.02	.027	86	1666
24	.01	.01	.01	.01	.02	.024	20	1661
25	.01	.01	.01	.01	.02	.021	73	1592
26	....	....	....	.02N	.01	.018	....	1592
27	.01	.01	.01	.01	.01	.013	55	1539
30	.01	.01	.01	.01	.01	.010	58	1564

IN JULY

1	....	....	....	.01N	.01	.009	17	1558
2	....	....	....	.01N	.01	.009	....	1557
3	....	....	....	.01N	.01	.005	....	1557
4	Exchange Closed: Independence Day							
7	....	....	....	.01N	.01	.004	....	1557
8	....	....	....	.01N	.01	.006	....	1557
9	....	....	....	.01N		.003	....	1557
10	CAB	CAB	CAB	CAB	CAB	.003	....	1557
11	CAB	CAB	CAB	CAB	CAB	.002	....	1557
14	CAB	CAB	CAB	CAB	CAB	.001	....	1557
15	CAB	CAB	CAB	CAB	CAB	.000	29	1528
16	CAB	CAB	CAB	CAB	CAB	.000	....	1528

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9200 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	.01	.01	.01	.01	....	.000	6	1526
18	CAB	CAB	CAB	CAB	CAB	.000	....	1526
21	CAB	CAB	CAB	CAB	CAB	.000	....	1526
22	CAB	CAB	CAB	CAB	CAB	.000	....	1526
23	CAB	CAB	CAB	CAB	CAB	.000	....	1526
24	CAB	CAB	CAB	CAB	CAB	.000	....	1526
25	CAB	CAB	CAB	CAB	CAB	.000	....	1526
28	CAB	CAB	CAB	CAB	CAB	.000	....	1526
29	CAB	CAB	CAB	CAB	CAB	.000	....	1526
30	CAB	CAB	CAB	CAB	CAB	.000	....	1526
31	CAB	CAB	CAB	CAB	CAB	.000	....	1526

IN AUGUST

1	CAB	CAB	CAB	CAB	CAB	000	....	1526
4	CAB	CAB	CAB	CAB	CAB	000	....	1526
5	CAB	CAB	CAB	CAB	CAB	000	....	1526
6	CAB	CAB	CAB	CAB	CAB	000	....	1526
7	CAB	CAB	CAB	CAB	CAB	000	....	1526
8	CAB	CAB	CAB	CAB	CAB	000	....	1526
11	CAB	CAB	CAB	CAB	CAB	000	....	1526
12	CAB	CAB	CAB	CAB	CAB	000	....	1526
13	CAB	CAB	CAB	CAB	CAB	000	....	1526
14	CAB	CAB	CAB	CAB	CAB	000	....	1526
15	CAB	CAB	CAB	CAB	CAB	000	19	1507
18	.01	.01	.01	.01	....	000	9	1503
19	CAB	CAB	CAB	CAB	CAB	000	3	1503
20	CAB	CAB	CAB	CAB	CAB	000	....	1503
21	CAB	CAB	CAB	CAB	CAB	000	....	1503
22	CAB	CAB	CAB	CAB	CAB	000	....	1503
25	CAB	CAB	CAB	CAB	CAB	000	....	1500
26	CAB	CAB	CAB	CAB	CAB	000	....	1500
27	CAB	CAB	CAB	CAB	CAB	000	3	1497
28	CAB	CAB	CAB	CAB	CAB	000	19	1478
29	CAB	CAB	CAB	CAB	CAB	000	....	1478

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	CAB	CAB	CAB	CAB	CAB	000	....	1478
3	CAB	CAB	CAB	CAB	CAB	000	5	1478
4	CAB	CAB	CAB	CAB	CAB	000	....	1478
5	CAB	CAB	CAB	CAB	CAB	000	....	1478
8	CAB	CAB	CAB	CAB	CAB	000	....	1478
9	CAB	CAB	CAB	CAB	CAB	000	....	1478
10	CAB	CAB	CAB	CAB	CAB	000	....	1478
11	CAB	CAB	CAB	CAB	CAB	000	....	1478
12	CAB	CAB	CAB	CAB	CAB	000	....	1478

SEPTEMBER 1986 9225 PUTS

IN APRIL 1986

24	.10	.10	.10	.10	.12	.138	2	2
25	.10	.10	.09A	.10	.12	.150	10	12
28	.09	.09	.09	.09	.09	.100	25	37
29	.07	.08	.07	.07@.08	.08	.100	100	110
30	....	....	....	.08N	.08	.092	10	102

IN MAY

1	.08	.08	.08	.08	.08	.108	25	127
2	....	....	....	.08N	.08	.109	....	127
5	....	....	....	.08N	.07	.089	....	132
6	....	....	....	.07N	.07	.068	....	132
7	.06	.06	.06	.06	.06	.065	75	197
8	.04	.04	.04	.04	.05	.051	25	222
9	.06	.07	.06	.07	.07	.086	120	317
12	.08	.09B	.08	.08	.08	.118	30	437
13	.09	.09	.08A	.08A	.07	.096	4	341
14	.07	.07	.07	.07	.08	.114	25	356
15	.09	.11B	.09	.11B	.12	.164	230	548
16	.12	.14	.12	.14	.14	.206	10	556
19	....	....	.12A	.14N	.14	.214	....	556
20	.16	.16	.13	.13	.12	.172	161	483
21	.11	.12	.11	.12	.12	.172	116	480
22	.11@.10	.11	.10	.10	.12	.168	48	514
23	.11	.11	.11	.11	.10	.141	85	536
26	Exchange Closed: Memorial Day							
27	.08	.08	.08	.08	.08	.109	32	548
28	.08	.10	.08	.10	.10	.140	140	543
29	.10	.13	.10	.13	.13	.186	106	560
30	....	....	....	.13N	.13	.186	1	560

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
SEPTEMBER 1986 9225 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.13	.16	.12A	.16	.17	.259	54	565
3	.15	.17	.14A	.14A	.14	.211	239	609
4	.12	.20	.12	.20	.19	.266	126	836
5	.18	.18	.17	.17	.18	.262	26	849
6	.13	.13	.11	.11	.12	.165	104	949
9	.10	.14B	.10	.14B	.15	.225	178	1104
10	.15	.15	.14	.14	.14	.214	9	1101
11	.13	.15	.13	.13	.14	.217	288	1329
12	.12	.12	.10	.10	.11	.197	373	1706
13	.09	.09	.07	.07	.07	.105	45	1686
16	.07	.07	.06	.06	.06	.093	103	1639
17	.06	.06	.05	.05	.05	.077	115	1584
18	.05	.05	.05	.05	.04	.074	7	1557
19	.04	.04	.03	.04	.04	.091	215	1491
20	.03	.03	.03	.03	.03	.068	145	1501
23	....	....	....	.03N	.03	.061	50	1547
24	.02	.02	.02	.02	.03	.055	275	1462
25	...	....	.02A	.02A	.03	.050	....	1462
26	.02	.02	.02	.02	.02	.044	43	1462
27	.02	.02	.02	.02	.02	.034	100	1397
30	.01	.01	.01	.01	.02	.027	15	1377

IN JULY

1	....	....	....	.02N	.02	.026	....	1370
2	....	....	....	.02N	.02	.025	....	1370
3	.01	.01	.01	.01	.01	.016	30	1380
4	Exchange Closed; Independence Day							
7	....	....	....	.01N	.01	.015	....	1380
8	.01	.01	.01	.01	.01	.024	53	1357
9	.01	.01	.01	.01	.01	.012	20	1337
10	....	....	....	.01N	.01	.013	....	1337
11	.01	.01	.01	.01	.01	.008	30	1328
14	....	....	....	.01N	....	.005	7	1325
15	.01	.01	CAB	CAB	CAB	.003	23	1304
16	CAB	CAB	CAB	CAB	CAB	.003	....	1304
17	.01	.01	.01	.01	....	.003	4	1302
18	.01	.01	.01	.01	....	.002	17	1286
21	CAB	CAB	CAB	CAB	CAB	.001	....	1286
22	CAB	CAB	CAB	CAB	CAB	.001	....	1286
23	CAB	CAB	CAB	CAB	CAB	.003	....	1286
24	CAB	CAB	CAB	CAB	CAB	.003	....	1286
25	CAB	CAB	CAB	CAB	CAB	.002	3	1283
28	CAB	CAB	CAB	CAB	CAB	.003	....	1283
29	.01	.01	.01	.01	....	.001	1	1282
30	CAB	CAB	CAB	CAB	CAB	.000	....	1282
31	CAB	CAB	CAB	CAB	CAB	.000	....	1282

IN AUGUST

1	CAB	CAB	CAB	CAB	CAB	.000	....	1282
4	CAB	CAB	CAB	CAB	CAB	.000	....	1282
5	CAB	CAB	CAB	CAB	CAB	.000	....	1282
6	CAB	CAB	CAB	CAB	CAB	.000	....	1282
7	CAB	CAB	CAB	CAB	CAB	.000	....	1282
8	CAB	CAB	CAB	CAB	CAB	.000	....	1282
11	CAB	CAB	CAB	CAB	CAB	.000	....	1282
12	CAB	.01	CAB	CAB	CAB	.000	96	1195
13	CAB	CAB	CAB	CAB	CAB	.000	20	1176
14	CAB	CAB	CAB	CAB	CAB	.000	....	1176
15	CAB	CAB	CAB	CAB	CAB	.000	6	1168
18	CAB	CAB	CAB	CAB	CAB	.000	2	1166
19	CAB	CAB	CAB	CAB	CAB	.000	....	1166
20	CAB	CAB	CAB	CAB	CAB	.000	....	1166
21	CAB	CAB	CAB	CAB	CAB	.000	....	1166
22	CAB	CAB	CAB	CAB	CAB	.000	....	1166
25	CAB	CAB	CAB	CAB	CAB	.000	....	1166
26	CAB	CAB	CAB	CAB	CAB	.000	....	1166
27	CAB	CAB	CAB	CAB	CAB	.000	1	1167
28	CAB	CAB	CAB	CAB	CAB	.000	....	1167
29	CAB	CAB	CAB	CAB	CAB	.000	....	1167

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	1167
3	CAB	CAB	CAB	CAB	CAB	.000	....	1167
4	CAB	CAB	CAB	CAB	CAB	.000	....	1167
5	CAB	CAB	CAB	CAB	CAB	.000	....	1167
8	CAB	CAB	CAB	CAB	CAB	.000	....	1167
9	CAB	CAB	CAB	CAB	CAB	.000	....	1167
10	CAB	CAB	CAB	CAB	CAB	.000	....	1166
11	CAB	CAB	CAB	CAB	CAB	.000	....	1166
12	CAB	CAB	CAB	CAB	CAB	.000	....	1166

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
SEPTEMBER 1986 9250 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	....	....	....	.80N	.84	.704	....	17
3	....	....	....	.84N	.86	.716	....	17
6	.84@.85	.85	.84	.85	.87	.720	10	22
7	....	....	.83A	.83A	.78	.681	....	22
8	....	....	....	.78N	.97	.758	....	22
9	....	....	....	.97N	1.08	.793	....	22
10	....	1.10B	....	1.10B	1.14	.818	....	22
13	....	1.17B	....	1.17B	1.26	.852	....	22
14	....	....	....	1.26N	1.17	.827	....	22
15	....	....	1.14A	1.14A	1.05	.798	....	22
16	....	....	1.01A	1.01A	1.05	.796	....	22
17	....	....	1.03A	1.03A	1.05	.799	....	22
20	....	1.13B	....	1.13B	1.12	.820	....	22
21	....	....	....	1.12N	1.05	.804	....	22
22	....	1.07B	....	1.07B	1.08	.817	....	22
23	....	....	....	1.08N	1.01	.792	....	22
24	....	....	....	1.01N	.95	.777	....	22
27	....	....	.90A	.90A	.88	.750	....	22
28	....	....	.86A	.86A	.82	.727	....	22
29	.82	.83B	.80A	.82	.86	.748	....	22
30	....	.89B	.82A	.82A	.86	.743	1	21
31	....	....	.85A	.85A	.81	.725	....	21

IN FEBRUARY

3	....	....	....	.81N	.78	.714	....	21
4	....	....	.77A	.77A	.76	.705	....	21
5	....	....	.74A	.74A	.76	.705	....	21
6	....	....	....	.76N	.82	.712	....	21
7	....	.95B	....	.95B	.88	.767	....	21
10	....	....	.86A	.86A	.83	.748	....	21
11	....	....	....	.83N	.80	.739	....	21
12	....	....	....	.80N	.79	.743	....	21
13	....	....	....	.79N	.76	.734	....	21
14	....	....	.71A	.71A	.67	.693	....	21
17	Exchange Closed; President's Day							
18	....	....	....	.67N	.63	.671	....	21
19	....	.66B	....	.66B	.67	.688	....	21
20	....	....	....	.67N	.66	.692	....	21
21	....	....	....	.66N	.60	.665	....	21
24	.53	.53	.53	.53	.53	.637	4	19
25	.56	.57	.56	.57	.55	.645	16	17
26	....	.56B	....	.56B	.53	.634	....	17
27	....	....	.52A	.52A	.44	.567	....	17
28	....	....	....	.44N	.43	.530	....	17

IN MARCH

3	.30	.39	.30	.30	.36	.501	25	42
4	.32	.34B	.31	.34B	.35	.479	140	177
5	.36@.30	.43B	.36	.42B	.45	.519	130	260
6	.32	.35B	.32	.34	.35	.475	100	297
7	.31	.31	.25	.25	.29	.471	90	232
10	.26	.26	.25	.25	.25	.438	53	232
11	.23	.23	.22	.23	.24	.430	150	346
12	.25	.25	.25	.25	.25	.434	13	341
13	....	....	....	.25N	.25	.434	....	341
14	.23	.23	.23	.23	.24	.429	1	342
17	.23	.24B	.23A	.24B	.24	.437	50	391
18	....	.26B	....	.25B	.26	.438	....	391
19	.25	.25	.24	.24	.24	.433	187	503
20	....	....	.21A	.21A	.21	.408	2	503
21	.20	.20	.20	.20	.20	.401	20	523
24	.20	.20	.20	.20	.19	.371	28	543
25	.19	.19	.19	.19	.19	.380	121	590
26	.19	.19	.19	.19	.18	.361	20	608
27	.16	.16	.14	.14	.13	.294	325	822
28	Exchange Closed; Good Friday							
31	....	....	.12A	.12A	.11	.256	....	823

IN APRIL

1	.10	.10	.09A	.10	.12	.263	5	828
2	....	....	....	.12N	.11	.247	....	823
3	....	....	....	.11N	.12	.264	....	823
4	.12	.12	.09	.09B	.10	.222	228	993
7	....	....	....	.10N	.10	.209	....	993
8	....	....	.08A	.08A	.08	.209	....	993
9	.04	.05	.04	.05	.05	.109	150	867
10	....	....	....	.06N	.05	.106	....	867
11	....	....	....	.05N	.06	.113	....	867
14	.04	.04	.04	.04	.04	.080	10	877
15	....	....	....	.04N	.05	.085	....	877
16	....	....	.04A	.04B	.05	.049	.	877
17	....	....	....	.05N	.07	.083	....	877
18	....	....	....	.07N	.08	.070	....	877

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
SEPTEMBER 1986 9250 PUTS
IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	....	....	.07A	.08N	.08	.085	....	877
22	....	....	....	.08N	.10	.130	....	877
23	....	.12B	.10	.10	.11	.151	....	877
24	.15	.15	.10A	.15	.17	.223	3	877
25	....	....	.14A	.14A	.17	.239	....	877
28	.15	.15	.13	.13	.12	.171	100	927
29	.12	.12	.11	.11	.12	.171	305	1033
30	....	....	....	.12N	.12	.159	55	1104

IN MAY

1	.12	.13	.12	.13	.13	.182	17	1106
2	....	....	....	.13N	.12	.184	....	1106
5	.09	.10	.08	.10	.09	.125	51	1147
6	....	....	.08A	.09N	.09	.124	....	1137
7	.09	.09	.09	.09	.09	.121	225	1352
8	.07	.07	.07	.07	.07	.097	5	1357
9	.09	.09	.09	.09	.10	.153	5	1362
12	.11	.12B	.11	.11	.12	.201	57	1699
13	.15	.15	.10	.11	.11	.173	703	2320
14	.11	.12B	.10	.12B	.13	.198	10	2310
15	.12	.18	.12	.17	.17	.266	200	2153
16	.20	.22	.19A	.22	.21	.320	26	2199
19	.19	.21	.18A	.20	.21	.330	929	2149
20	.24	.24	.19	.19	.18	.276	376	2092
21	.16	.18	.15	.17B	.18	.276	191	2133
22	.15	.17B	.15	.16	.17	.273	56	2124
23	.16	.16	.15	.15	.14	.238	214	2229
26	Exchange Closed; Memorial Day							
27	.11	.12	.11	.11	.12	.195	16	2245
28	.13	.13	.12	.13B	.14	.238	146	2275
29	.15	.19	.15	.19	.19	.304	294	2435
30	.20	.20	.17A	.19B	.19	.303	184	2498

IN JUNE

2	.17	.25	.17	.25	.25	.396	208	2515
3	.23	.26	.23	.23	.21	.338	286	2722
4	.19	.30	.18	.27	.27	.404	680	2644
5	.27	.28	.23	.26B	.26	.394	479	2709
6	.21	.21	.16	.16	.17	.271	313	2683
9	.18	.22	.15	.21	.22	.347	754	2524
10	.21	.23	.20	.20	.21	.332	208	2625
11	.22	.23	.19	.20	.20	.334	253	2688
12	.22	.22	.16	.16	.18	.295	146	2512
13	.15	.15	.10	.10	.11	.184	269	2588
16	.10	.10	.08	.10	.10	.167	504	2756
17	.07	.08	.07	.08	.08	.143	442	2892
18	.06	.07	.06	.07	.07	.138	493	3334
19	.07	.07	.07	.07	.07	.165	175	3251
20	.07	.07	.05	.05	.06	.132	94	3429
23	.05	.06	.05	.05	.05	.121	390	3161
24	.04	.04	.04	.04	.05	.112	90	3107
25	.03	.04B	.03	.04B	.05	.104	2	3057
26	.04	.04	.04	.04	.04	.094	50	3057
27	.04	.04	.03	.03	.03	.077	129	2954
30	.02	.02	.02	.02	.03	.064	26	2969

IN JULY

1	.02	.03	.02	.03	.03	.063	48	2965
2	.03	.03	.02	.02	.03	.061	83	2986
3	.02	.02	.01	.01	.02	.041	52	2987
4	Exchange Closed; Independence Day							
7	.02	.02	.02	.02	.02	.041	34	2873
8	.02	.03	.02	.03	.03	.062	4	2871
9	.02	.02	.02	.02	.02	.036	42	2864
10	.02	.02	.02	.02	.02	.037	58	2872
11	.01	.01	.01	.01	.01	.026	79	2867
14	....	....	....	.01N	.01	.018	1	2866
15	.01	.01	.01	.01	.01	.013	7	2869
16	.01	.01	.01	.01	....	.015	4	2870
17	.01	.01	.01	.01	....	.013	9	2867
18	.01	.01	.01	.01	....	.009	2	2863
21	CAB	CAB	CAB	CAB	CAB	.006	5	2748
22	CAB	CAB	CAB	CAB	CAB	.009	....	2747
23	CAB	CAB	CAB	CAB	CAB	.015	....	2747
24	CAB	CAB	CAB	CAB	CAB	.015	....	2747
25	CAB	CAB	CAB	CAB	CAB	.013	....	2747
28	.01	.01	.01	.01	....	.019	25	2732
29	.01	.01	.01	.01	....	.009	4	2733
30	CAB	CAB	CAB	CAB	CAB	.006	....	2733
31	CAB	CAB	CAB	CAB	CAB	.002	....	2733

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
SEPTEMBER 1986 9250 PUTS
IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.002	....	2731
4	CAB	CAB	CAB	CAB	CAB	.001	....	2731
5	CAB	CAB	CAB	CAB	CAB	.001	....	2730
6	CAB	CAB	CAB	CAB	CAB	.000	....	2730
7	CAB	CAB	CAB	CAB	CAB	.000	....	2730
8	CAB	CAB	CAB	CAB	CAB	.000	17	2713
11	CAB	CAB	CAB	CAB	CAB	.000	1	2714
12	CAB	CAB	CAB	CAB	CAB	.000	....	2714
13	CAB	CAB	CAB	CAB	CAB	.000	....	2714
14	CAB	CAB	CAB	CAB	CAB	.000	....	2714
15	CAB	CAB	CAB	CAB	CAB	.000	61	2653
18	CAB	CAB	CAB	CAB	CAB	.000	....	2653
19	CAB	CAB	CAB	CAB	CAB	.000	....	2661
20	CAB	CAB	CAB	CAB	CAB	.000	....	2641
21	CAB	CAB	CAB	CAB	CAB	.000	....	2641
22	CAB	CAB	CAB	CAB	CAB	.000	....	2641
25	CAB	CAB	CAB	CAB	CAB	.000	....	2641
26	CAB	CAB	CAB	CAB	CAB	.000	....	2641
27	CAB	CAB	CAB	CAB	CAB	.000	1	2640
28	CAB	CAB	CAB	CAB	CAB	.000	....	2640
29	CAB	CAB	CAB	CAB	CAB	.000	....	2640

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	5	2635
3	CAB	CAB	CAB	CAB	CAB	.000	....	2635
4	CAB	CAB	CAB	CAB	CAB	.000	....	2635
5	CAB	CAB	CAB	CAB	CAB	.000	....	2635
8	CAB	CAB	CAB	CAB	CAB	.000	....	2635
9	CAB	CAB	CAB	CAB	CAB	.000	....	2635
10	CAB	CAB	CAB	CAB	CAB	.000	....	2635
11	CAB	CAB	CAB	CAB	CAB	.000	....	2635
12	CAB	CAB	CAB	CAB	CAB	.000	....	2635

SEPTEMBER 1986 9275 PUTS
IN APRIL 1986

1	.13	.13	.13	.13	.17	.366	50	50
2	....	.19B	....	.17N	.15	.350	....	50
3	.18	.20	.15	.20	.20	.371	158	238
4	.15	.22B	.15	.16	.16	.323	289	132
7	....	....	.15A	.15A	.15	.311	10	137
8	.11	.11	.11	.11	.10	.311	5	137
9	....	....	....	.10N	.08	.182	....	137
10	....	....	....	.08N	.08	.178	....	137
11	....	....	....	.08N	.09	.190	....	137
14	.08	.08	.08	.08	.06	.144	5	132
15	....	....	....	.06N	.07	.150	....	132
16	....	....	....	.07N	.07	.094	....	132
17	....	....	....	.07N	.10	.115	....	132
18	....	....	....	.10N	.11	.125	....	132
21	....	....	....	.11N	.11	.148	....	132
22	....	....	....	.11N	.15	.212	....	132
23	.17	.17	.16A	.17	.16	.240	400	500
24	....	.21	.15A	.21	.22	.332	52	510
25	.19	.20B	.19	.20B	.23	.351	397	872
28	.18	.18	.18	.18	.18	.267	80	882
29	....	....	.16A	.18N	.18	.267	....	882
30	....	.19B	....	.19B	.17	.252	....	882

IN MAY

1	....	....	....	.17N	.18	.281	....	882
2	.21@ .20	.21	.18A	.18A	.18	.284	449	1184
5	.15	.15	.12	.12	.12	.208	100	1222
6	.11	.11	.11	.11	.12	.207	....	1220
7	....	.13B	....	.12N	.12	.202	....	1220
8	.10	.10	.10	.10	.10	.169	76	1266
9	.14	.15	.13	.14	.14	.247	122	1330
12	.17	.18	.17	.18	.19	.312	53	1330
13	.25	.25	.17A	.18	.17	.277	71	1280
14	.14	.17B	.14	.17B	.19	.310	160	1329
15	.19	.25	.19	.24	.25	.393	431	1355
16	.28	.29	.25	.29	.30	.453	133	1427
19	.27@ .28	.30	.26	.30	.31	.464	607	1860
20	.34	.34	.27	.27	.26	.404	190	1850
21	.25	.26B	.23A	.25	.25	.404	21	1846
22	.22	.26	.22	.25A	.25	.403	51	1870
23	.21	.21	.21	.21	.21	.363	104	1876
26	Exchange Closed; Memorial Day							
27	.18	.19	.18	.18	.18	.312	63	1898
28	.18	.21	.18	.21	.22	.366	135	2007
29	.24	.27	.24	.27	.27	.445	892	2258
30	.28	.28	.24	.27	.27	.444	510	2354

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9275 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.25	.36	.25	.36	.36	.546	599	2438
3	.36	.38	.32	.32	.31	.486	116	2644
4	.27	.41	.27	.38	.38	.552	203	2561
5	.38	.41	.33	.37	.37	.539	255	2594
6	.34	.35	.24	.24	.25	.401	250	2463
9	.25	.32	.24	.32	.32	.487	485	2648
10	.31	.33	.29	.29	.30	.470	423	2508
11	.32	.32	.30	.31	.30	.470	419	2611
12	.26	.27	.24	.25	.26	.426	244	2634
13	.21	.21	.16	.16A	.16	.291	645	2419
16	.16	.17	.13	.14	.14	.270	453	2591
17	.11	.14	.11	.12	.12	.238	220	2583
18	.11	.11	.10	.10	.10	.232	273	2519
19	.11	.12	.11	.12	.12	.271	173	2614
20	.12	.12	.08	.08A	.09	.226	474	2654
23	.09	.09	.08	.08	.08	.213	86	2609
24	.07	.07	.07	.07	.08	.202	258	2568
25	.06	.08	.06	.07	.08	.191	61	2559
26	....	....	....	.08N	.07	.176	30	2589
27	....	....	.06A	.06A	.05	.151	....	2559
30	....	....	...	.05N	.05	.132	....	2559

IN JULY

1	....	....	....	.05N	.05	.129	....	2559
2	.05	.05	.04	.04	.05	.128	44	2544
3	.03@ .04	.04	.03	.03	.03	.094	103	2540
4	Exchange Closed: Independence Day							
7	....	....	....	.03N	.03	095	....	2540
8	....	.05	.04	05	.04	134	37	2543
9	.03	.03	.03	.03	.03	086	20	2560
10	.02	.03	.02	.03	.03	.090	1057	3047
11	.02	.02	.02	02	02	068	210	3045
14	....	....	....	02N	02	052	23	3055
15	.01	.01	.01	01	.01	042	81	3068
16	.01	.01	.01	.01	.01	047	5	3060
17	....	....	....	.01N	.01	044	....	3033
18	....	....	....	.01N	01	035	....	3033
21	....	....	....	01N	01	027	....	3033
22	....	....	....	01N	01	035	....	3033
23	.01	.01	.01	.01	.01	056	690	2787
24	.01	.01	.01	.01	.01	057	115	2776
25	.01	.01	.01	.01	.01	052	....	2776
28	.01	.01	.01	.01	.01	074	102	2751
29	.01	.01	.01	.01	.01	044	15	2754
30	....	....	....	.01N	....	032	....	2754
31	CAB	CAB	CAB	CAB	CAB	.014	....	2754

IN AUGUST

1	.01	.01	.01	.01	....	015	1	2754
4	CAB	CAB	CAB	CAB	CAB	.009	....	2754
5	CAB	CAB	CAB	CAB	CAB	010	....	2754
6	CAB	CAB	CAE	CAB	CAB	008	....	2754
7	CAB	CAB	CAB	CAB	CAB	005	....	2754
8	CAB	CAB	CAB	CAB	CAB	002	....	2754
11	CAB	CAB	CAB	CAB	CAB	001	....	2754
12	CAB	CAB	CAB	CAB	CAB	000	....	2754
13	CAB	CAB	CAB	CAB	CAB	000	41	2713
14	CAB	CAB	CAB	CAB	CAB	000	....	2713
15	CAB	CAB	CAB	CAB	CAB	000	....	2713
18	CAB	CAB	CAB	CAB	CAB	000	....	2713
19	CAB	CAB	CAB	CAB	CAB	000	....	2713
20	CAB	CAB	CAB	CAB	CAB	000	....	2713
21	CAB	CAB	CAB	CAB	CAB	000	....	2713
22	CAB	CAB	CAB	CAB	CAB	000	4	2709
25	CAB	CAB	CAB	CAB	CAB	000	....	2709
26	CAB	CAB	CAB	CAB	CAB	000	....	2709
27	CAB	CAB	CAB	CAB	CAB	000	....	2709
28	CAB	CAB	CAB	CAB	CAB	000	....	2709
29	CAB	CAB	CAB	CAB	CAB	000	....	2709

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	CAB	CAB	CAB	CAB	CAB	000	....	2709
3	CAB	CAB	CAB	CAB	CAB	000	....	2709
4	CAB	CAB	CAB	CAB	CAB	000	....	2709
5	CAB	CAB	CAB	CAB	CAB	000	....	2709
8	CAB	CAB	CAB	CAB	CAB	000	....	2709
9	CAB	CAB	CAB	CAB	CAB	000	....	2709
10	CAB	CAB	CAB	CAB	CAB	000	....	2709
11	CAB	CAB	CAB	CAB	CAB	000	....	2709
12	CAB	CAB	CAB	CAB	CAB	000	....	2709

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9300 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	1.17	1.17	1.17	1.17	1.11	.817	10	10
8	....	....	...	1.11N	1.33	.872	....	10
9	....	....	....	1.33N	1.46	.894	....	10
10	....	1.50B	....	1.50B	1.54	.910	....	10
13	....	1.58B	....	1.58B	1.70	.931	....	10
14	....	....	....	1.70N	1.58	.916	....	10
15	....	....	1.54A	1.54A	1.45	.899	....	10
16	....	....	1.37A	1.37A	1.44	.898	....	10
17	....	....	1.42A	1.42A	1.45	.900	....	10
20	....	1.58B	....	1.58B	1.53	.913	....	10
21	....	....	....	1.53N	1.45	.903	....	10
22	....	1.51B	....	1.51B	1.51	.911	....	10
23	....	....	1.50A	1.50A	1.41	.896	....	10
24	....	1.42B	....	1.42B	1.35	.887	....	10
27	....	....	1.30A	1.30A	1.25	.870	....	10
28	....	....	1.22A	1.22A	1.18	.854	....	10
29	....	....	...	1.18N	1.25	.869	....	10
30	....	....	....	1.25N	1.23	.866	....	10
31	....	....	1.20A	1.20A	1.17	.854	....	10

IN FEBRUARY

3	....	....	....	1.17N	1.14	.847	....	10
4	....	....	....	1.14N	1.11	.841	....	10
5	....	....	1.09A	1.09A	1.12	.841	....	10
6	....	....	1.11A	1.11A	1.20	.846	....	10
7	....	1.35B	....	1.35B	1.28	.883	....	10
10	....	....	1.26A	1.26A	1.22	.872	....	10
11	....	....	....	1.22N	1.19	.866	....	10
12	....	....	....	1.19N	1.20	.869	....	10
13	....	....	....	1.20N	1.16	.863	....	10
14	....	....	1.10A	1.10A	1.04	.835	....	10
17	Exchange Closed: President's Day							
18	....	....	1.03A	1.03A	.98	.820	....	10
19	....	1.02B	....	1.02B	1.02	.833	....	10
20	....	....	....	1.02N	1.04	.836	....	10
21	....	....	1.02A	1.02A	.95	.817	....	10
24	.97	.97	.97	.97	.89	.798	2	10
25	.92	.92	.92	.92	.91	.804	8	10
26	....	....	....	.91N	.88	.796	....	10
27	....	....	.87A	.87A	.76	.743	....	10
28	.69	.69	.69	.69	.74	.649	15	25

IN MARCH

3	.70	.70	.70	.70	.66	.621	1	25
4	.58	.58	.58	.58	.62	.601	13	26
5	....	.67B	....	.67B	.74	.645	....	26
6	.63	.63	.57A	.63	.61	.607	2	26
7	....	....	.60A	.60A	.55	.610	....	26
10	....	....	.52A	.52A	.48	.584	....	26
11	....	....	....	.48N	.47	.581	....	26
12	....	.48B	....	.48B	.49	.591	....	26
13	....	....	....	.49N	.49	.598	....	26
14	....	....	.48A	.48A	.48	.599	....	26
17	.47	.47	.45A	.47	.50	.613	.50	.62
18	.53	.53	.52	.52	.51	.621	.60	103
19	....	....	....	.51N	.50	.621	....	103
20	....	....	.46A	.46A	.45	.602	....	103
21	....	....	.43A	.43A	.44	.601	....	103
24	.40	.40	.40	.40	.40	.576	1	104
25	....	.41B	....	.41B	.42	.590	....	104
26	....	....	.41A	.41A	.40	.575	....	104
27	.34@ .33	.34	.31	.31	.30	.506	.60	164
28	Exchange Closed: Good Friday							
31	....	....	.28A	.28A	.28	.470	.15	179

IN APRIL

1	.21	.24B	.21	.24B	.27	.479	101	237
2	.29	.30	.27A	.28A	.25	.465	.80	239
3	.27	.28	.27	.28	.28	.488	.56	293
4	.22	.26B	.22	.24	.23	.440	150	439
7	.20	.21B	.20	.21B	.22	.428	.50	490
8	.17	.17	.16	.16	.15	.428	110	588
9	.15	.15	.12	.13	.13	.279	.85	629
10	....	.14B	....	.13N	.13	.277	....	629
11	.13	.13	.12	.13	.14	.292	98	723
14	.11	.11	.10	.10	.09	.233	122	795
15	.10	.12	.10	.12	.12	.242	.52	814
16	.09	.10	.09	.10B	.10	.163	.70	835
17	.12	.12	.12	.12	.14	.192	100	860
18	.12	.14B	.12	.14B	.15	.206	356	1218
21	.15	.15	.14	.15	.15	.236	89	1252
22	.14	.18B	.14	.18B	.22	.318	181	1413
23	.27	.27	.18	.23A	.24	.351	215	1461

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
SEPTEMBER 1986 9300 PUTS
IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	.21	.34	.21	.34	.33	.456	604	1285
25	.27	.33B	.26A	.33B	.34	.477	989	1612
28	.27	.28B	.25	.25	.26	.385	277	1467
29	.24	.25B	.24	.25B	.26	.385	100	1521
30	....	.27B	.25A	.25A	.24	.366	....	1801

IN MAY

1	.25	.27	.25	.27	.26	.400	84	1871
2	.25	.30	.25	.25A	.26	.405	634	1914
5	.22	.22	.19	.19	.18	.315	180	1853
6	.17	.19	.17	.18A	.18	.314	116	1893
7	.18	.20	.17	.17	.18	.309	186	2029
8	.15	.16	.13	.13	.14	.267	500	2058
9	.22	.22	.18	.21B	.22	.385	157	2121
12	.26	.28	.26	.27	.28	.443	123	2134
13	.32	.33B	.24	.24	.25	.404	400	2165
14	.21	.27B	.21	.26B	.28	.442	356	2685
15	.27	.37	.27	.36	.36	.532	254	2306
16	.37	.43	.37	.42	.42	.592	232	2298
19	.37	.43	.37	.43	.44	.603	45	2298
20	.48	.48	.37	.37	.37	.542	218	2272
21	.34	.37	.32	.37B	.37	.543	218	2371
22	.33	.37	.33	.37	.36	.543	23	2368
23	.32	.32	.32	.32	.31	.504	148	2363
26	Exchange Closed; Memorial Day							
27	.29	.29	.27A	.28	.27	.451	281	2281
28	.29	.32	.27	.32	.32	.510	304	2491
29	.34	.41	.34	.41	.41	.592	559	2802
30	.40	.41	.36A	.40	.40	.593	555	2988

IN JUNE

2	.38	.51	.38	.51	.51	.690	439	3265
3	.47	.53	.46A	.46A	.45	.635	866	3546
4	.41	.59	.41	.53B	.53	.692	768	3906
5	.51	.51	.48	.50B	.51	.678	122	3956
6	.45	.45	.37	.37	.37	.544	205	3911
9	.34	.44B	.34	.44B	.45	.628	321	3963
10	.44	.47	.42A	.42A	.43	.610	77	3833
11	.42	.45	.41	.41	.43	.609	127	3784
12	.37	.40	.36	.37	.38	.565	160	3764
13	.35	.35	.25	.25	.24	.421	334	3907
16	.22	.22	.21	.22	.22	.398	188	3933
17	.21	.22	.19	.21A	.19	.360	367	3865
18	.17	.19	.17	.17	.17	.354	266	3746
19	.18	.20	.18	.20	.19	.401	536	3828
20	.20	.20	.15	.15	.15	.350	124	3885
23	.16	.17	.14	.14	.14	.336	181	3999
24	.14	.14	.12	.13	.14	.324	316	3980
25	.11	.13	.11	.13	.13	.311	693	4238
26	.14	.14	.11	.12B	.11	.294	286	4330
27	.11	.11	.10	.10	.10	.266	47	4362
30	.09	.09	.08	.09	.09	.236	69	4360

IN JULY

1	.08	.09	.08	.09	.08	.234	1364	3883
2	.10	.10	.08	.09	.08	.232	244	3826
3	.07	.07	.06	.06	.06	.182	323	3619
4	Exchange Closed; Independence Day							
7	.06	.06	.06	.06	.06	.188	125	3666
8	.06	.10	.06	.10	.09	.250	323	3823
9	.10	.10	.06	.06	.06	.177	212	3959
10	.05	.07	.05	.06	.06	.184	2024	4845
11	.05	.05	.02	.03	.03	.151	7336	11011
14	.03	.03	.03	.03	.03	.125	214	10940
15	.03	.03	.03	.03	.03	.108	59	10909
16	.02	.02	.02	.02	.02	.121	147	10968
17	.02	.03	.02	.02	.02	.115	189	11014
18	.02	.02	.02	.02	.02	.099	1	11009
21	.02	.02	.02	.02	.02	.084	300	10864
22	.02	.03	.02	.02	.02	.105	123	10732
23	.02	.03	.02	.03	.03	.154	344	10857
24	.03	.03	.03	.03	.03	.159	21	10845
25	.02	.03	.02	.02	.03	.153	82	10875
28	.03	.03	.03	.03	.03	.206	188	10821
29	.02	.02	.02	.02	.02	.142	84	10806
30	....	....	....	02N	.02	.116	15	10805
31	.01	.01	.01	.01	.01	.065	192	10624

IN AUGUST

1	.01	.01	.01	.01	.01	.070	2	10617
4	....	....	....	01N	.01	.050	....	10602
5	.01	.01	.01	.01	.01	.058	11	10564

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
SEPTEMBER 1986 9300 PUTS
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	....	....	....	.01N	.01	.053	....	10564
7	.01	.01	.01	.01	.01	.039	4	10560
8	.01	.01	.01	.01	.01	.024	1	10558
11	....	....	....	.01N	.01	.014	....	10558
12	CAB	CAB	CAB	CAB	CAB	.007	1	10557
13	CAB	.01	CAB	CAB	CAB	.001	151	10405
14	CAB	CAB	CAB	CAB	CAB	.002	....	10405
15	.01	.01	CAB	CAB	CAB	.002	2	10435
18	CAB	CAB	CAB	CAB	CAB	.000	46	10357
19	CAB	CAB	CAB	CAB	CAB	.000	....	10357
20	CAB	CAB	CAB	CAB	CAB	.000	....	10357
21	CAB	CAB	CAB	CAB	CAB	.000	....	10357
22	CAB	CAB	CAB	CAB	CAB	.000	283	10074
25	CAB	CAB	CAB	CAB	CAB	.000	2	10072
26	CAB	CAB	CAB	CAB	CAB	.000	....	10072
27	CAB	CAB	CAB	CAB	CAB	.000	18	10056
28	CAB	CAB	CAB	CAB	CAB	.000	9	10047
29	CAB	CAB	CAB	CAB	CAB	.000	....	10047

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	10047
3	CAB	CAB	CAB	CAB	CAB	.000	....	10047
4	CAB	CAB	CAB	CAB	CAB	.000	....	10048
5	CAB	CAB	CAB	CAB	CAB	.000	....	10047
8	CAB	CAB	CAB	CAB	CAB	.000	....	10047
9	CAB	CAB	CAB	CAB	CAB	.000	....	10047
10	CAB	CAB	CAB	CAB	CAB	.000	....	10047
11	CAB	CAB	CAB	CAB	CAB	.000	....	10047
12	CAB	CAB	CAB	CAB	CAB	.000	....	10047
15	CAB	CAB	CAB	CAB	CAB	.000	3	....

SEPTEMBER 1986 9325 PUTS
IN APRIL 1986

1	.34	.34	.33A	.34	.39	.594	50	50
2	.42	.43	.42	.43	.39	.582	50	11
3	.42	42	.42	42	.42	.606	50	61
4	.34	.38B	.34	.36	.36	.561	150	207
7	....	....	.34A	.34A	.34	.552	....	207
8	.25	.25	.25	.25	.24	.552	10	217
9	....	....	.22A	.22A	.20	.396	....	217
10	....	.21B	....	.20N	.20	.395	....	212
11	.19	.22	.19	.22	.22	.414	77	241
14	.17	.17	.17	.17	.15	.347	21	257
15	.15	.17B	.15	.17B	.18	.357	8	262
16	.15	.16B	.15	.16B	.15	.257	116	338
17	....	.16B	....	.16B	.19	.294	....	339
18	.20	.20	.19A	.20	.21	.310	200	485
21	.21	.21	.20	.20	.23	.347	30	515
22	.22	.29	.21	.29	.31	.441	48	536
23	.34	.36	.33A	.33A	.33	.477	172	613
24	.32	.42B	.32	.42B	.44	.585	57	568
25	.39	.46	.38A	.46	.46	.605	138	534
28	.37	.38B	.37	.38B	.36	.513	8	540
29	.35	.35	.34A	.35	.36	.513	10	551
30	....	.37B	.33	.35A	.34	.493	2	551

IN MAY

1	.38	.38	.38	.38	.38	.529	40	551
2	.41	.41	.38A	.38A	.36	.534	30	570
5	.33	.33	.28	.28	.28	.440	21	581
6	.28	.28	.26A	.27	.28	.440	106	583
7	.30	.31B	.27	.27	.27	.434	106	677
8	.24	.25	.24	.24A	.23	.387	255	779
9	.28	.33	.28	.30	.32	.498	230	885
12	.38	.39B	.38	.39B	.40	.560	10	885
13	.45	.45	.38A	.37A	.36	.542	100	965
14	.32	.38B	.32	.38B	.40	.581	8	1245
15	.45	.50B	.44A	.50B	.50	.666	45	933
16	....	.55B	....	.55B	.57	.719	....	933
19	.51	.56B	.51	.56B	.59	.729	225	880
20	.63	.63	.54A	.54A	.51	.676	70	890
21	.51	.51	.49A	.49A	.51	.676	....	890
22	....	....	.47A	.51N	.49	.678	5	895
23	.46	.46	.45	.45	.45	.644	81	865
26	Exchange Closed; Memorial Day							
27	.40	.40	.40	.40	.39	.596	3	883
28	.41	.43	.41	.43	.45	.652	28	908
29	.57	.57	.57	.57	.55	.727	100	958
30	....	.56B	.51A	.52A	.55	.729	....	958

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9325 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.69@.70	.70	.69	.69@.70	.69	.809	25	958
3	.69	.69	.64A	.64A	.60	.766	1	959
4	.57	.73B	.57	.71	.70	.809	41	969
5	.64	.68B	.64	.64	.66	.796	29	964
6	.57	.57	.53A	.53A	.50	.680	100	1064
9	....	.54B	....	.54B	.60	.753	....	1063
10	....	.61B	....	.60N	.58	.737	....	1063
11	.58	.61	.58	.58	.59	.735	158	1188
12	.53	.53	.51A	.53	.53	.696	30	1138
13	.44	.44	.41A	.43	.36	.559	30	1155
16	.36	.36	.31A	.35A	.33	.537	25	1150
17	.30	.32B	.29A	.31	.29	.498	10	1151
18	.28	.30	.27	.27	.27	.492	32	1166
19	.30	.31	.30	.31	.30	.544	101	1222
20	.27	.32B	.25	.25	.25	.492	25	1230
23	.26	.27	.23	.24	.24	.480	207	1356
24	.21	.22	.21	.22	.23	.468	173	1344
25	.19	.21B	.19	.21B	.22	.456	393	1549
26	.24	.24	.21	.21	.20	.437	197	1634
27	.18	.19	.18	.18	.17	.400	114	1575
30	.16	.16	.16	.16	.15	.374	44	1591

IN JULY

1	.15	.17	.14	.16	.15	.373	1423	2370
2	.18	.18	.16	.16	.15	.372	652	2283
3	.13	.13	.11	.11	.11	.310	488	2466
4	Exchange Closed: Independence Day							
7	.11	.12	.11	.11	.11	.322	306	2589
8	.13	.16	.13	.16	.16	.403	1732	3682
9	.16	.16	.11	.11	.11	.312	546	3997
10	.11	.13	.10	.12	.11	.323	475	3998
11	.10	.10	.06	.07	.06	.261	1289	4042
14	.06	.07	.06	.06	.06	.249	145	4067
15	.06	.07	.05	.06A	.05	.225	229	4167
16	.06	.06	.04	.05	.05	.250	121	4196
17	.06	.06	.05	.05	.05	.245	41	4182
18	.05	.05	.05	.05	.04	.221	226	4158
21	.03	.04	.03	.04	.04	.200	158	4173
22	.05	.05	.04	.05	.05	.240	81	4187
23	.07	.08	.07	.07	.07	.325	761	4801
24	.06	.09	.06	.08	.07	.337	153	4830
25	.07	.07	.06	.06	.07	.333	105	4831
28	.08	.10	.07	.10	.10	.420	703	4965
29	.09	.09	.07	.07	.07	.332	413	5096
30	.06	.07	.06	.06	.06	.292	661	5034
31	.05	.05	.04	.04	.03	.197	282	4979

IN AUGUST

1	.03	.04	.03	.03	.03	.214	220	4954
4	.03	.03	.03	.03	.03	.179	183	5031
5	.03	.03	.03	.03	.03	.204	35	5000
6	.03	.03	.03	.03	.03	.196	214	4953
7	.03	.03	.02	.02	.02	.166	92	4944
8	.02	.02	.02	.02	.02	.123	128	4836
11	.01	.01	.01	.01	.02	.092	15	4840
12	.01	.01	.01	.01	.01	.056	168	4986
13	.01	.01	.01	.01	.01	.018	90	5071
14	.01	.01	.01	.01	.01	.024	201	4802
15	CAB	CAB	CAB	CAB	CAB	.024	1	4791
18	CAB	CAB	CAB	CAB	CAB	.014	...	4791
19	.01	.01	.01	.01	....	.004	27	4790
20	CAB	CAB	CAB	CAB	CAB	.002	...	4790
21	.01	.01	.01	.01	....	.000	6	4790
22	.01	.01	CAB	CAB	CAB	.000	36	4781
25	CAB	CAB	CAB	CAB	CAB	.000	....	4778
26	CAB	CAB	CAB	CAB	CAB	.000	....	4778
27	CAB	CAB	CAB	CAB	CAB	.000	....	4778
28	CAB	CAB	CAB	CAB	CAB	.000	....	4778
29	CAB	CAB	CAB	CAB	CAB	.000	6	4773

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	4773
3	CAB	CAB	CAB	CAB	CAB	.000	....	4773
4	CAB	CAB	CAB	CAB	CAB	.000	....	4773
5	CAB	CAB	CAB	CAB	CAB	.000	....	4773
8	CAB	CAB	CAB	CAB	CAB	.000	....	4773
9	CAB	CAB	CAB	CAB	CAB	.000	....	4773
10	CAB	CAB	CAB	CAB	CAB	.000	....	4773
11	CAB	CAB	CAB	CAB	CAB	.000	49	4724
12	CAB	CAB	CAB	CAB	CAB	.000	....	4724

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9350 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4	.49	.51	.49	.51	.50	.676	150	150
7	....	....	....	.50N	.48	.671	....	150
8	....	....	.39A	.39A	.36	.671	....	150
9	....	....	.32A	.32A	.30	.523	....	150
10	....	.33B	....	.30N	.30	.524	....	150
11	....	.31B	....	.30N	.33	.545	....	150
14	....	....	.31A	.31A	.25	.477	....	150
15	.28	.29	.28	.29	.28	.487	70	217
16	.22	.24	.22	.24	.22	.374	33	191
17	.23	.27B	.23	.25	.27	.415	248	347
18	.27	.28	.27	.28	.26	.431	335	572
21	.27	.31	.27	.30A	.32	.472	102	501
22	....	.37B	....	.37B	.43	.570	....	501
23	.46	.47B	.42	.42	.45	.605	17	517
24	.52	.56B	.43A	.56B	.59	.705	....	517
25	.53	.61B	.52A	.61B	.62	.723	167	439
28	....	....	.54A	.55A	.50	.640	35	439
29	....	.51B	.48A	.51B	.50	.640	....	439
30	....	.52B	.47A	.47A	.47	.620	....	439

IN MAY

1	....	.50B	....	.50B	.52	.655	....	439
2	....	.55B	....	.54B	.50	.660	....	439
5	.43	.43	.43	.43	.38	.571	10	449
6	....	.39B	....	.39B	.39	.572	....	449
7	....	....	....	.39N	.38	.567	....	449
8	....	....	.36A	.36A	.33	.519	....	449
9	.42	.46	.40A	.46	.45	.630	22	449
12	....	.52B	....	.52B	.55	.707	....	449
13	.50	.58B	.50	.50	.48	.675	48	431
14	.52	.52	.52	.52	.54	.710	8	423
15	....	.64B	....	.64B	.66	.782	....	423
16	....	.67B	....	.67B	.74	.823	....	428
19	....	.75B	.70A	.75B	.77	.831	5	418
20	....	....	....	.75A	.68	.789	....	418
21	.65	.65	.65	.65	.68	.789	2	418
22	....	....	.66A	.67A	.67	.793	....	418
23	.63	.63	.63	.63	.61	.766	223	418
26	Exchange Closed: Memorial Day							
27	....	....	.57A	.57A	.55	.729	....	418
28	....	.58B	....	.58B	.62	.775	....	418
29	....	.65B	....	.64B	.74	.835	....	418
30	....	....	.71A	.73A	.74	.837	....	418

IN JUNE

2	....	.84B	.73A	.84B	.87	.894	....	418
3	....	....	.83A	.83A	.78	.865	....	418
4	....	.89B	.76A	.87B	.88	.893	....	418
5	....	....	.85A	.85A	.87	.883	....	418
6	....	....	.86A	.86A	.67	.796	....	418
9	....	.74B	....	.74B	.78	.851	....	418
10	....	.80B	....	.80B	.78	.838	....	418
11	....	....	....	.78N	.78	.836	....	418
12	....	....	.73A	.73A	.70	.805	....	418
13	....	....	.57A	.57A	.50	.690	....	418
16	.49	.49	.47A	.48	.49	.672	125	529
17	.42	.45	.42	.45	.44	.636	40	569
18	....	....	.41A	.43A	.42	.631	....	564
19	.46	.46	.46	.46	.46	.660	25	579
20	....	....	.40A	.40A	.39	.635	....	579
23	.40	.40	.39A	.39A	.39	.626	1	579
24	.33	.34B	.33	.34B	.37	.616	3	582
25	.33	.33	.32A	.33	.35	.606	6	588
26	.34	.34	.33A	.33A	.33	.589	2	590
27	.28	.30	.28	.30	.29	.554	54	611
30	.27	.27	.27	.27	.27	.530	45	656

IN JULY

1	.25	.28	.25	.27A	.27	.530	373	813
2	.28	.28	.26	.26	.27	.530	107	803
3	.26	.26	.20	.20	.20	.466	368	909
4	Exchange Closed: Independence Day							
7	.19	.21	.19	.20	.21	.485	30	931
8	.22	.27B	.22	.26	.28	.573	55	962
9	.29	.29	.21A	.22A	.20	.478	37	988
10	.20	.23B	.19	.21A	.21	.491	583	1232
11	.18	.19	.14	.14	.14	.448	630	1516
14	.14	.15	.12	.12	.12	.417	266	1640
15	.11	.13	.11	.12	.10	.392	886	2140
16	.12	.12	.10	.12	.12	.426	375	2066
17	.13	.13	.12	.12	.12	.426	497	2082
18	.13	.13	.10	.11	.11	.401	134	2020
21	.09	.10	.09	.10	.10	.381	216	2156

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9350 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	.11	.13	.11	.12	.12	.438	359	2315
23	.14	.18	.14	.17	.17	.543	398	2256
24	.15	.19	.15	.18	.18	.563	384	2191
25	.17	.17	.16	.17	.18	.564	146	2227
28	.20	.24	.18	.24	.24	.661	173	2272
29	.21	.22	.18	.18	.18	.579	374	2369
30	.17	.17	.14	.14	.16	.540	163	2376
31	.14	.14	.11A	.11A	.10	.425	172	2386

IN AUGUST

1	.10	.12	.09A	.11	.11	.456	101	2412
4	.11	.11	.09A	.09A	.09	.419	90	2417
5	.11	.12	.08	.10	.10	.464	123	2429
6	.10	.11	.09	.09	.09	.463	479	2605
7	.11	.11	.08	.08	.07	.425	542	2898
8	.07	.07	.05	.06	.05	.361	504	2929
11	.05	.05	.04	.05	.05	.317	319	2953
12	.03	.05	.03	.04	.04	.234	1800	3711
13	.03	.03	.02	.02	.02	.111	1803	3501
14	.02	.03	.02	.03	.02	.137	318	3693
15	.02	.02	.01	.02	.02	.146	488	3772
18	.02	.02	.02	.02	.02	.114	41	3795
19	.01	.01	CAB	.01	.01	.054	516	4041
20	.01	.01	.01	.01	....	.034	81	4019
21	CAB	CAB	CAB	CAB	CAB	.008	6	4069
22	CAB	CAB	CAB	CAB	CAB	.011	....	4069
25	.01	.01	.01	.01	....	.001	41	4107
26	CAB	CAB	CAB	CAB	CAB	.000	10	4114
27	CAB	CAB	CAB	CAB	CAB	.000	....	4113
28	CAB	CAB	CAB	CAB	CAB	.000	....	4113
29	CAB	CAB	CAB	CAB	CAB	.000	....	4062

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	4062
3	CAB	CAB	CAB	CAB	CAB	.000	....	4062
4	CAB	CAB	CAB	CAB	CAB	.000	1	4061
5	CAB	CAB	CAB	CAB	CAB	.000	....	4061
8	CAB	CAB	CAB	CAB	CAB	.000	....	4061
9	CAB	CAB	CAB	CAB	CAB	.000	....	4061
10	CAB	CAB	CAB	CAB	CAB	.000	....	4061
11	.01	.01	.01	.01	....	.000	6	4059
12	.01	.01	.01	.01	....	.000	1	4059
15	CAB	CAB	CAB	CAB	CAB	.000	3	....
16	....	....	....	....	....	.000	7	....

SEPTEMBER 1986 9375 PUTS

IN APRIL 1986

16	.35	.35	.32	.32	.31	.503	17	17
17	.35	.38	.27A	.37A	.38	.545	43	55
18	.38	.38	.38	.38	.39	.559	10	45
21	.43	.43	.43	.43	.44	.600	1	46
22	....	....	....	.44N	.54	.691	....	46
23	.58	.60B	.58	.58	.58	.722	1	45
24	....	.75B	....	.75B	.77	.806	....	45
25	....	....	....	.77N	.80	.820	....	45
28	....	....	.72A	.72A	.67	.753	....	45
29	....	.68B	.61A	.68B	67	.753	....	45
30	....	.68B	....	.67N	.63	.735	....	45

IN MAY

1	....	.65B	....	.65B	.69	.765	....	45
2	....	....	....	.69N	.68	.770	....	45
5	....	....	.63A	.63A	.54	.695	....	45
6	....	.55B	....	.55B	.54	.695	....	45
7	....	....	....	.54N	.53	.692	....	45
8	....	....	.48A	.48A	.48	.649	....	45
9	....	.56B	....	.56B	.62	.748	....	45
12	....	....	....	.62N	.73	.813	....	45
13	.68	.78B	.67A	.68	.67	.788	43	43
14	....	.68B	.64A	.68B	.73	.817	....	43
15	....	....	....	.73N	.85	.870	....	43
16	....	....	....	.85N	.94	.899	....	43
19	....	....	....	.94N	.97	.904	....	43
20	....	....	....	.97N	.88	.875	....	43
21	....	....	.87A	.87A	.88	.875	....	43
22	....	....	.86A	.86A	.88	.878	....	43
23	.83	.83	.83	.83	.81	.861	28	43
26	Exchange Closed; Memorial Day							
27	....	....	.77A	.77A	.74	.835	....	43
28	....	....	....	.74N	.81	.869	....	43

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9375 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	....	.82B	....	.82B	.94	.910	....	43
30	....	....	.90A	.94N	.94	.912	....	43

IN JUNE

2	....	1.06B	.92A	1.06B	1.08	.948	....	43
3	....	....	1.02A	1.02A	1.00	.931	....	43
4	....	1.10B	.96A	1.10B	1.10	.946	....	43
5	....	....	1.08A	1.08A	1.09	.939	....	43
6	....	....	1.07A	1.07A	.87	.882	....	43
9	....	.99B	....	.99B	1.00	.919	....	43
10	.98	.99B	.98	.98	.98	.910	5	48
11	1.00	1.00	.97A	1.00	.97	.908	103	115
12	....	....	.93A	.93A	.90	.886	....	115
13	....	....	.75A	.75A	.68	.800	....	115
16	....	....	.66A	.66A	.66	.787	....	115
17	....	....	.64A	.64A	.59	.757	....	115
18	....	....	.57A	.57A	.58	.754	....	115
19	....	.63B	....	.63B	.64	.796	....	115
20	....	.65B	.61A	.61A	.56	.760	....	115
23	....	.57B	....	.57B	.55	.756	....	115
24	.48	.48	.48	.48	.53	.749	15	115
25	....	....	.48A	.48A	.52	.741	....	115
26	....	....	....	.52N	.50	.728	....	115
27	.43	.43	.43	.43	.46	.699	1	115
30	....	....	.43A	.43A	.43	.681	....	115

IN JULY

1	....	.43	.39A	.43	.43	.682	10	125
2	.43	.45B	.42	.42	.42	.684	172	150
3	.38	.38	.37	.37	.34	.626	10	155
4	Exchange Closed; Independence Day							
7	.34	.34	.33A	.34	.35	.649	23	174
8	.38	.43B	.38	.43B	.44	.730	8	177
9	....	....	.36A	.36A	.35	.647	....	182
10	.35	.35	.34A	.35	.37	.661	15	172
11	....	....	.30A	.30A	.28	.625	....	172
14	....	....	.27A	.27A	.26	.602	....	172
15	....	....	.23A	.26N	.23	.582	....	172
16	.23	.25	.22	.22	.26	.622	30	197
17	.27	.27	.26	.26	.26	.625	11	198
18	.27	.27	.23A	.23A	.24	.604	1	196
21	.21	.21	.21	.21	.23	.592	5	201
22	.25	.26B	.25	.25	.27	.652	2	201
23	....	.34B	....	.33B	.35	.748	....	201
24	....	....	.33A	.35N	.36	.768	....	201
25	....	....	.35A	.36N	.36	.774	....	201
28	....	.43	.38A	.43	.45	.849	2	201
29	.36	.36	.36	.36	.36	.797	3	200
30	.32	.32	.32	.32	.33	.772	20	200
31	....	....	.26A	.26A	.24	.681	....	200

IN AUGUST

1	....	.27B	.20A	.27B	.26	.714	....	200
4	.27	.27	.27	.27	.24	.695	1	201
5	....	.26B	....	.24N	.27	.740	....	201
6	.26	.26	.26	.26	.26	.746	1	200
7	.29	.29	.25A	.25A	.23	.722	30	180
8	....	....	.20A	.21A	.19	.672	....	180
11	.16	.17	.16	.17	.17	.644	226	374
12	.12	.14	.12	.14	.13	.554	4	376
13	.10	.11	.07	.07	.07	.363	485	419
14	.09	.10B	.08	.09	.08	.415	309	618
15	.08	.10	.07	.10	.09	.441	1364	1544
18	.09	.10	.07	.07	.07	.407	186	1574
19	.06@.05	.06	.03	.03	.03	.274	1515	1525
20	.02	.02	.01	.02	.02	.215	1026	2127
21	.01	.01	.01	.01	....	.095	211	2122
22	.01	.01	.01	.01	.01	.128	10	2136
25	....	....	....	.01N	.01	.044	....	2135
26	....	....	....	.01N	....	.019	1	2136
27	CAB	CAB	CAB	CAB	CAB	.024	....	2136
28	CAB	CAB	CAB	CAB	CAB	.008	....	2136
29	CAB	CAB	CAB	CAB	CAB	.001	....	2136

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	2136
3	CAB	CAB	CAB	CAB	CAB	.003	....	2136
4	CAB	CAB	CAB	CAB	CAB	.002	....	2136
5	.01	.01	.01	.01	....	.010	100	2127
8	.01	.01	.01	.01	....	.011	40	2113
9	CAB	CAB	CAB	CAB	CAB	.006	....	2111

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9375 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	CAB	CAB	CAB	CAB	CAB	.004	....	2111
11	.01	.01	.01	.01	....	.026	2	2109
12	.01	.01	.01	.01	....	.011	245	2233
15	CAB	CAB	CAB	CAB	CAB	.000	1	....

SEPTEMBER 1986 9400 PUTS

IN JULY 1986

14	.44	.44	.43	.43	.44	.765	7	7
15	....	....	.43A	.44N	.41	.754	3	10
16	....	.42B	....	.41N	.45	.789	....	10
17	....	.46B	...	.46B	.45	.794	....	10
18	....	....	....	.45N	.42	.782	....	10
21	....	....	.39A	.39A	.40	.778	....	10
22	....	....	....	.40N	.46	.825	....	10
23	....	.53B	....	.53B	.57	.890	....	10
24	....	....	.56A	.56A	.59	.904	...	10
25	....	....	.58A	.59N	.59	.910	...	10
28	....	.66B	....	.65B	.67	.950	....	10
29	....	....	.59A	.60A	.58	.928	....	10
30	....	....	...	.58N	.54	.917	....	10
31	....	....	.51A	.51A	.45	.871	....	10

IN AUGUST

1	.46	.48B	.39A	.47B	.47	.892	10	10
4	....	....	....	.47N	.43	.889	....	10
5	....	.47B	....	.47B	.47	.915	....	10
6	....	....	....	.47N	.47	.922	....	10
7	....	.48B	....	.47N	.45	.914	....	10
8	....	.41	.41	.41	.40	.893	5	15
11	....	....	.38A	.38A	.37	.887	....	15
12	.32	.32	.32	.32	.32	.839	1	16
13	.24	.28B	.23	.23	.21	.698	8	20
14	....	.24B	....	.23B	.24	.746	....	20
15	.21	.23	.21	.23	.25	.775	609	599
18	....	....	.23A	.25N	.23	.767	1	600
19	.17	.24B	.15	.15	.14	.654	641	1142
20	.10	.13	.10	.10	.11	.597	197	1330
21	.06	.06	.05	.05	.04	.413	750	1687
22	.06	.07	.05	.06	.06	.499	674	2232
25	.06	.06	.03	.03	.03	.326	762	2597
26	.03	.03	.01	.02	.02	.219	719	2884
27	.02	.02	.01	.02	.02	.261	312	3048
28	.02	.03	.01	.01	.02	.159	522	3234
29	.01	.01	.01	.01	.01	.048	67	3022

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	.01	.01	CAB	.01	.01	.046	107	2949
3	.01	02	.01	.01	.02	.147	1951	3845
4	.01	.02	.01	.02	.02	.130	947	4231
5	.02	.04	.02	.02	.03	.271	1286	4723
8	.08	.08	.03	.04	.04	.377	829	4791
9	.03	.03	.02	.03	.03	.340	994	5044
10	.02	.02	.01	.02	.02	.329	1238	5651
11	.04	.07	.03	.07	.07	.684	1218	5636
12	.09@ 08	.09	.01	.03	.04	.667	1732	5634
15	.03	.04	.03	.03	.04	.768	1167	5034
16	....	....	....	....	...	.765	51	....
17	....	....	....	....	....	.693	2	....
18	....	....	....	....	....	.657	....	....

SEPTEMBER 1986 9425 PUTS

IN JULY 1986

11	.67	.70	.67	.70	.69	.887	30	30
14	....	....	....	69N	.65	.882	....	30
15	....	....	63A	.63A	.62	.878	....	30
16	....	....	....	62N	.67	.902	....	30
17	....	....	....	67N	.67	.907	....	30
18	....	68B	....	68B	.64	.902	....	30
21	....	....	61A	61A	.62	.903	....	30
22	....	....	....	62N	.66	.930	....	30
23	....	....	....	68N	.80	.963	....	30
24	....	....	....	80N	.82	.970	....	30
25	....	....	....	82N	.82	.973	....	30
28	....	90B	....	90B	.92	.988	....	15
29	....	....	85A	85A	.83	.981	....	15
30	....	....	....	83N	.79	.978	....	15
31	....	....	71A	71A	.68	.963	....	15

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9425 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	.71B	.63A	.71B	.71	.972	....	15
4	....	....	.70A	.70A	.68	.973	....	15
5	....	.71B	....	.71B	.72	.982	....	15
6	....	....	....	.72N	.72	.985	....	15
7	....	....	....	.72N	.69	.983	....	15
8	....	....	....	.69N	.64	.979	....	15
11	....	....	....	.64N	.61	.980	....	15
12	....	....	.56A	.56A	.54	.967	....	15
13	....	....	.44A	.44A	.41	.917	....	15
14	....	.44B	....	.44B	.45	.938	....	15
15	....	....	....	.45N	.46	.951	....	15
18	....	....	....	.46N	.44	.954	....	15
19	....	....	.37A	.37A	.36	.917	....	15
20	.33	.34	.31	.32	.32	.899	28	28
21	.23	.23	.22A	.23	.21	.806	4	32
22	.25	.26	.25	.26	.26	.870	285	310
25	.23	.23	.19	.19	.17	.786	26	325
26	....	....	.15A	.16A	.14	.696	10	330
27	.14	.16	.14	.16	.16	.755	1	334
28	.15	.16	.11	.12	.11	.649	457	744
29	.10	.10	.05	.05	.05	.409	507	1010

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	.05	.06	.03	.06	.06	.474	379	1243
3	.08	14	.08	.12	.12	.721	487	1330
4	.08	12	.07	.10B	.12	.701	742	1462
5	.13	.18	.12A	.16	.18	.859	305	1582
8	.26	.27B	.21	.21	.22	.949	165	1634
9	.18	.20	.18	.19	.21	.949	131	1546
10	.19	.21	.17	.19A	.21	.960	215	1410
11	.25	.30B	.25	.30B	.30	.998	15	1409
12	.25	.28	.24	.28	.29	.999	44	1387
15	.29	.30	.28A	.30	.29	.999	16	1380
16	....	....	....	....	...	.999	15	....
17	....	....	....	....	....	.999	....	....
18	....	....	....	....	....	.998	....	10
19	....	....	....	....	..	993	....	....

DECEMBER 1986 9000 PUTS

IN JANUARY 1986

13	.32	.32	.32	.32	.32	.203	80	80
14	.30	.30	29A	.29A	.28	.178	50	120
15	.24	.24	.24	.24	.25	.155	90	130
16	.20	.23B	.20	.23B	.23	.154	135	225
17	....	....	....	.23N	.23	.158	....	225
20	....	.25B	....	.25B	.25	.172	....	225
21	.23	.24B	.23	.24B	.24	.158	132	357
22	.24	.25B	.24	.24	.24	.165	50	407
23	....	....	.23A	.23A	.22	.145	....	407
24	.22	.22	.22	.22	.21	.134	26	433
27	.17	.17	.17	.17	.17	.117	34	467
28	....	....	.16A	.16A	.15	.103	....	467
29	....	....	....	.15N	.17	.113	....	467
30	.14	.14	.13A	.14	.14	.110	20	487
31	....	....	.13A	.13A	.13	.101	....	487

IN FEBRUARY

3	....	....	.12A	.12A	.12	.093	....	487
4	.09	.10B	.09	.10B	.12	.089	50	537
5	.10	10	.10	.10	.11	.089	25	562
6	....	.13B	....	.13B	.12	.094	....	562
7	....	.13B	.11A	.11A	.11	.116	...	562
10	....	....	....	.11N	.11	.104	....	562
11	....	....	.09A	.09A	.09	.098	....	562
12	.09	.09	.09	.09	.09	.099	50	562
13	....	....	....	.09N	.09	.095	....	562
14	....	....	.08A	.09N	.08	.078	...	562
17	Exchange Closed; President's Day							
18	.06	.06	.06	.06	.08	.069	1	563
19	....	....	....	.08N	.09	.073	....	563
20	....	....	.08A	.09N	.09	.074	....	563
21	.07	.07	07	.07	.07	.065	51	563
24	.05	.05	.05	.05	.06	.056	125	669
25	.05	.05	.05	.05	.06	.057	75	659
26	.05	.05	.05	.05	.05	.053	2	657
27	.05	.05	.05	.05	.05	.038	90	727
28	.05	.05	.05	.05	.05	.126	60	787

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
DECEMBER 1986 9000 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.04	.04	.04	.04	.04	.113	....	777
4	.04	.04	.04	.04	.05	.103	75	802
5	....	....	....	05N	.06	.110	....	777
6	....	....	....	06N	.06	.067	....	777
7	.03	.03	.03	.03	.04	.077	....	777
10	....	....	....	.04N	.04	.056	50	777
11	....	....	....	.04N	.04	.049	....	777
12	....	....	....	.04N	.04	.045	....	777
13	....	....	....	.04N	.04	.039	....	777
14	....	....	....	.04N	.04	.032	....	777
17	....	....	....	.04N	.04	.029	....	777
18	....	....	....	.04N	.04	.025	....	777
19	.03	.03	.03	.03	.03	.021	1	777
20	....	....	....	.03N	.03	.016	....	777
21	....	....	....	.03N	.03	.014	....	777
24	....	....	....	.03N	.03	.010	....	777
25	....	....	....	.03N	.03	.009	....	777
26	.03	.03	.03	.03	.03	.007	50	752
27	.02	.02	.02	.02	.02	.004	....	752
28	Exchange Closed: Good Friday							
31	.02@.01	.02	.01	.01	.01	.002	45	797

IN APRIL

1	.01	.01	.01	.01	.01	.002	153	740
2	....	....	....	.01N	.01	.001	....	737
3	....	....	....	.01N	.01	.001	....	737
4	....	....	....	.01N	.01	.001	....	737
7	....	....	....	.01N	.01	.000	....	737
8	....	....	....	.01N	.01	.000	....	737
9	....	....	....	.01N	.01	.000	....	737
10	....	....	....	.01N	.01	.000	....	737
11	....	....	....	.01N	.01	.000	....	737
14	....	....	....	.01N	.01	.000	....	737
15	....	....	....	.01N	.01	.000	....	737
16	....	....	....	.01N	.01	.000	....	737
17	....	....	....	.01N	.01	.000	....	737
18	....	....	....	.01N	.01	.000	....	737
21	....	....	....	.01N	.01	.000	....	737
22	....	....	....	.01N	.01	.000	....	737
23	....	....	....	.01N	.01	.000	....	737
24	....	....	....	.01N	.01	.001	....	737
25	....	....	....	.01N	.01	.001	....	737
28	....	....	....	.01N	.01	.000	....	737
29	....	....	....	.01N	.01	.000	....	737
30	....	....	....	.01N	.01	.000	....	737

IN MAY

1	....	....	....	.01N	.01	.000	....	737
2	....	....	....	.01N	.01	.000	....	737
5	....	....	....	.01N	.01	.000	....	737
6	....	....	....	.01N	.01	.000	....	737
7	....	....	....	.01N	.01	.000	....	737
8	....	....	....	.01N	.01	.000	....	737
9	....	....	....	.01N	.01	.000	....	737
12	....	....	....	.01N	.01	.000	....	737
13	....	....	....	.01N	.01	.000	....	737
14	....	....	....	.01N	.01	.000	....	737
15	....	....	....	.01N	.02	.001	....	737
16	....	....	....	.02N	.03	.001	....	737
19	....	....	....	.03N	.03	.002	....	737
20	....	....	....	.03N	.03	.001	....	737
21	....	....	....	.03N	.03	.001	....	737
22	....	....	....	.03N	.03	.001	....	737
23	.03	.03	.03	.03	.03	.000	140	737
26	Exchange Closed: Memorial Day							
27	....	....	....	.03N	.03	.000	....	737
28	....	....	....	.03N	.03	.000	....	737
29	....	....	....	.03N	.04	.001	....	737
30	....	....	....	.04N	.04	.001	....	737

IN JUNE

2	....	....	....	.04N	.05	.002	....	737
3	.05	.05	.05	.05	.04	.001	3	734
4	....	....	....	.04N	.05	.003	....	734
5	....	....	....	.05N	.05	.003	....	734
6	....	....	....	.05N	.04	.001	....	734
9	....	....	....	.04N	.04	.003	....	734
10	....	....	....	.04N	.04	.003	....	734
11	....	....	....	.04N	.04	.003	....	734
12	....	....	....	.04N	.04	.002	....	734
13	....	....	....	.04N	.03	.001	....	734
16	....	....	....	.03N	.03	.001	....	734
17	....	....	....	.03N	.03	.000	....	734

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
DECEMBER 1986 9000 PUTS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	....	....	....	.03N	.03	.000	....	734
19	....	....	....	.03N	.03	.000	....	734
20	....	....	....	.03N	.02	.000	....	734
23	....	....	....	.02N	.02	.000	....	734
24	....	....	....	.02N	.02	.000	....	734
25	....	....	....	.02N	.02	.000	....	734
26	....	....	....	.02N	.02	.000	....	734
27	....	....	....	.02N	.01	.000	....	734
30	....	....	....	.01N	.01	.000	....	734

IN JULY

1	....	....	....	.01N	.01	.000	....	734
2	....	....	....	.01N	.01	.000	....	734
3	....	....	....	.01N	.01	.000	....	734
4	Exchange Closed: Independence Day							
7	....	....	....	.01N	.01	.000	....	734
8	....	....	....	.01N	.01	.000	....	734
9	....	....	....	.01N	.01	.000	....	734
10	....	....	....	.01N	.01	.000	....	734
11	....	....	....	.01N	....	.000	....	734
14	CAB	CAB	CAB	CAB	CAB	.000	....	734
15	CAB	CAB	CAB	CAB	CAB	.000	....	734
16	CAB	CAB	CAB	CAB	CAB	.000	....	734
17	CAB	CAB	CAB	CAB	CAB	.000	....	734
18	CAB	CAB	CAB	CAB	CAB	.000	....	734
21	CAB	CAB	CAB	CAB	CAB	.000	....	734
22	CAB	CAB	CAB	CAB	CAB	.000	....	734
23	CAB	CAB	CAB	CAB	CAB	.000	....	734
24	CAB	CAB	CAB	CAB	CAB	.000	....	734
25	CAB	CAB	CAB	CAB	CAB	.000	....	734
28	CAB	CAB	CAB	CAB	CAB	.000	....	734
29	CAB	CAB	CAB	CAB	CAB	.000	....	734
30	CAB	CAB	CAB	CAB	CAB	.000	....	734
31	CAB	CAB	CAB	CAB	CAB	.000	....	734

IN AUGUST

1	CAB	CAB	CAB	CAB	CAB	.000	....	734
4	CAB	CAB	CAB	CAB	CAB	.000	....	734
5	CAB	CAB	CAB	CAB	CAB	.000	....	734
6	CAB	CAB	CAB	CAB	CAB	.000	....	734
7	CAB	CAB	CAB	CAB	CAB	.000	....	734
8	CAB	CAB	CAB	CAB	CAB	.000	....	734
11	CAB	CAB	CAB	CAB	CAB	.000	....	734
12	CAB	CAB	CAB	CAB	CAB	.000	....	734
13	CAB	CAB	CAB	CAB	CAB	.000	....	734
14	CAB	CAB	CAB	CAB	CAB	.000	....	734
15	CAB	CAB	CAB	CAB	CAB	.000	....	734
18	CAB	CAB	CAB	CAB	CAB	.000	....	734
19	CAB	CAB	CAB	CAB	CAB	.000	....	734
20	CAB	CAB	CAB	CAB	CAB	.000	....	734
21	CAB	CAB	CAB	CAB	CAB	.000	....	734
22	CAB	CAB	CAB	CAB	CAB	.000	....	734
25	CAB	CAB	CAB	CAB	CAB	.000	....	734
26	CAB	CAB	CAB	CAB	CAB	.000	....	734
27	CAB	CAB	CAB	CAB	CAB	.000	....	734
28	CAB	CAB	CAB	CAB	CAB	.000	....	734
29	CAB	CAB	CAB	CAB	CAB	.000	....	734

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	734
3	CAB	CAB	CAB	CAB	CAB	.000	....	734
4	CAB	CAB	CAB	CAB	CAB	.000	....	734
5	CAB	CAB	CAB	CAB	CAB	.000	....	734
8	CAB	CAB	CAB	CAB	CAB	.000	....	734
9	CAB	CAB	CAB	CAB	CAB	.000	....	734
10	CAB	CAB	CAB	CAB	CAB	.000	....	734
11	CAB	CAB	CAB	CAB	CAB	.000	....	734
12	CAB	CAB	CAB	CAB	CAB	.000	....	734
15	CAB	CAB	CAB	CAB	CAB	.000	....	734
16	CAB	CAB	CAB	CAB	CAB	.000	....	734
17	CAB	CAB	CAB	CAB	CAB	.000	....	734
18	CAB	CAB	CAB	CAB	CAB	.000	....	734
19	CAB	CAB	CAB	CAB	CAB	.000	....	734
22	CAB	CAB	CAB	CAB	CAB	.000	....	734
23	CAB	CAB	CAB	CAB	CAB	.000	....	734
24	CAB	CAB	CAB	CAB	CAB	.000	....	734
25	CAB	CAB	CAB	CAB	CAB	.000	....	734
26	CAB	CAB	CAB	CAB	CAB	.000	....	734
29	CAB	CAB	CAB	CAB	CAB	.000	....	734
30	CAB	CAB	CAB	CAB	CAB	.000	....	734

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

DECEMBER 1986 9000 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000	....	734
2	CAB	CAB	CAB	CAB	CAB	.000	....	734
3	CAB	CAB	CAB	CAB	CAB	.000	....	734
6	CAB	CAB	CAB	CAB	CAB	.000	....	734
7	CAB	CAB	CAB	CAB	CAB	.000	....	734
8	CAB	CAB	CAB	CAB	CAB	.000	....	734
9	CAB	CAB	CAB	CAB	CAB	.000	....	734
10	CAB	CAB	CAB	CAB	CAB	.000	....	734
13	CAB	CAB	CAB	CAB	CAB	.000	....	734
14	CAB	CAB	CAB	CAB	CAB	.000	....	734
15	CAB	CAB	CAB	CAB	CAB	.000	....	734
16	CAB	CAB	CAB	CAB	CAB	.000	....	734
17	CAB	CAB	CAB	CAB	CAB	.000	....	734
20	CAB	CAB	CAB	CAB	CAB	.000	....	734
21	CAB	CAB	CAB	CAB	CAB	.000	....	734
22	CAB	CAB	CAB	CAB	CAB	.000	....	734
23	CAB	CAB	CAB	CAB	CAB	.000	....	734
24	CAB	CAB	CAB	CAB	CAB	.000	....	734
27	CAB	CAB	CAB	CAB	CAB	.000	....	734
28	CAB	CAB	CAB	CAB	CAB	.000	....	734
29	CAB	CAB	CAB	CAB	CAB	.000	....	734
30	CAB	CAB	CAB	CAB	CAB	.000	....	734
31	CAB	CAB	CAB	CAB	CAB	.000	....	734

IN NOVEMBER

3	CAB	CAB	CAB	CAB	CAB	.000	....	734
4	CAB	CAB	CAB	CAB	CAB	.000	....	734
5	CAB	CAB	CAB	CAB	CAB	.000	....	734
6	CAB	CAB	CAB	CAB	CAB	.000	....	734
7	CAB	CAB	CAB	CAB	CAB	.000	....	734
10	CAB	CAB	CAB	CAB	CAB	.000	....	734
11	CAB	CAB	CAB	CAB	CAB	.000	....	734
12	CAB	CAB	CAB	CAB	CAB	.000	....	734
13	CAB	CAB	CAB	CAB	CAB	.000	....	734
14	CAB	CAB	CAB	CAB	CAB	.000	....	734
17	CAB	CAB	CAB	CAB	CAB	.000	....	734
18	CAB	CAB	CAB	CAB	CAB	.000	....	734
19	CAB	CAB	CAB	CAB	CAB	.000	....	734
20	CAB	CAB	CAB	CAB	CAB	.000	....	734
21	CAB	CAB	CAB	CAB	CAB	.000	....	734
24	CAB	CAB	CAB	CAB	CAB	.000	....	734
25	CAB	CAB	CAB	CAB	CAB	.000	....	734
26	CAB	CAB	CAB	CAB	CAB	.000	....	734
27	Exchange Closed; Thanksgiving Day							
28	CAB	CAB	CAB	CAB	CAB	.000	....	734

IN DECEMBER

1	CAB	CAB	CAB	CAB	CAB	.000	....	734
2	CAB	CAB	CAB	CAB	CAB	.000	....	734
3	CAB	CAB	CAB	CAB	CAB	.000	....	734
4	CAB	CAB	CAB	CAB	CAB	.000	....	734
5	CAB	CAB	CAB	CAB	CAB	.000	....	734
8	CAB	CAB	CAB	CAB	CAB	.000	....	734
9	CAB	CAB	CAB	CAB	CAB	.000	....	734
10	CAB	CAB	CAB	CAB	CAB	.000	....	734
11	CAB	CAB	CAB	CAB	CAB	.000	....	734
12	CAB	CAB	CAB	CAB	CAB	.000	....	734

DECEMBER 1986 9050 PUTS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	...	.26B	....	.25N	.27	.200	....	90
3	....	....	....	.27N	.27	.208	....	90
6	....	....	....	.27N	.28	.209	....	90
7	.23	.23	.23	.23	.23	.180	100	190
8	....	.26B	....	.26B	.30	.228	....	190
9	.31	.37B	.31	.35B	.36	.256	20	210
10	....	....	....	.36N	.41	.284	....	210
13	.45	.45	.44A	.44A	.47	.328	50	260
14	.44@.43	.45	.43	.43A	.42	.296	210	460
15	.39	.39	.35	.36	.37	.264	190	470
16	.31	.35B	.31	.34B	.35	.264	120	470
17	....	....	.34A	.35N	.36	.269	....	470
20	.36	.37B	.36	.37B	.38	.289	50	520
21	.35	.35	.35	.35	.36	.270	110	485
22	.37	.37	.35A	.37	.37	.280	25	470
23	....	....	.35A	.35A	.33	.252	....	470
24	.34	.34	.34	.34	.31	.237	19	489
27	.26	.26	.26	.26	.27	.213	16	504
28	....	....	.25A	.25A	.24	.193	....	492
29	....	....	....	.24N	.26	.208	....	492
30	....	....	.23A	.25A	.23	.203	....	492

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

DECEMBER 1986 9050 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31	.20	.20	.20	.20	.21	.190	10	502

IN FEBRUARY

3	....	....	.20A	.20A	.20	.178	....	502
4	....	....	.18A	.18A	.19	.172	....	502
5	....	....	.18A	.18A	.18	.172	....	502
6	....	.19B	....	.19B	.20	.179	....	502
7	....	....	....	.20N	.20	.213	....	502
10	....	....	.18A	.18A	.18	.197	....	502
11	....	....	.16A	.17A	.16	.188	....	502
12	.17	.17	.17	.17	.16	.189	2	504
13	....	....	....	.16N	.15	.183	....	502
14	....	....	....	.15N	.13	.156	....	502
17	Exchange Closed; President's Day							
18	....	....	....	.13N	.13	.141	....	502
19	.14	.14	.14	.14	.14	.148	100	487
20	....	....	....	.14N	.14	.150	....	487
21	.10	.10	.09A	.10	.10	.135	5	492
24	....	....	....	.10N	.09	.120	....	492
25	.08	.08	.08	.08	.09	.121	1	491
26	.09	.09	.09	.09	.09	.115	102	585
27	....	....	.08A	.08A	.07	.087	20	605
28	....	....	....	.07N	.08	.189	....	605

IN MARCH

3	....	....	....	.08N	.08	.171	....	605
4	.07	.07	.07	.07	.07	.158	43	562
5	....	....	....	.07N	.09	.170	....	562
6	....	....	....	.09N	.09	.141	....	562
7	.07	.07	.07	.07	.07	.129	50	562
10	....	....	.05A	.07N	.06	.101	....	562
11	....	....	....	.06N	.06	.092	....	562
12	....	....	....	.06N	.06	.087	....	562
13	....	....	....	.06N	.06	.078	....	562
14	....	....	....	.06N	.06	.069	....	562
17	....	....	....	.06N	.06	.065	....	562
18	....	....	....	.06N	.06	.059	....	562
19	.05	.05	.04	.04	.04	.052	3	565
20	.04	.04	.04	.04	.04	.043	25	565
21	....	....	....	.04N	.04	.038	....	565
24	....	....	....	.04N	.04	.029	....	565
25	....	....	....	.04N	.04	.028	....	565
26	.04	.04	.04	.04	.04	.024	10	565
27	.03	.03	.03	.03	.03	.014	270	395
28	Exchange Closed; Good Friday							
31	....	....	....	.03N	.02	.010	....	370

IN APRIL

1	....	....	....	.02N	.02	.009	....	370
2	....	....	....	.02N	.02	.007	....	370
3	....	....	....	.02N	.02	.008	....	370
4	....	....	....	.02N	.02	.005	....	370
7	....	....	....	.02N	.02	.004	....	370
8	....	....	....	.02N	.01	.004	....	370
9	.01	.01	.01	.01	.01	.001	25	370
10	....	....	....	.01N	.01	.001	25	370
11	....	....	....	.01N	.01	.001	....	370
14	....	....	....	.01N	.01	.000	....	370
15	....	....	....	.01N	.01	.000	....	370
16	....	....	....	.01N	.01	.000	....	370
17	....	....	....	.01N	.01	.000	....	370
18	....	....	....	.01N	.01	.000	....	370
21	....	....	....	.01N	.01	.001	....	370
22	....	....	....	.01N	.01	.002	....	370
23	.01	.01	.01	.01	.01	.003	10	370
24	.01	.01	.01	.01	.01	.005	....	370
25	....	....	....	.01N	.02	.006	20	370
28	....	....	....	.02N	.02	.003	....	370
29	....	....	....	.02N	.02	.003	....	370
30	....	....	....	.02N	.02	.003	....	370

IN MAY

1	....	....	....	.02N	.02	.004	....	370
2	....	....	....	.02N	.02	.004	....	370
5	....	....	....	.02N	.02	.002	....	370
6	....	....	....	.02N	.02	.002	....	370
7	....	....	....	.02N	.02	.002	....	370
8	....	....	....	.02N	.02	.001	....	370
9	....	....	....	.02N	.02	.003	....	370
12	....	....	....	.02N	.02	.003	....	370
13	....	....	....	.02N	.02	.002	....	370
14	....	....	....	.02N	03	.003	....	370

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
DECEMBER 1986 9050 PUTS
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	....	....	....	.03N	.04	.005	....	370
16	....	....	....	.04N	.05	.009	....	370
19	....	....	....	.05N	.05	.010	....	370
20	....	....	....	.05N	.05	.008	....	370
21	....	....	....	.05N	.05	.007	....	370
22	....	....	....	.05N	.05	.006	....	370
23	.05	.05	.05	.05	.05	.005	223	370
26	Exchange Closed; Memorial Day							
27	....	....	.04A	.04A	.04	.003	....	370
28	....	....	....	.04N	.04	.005	....	370
29	....	....	....	.04N	.05	.007	....	370
30	....	....	....	.05N	.05	.007	....	370
				IN JUNE				
2	....	....	....	.05N	.06	.013	....	370
3	.06	.06	.06	.06	.05	.009	1	370
4	....	....	....	.05N	.06	.015	....	370
5	....	....	....	.06N	.06	.015	....	370
6	....	....	....	.06N	.05	.008	....	370
9	....	....	....	.05N	.06	.013	....	370
10	....	....	....	.06N	.06	.013	....	370
11	....	....	....	.06N	.06	.013	....	370
12	....	....	....	.06N	.06	.012	....	370
13	....	....	....	.06N	.04	.005	....	370
16	....	....	....	.04N	.04	.005	....	370
17	....	....	.03A	.03A	.04	.004	....	370
18	....	....	....	.04N	.04	.003	....	370
19	....	....	....	.04N	.04	.004	....	370
20	....	....	....	.04N	.03	.003	....	370
23	....	....	....	.03N	.03	.002	....	370
24	....	....	....	.03N	.03	.002	....	370
25	....	....	.02A	.02A	.03	.001	....	370
26	....	....	....	.03N	.03	.001	....	370
27	....	....	....	.03N	.02	.001	....	370
30	....	....	....	.02N	.02	.000	....	370
				IN JULY				
1	....	....	....	.02N	.02	.000	....	370
2	....	....	....	.02N	.02	.000	....	370
3	....	....	....	.02N	.02	.000	....	370
4	Exchange Closed; Independence Day							
7	....	....	....	.02N	.02	.000	....	370
8	.02	.02	.02	.02	02	.000	10	377
9	....	....	....	.02N	.02	.000	....	377
10	....	....	....	.02N	.02	.000	....	377
11	.01	.01	.01	.01	01	.000	20	388
14	....	....	....	.01N	.01	.000	....	388
15	.01	.01	.01	.01	.01	.000	228	518
16	....	....	....	.01N	.01	.000	....	518
17	....	....	....	.01N	.01	.000	....	518
18	....	....	....	.01N	.01	.000	....	518
21	....	....	....	.01N	.01	.000	....	518
22	....	....	....	.01N	.01	.000	....	518
23	....	....	....	.01N	.01	.000	....	518
24	....	....	....	.01N	.01	.000	....	518
25	....	....	....	.01N	.01	.000	....	518
28	....	....	....	.01N	.01	.000	....	518
29	....	....	....	.01N	.01	.000	....	518
30	....	....	....	.01N	.01	.000	....	518
31	....	....	....	.01N	.01	.000	....	518
				IN AUGUST				
1	....	....	....	.01N	.01	000	....	518
4	....	....	....	.01N	....	.000	....	518
5	CAB	CAB	CAB	CAB	CAB	.000	....	518
6	CAB	CAB	CAB	CAB	CAB	.000	....	518
7	CAB	CAB	CAB	CAB	CAB	.000	....	518
8	CAB	CAB	CAB	CAB	CAB	.000	....	518
11	CAB	CAB	CAB	CAB	CAB	.000	....	518
12	CAB	CAB	CAB	CAB	CAB	000	....	518
13	CAB	CAB	CAB	CAB	CAB	.000	....	518
14	CAB	CAB	CAB	CAB	CAB	.000	....	518
15	CAB	CAB	CAB	CAB	CAB	.000	....	518
18	CAB	CAB	CAB	CAB	CAB	.000	....	518
19	CAB	CAB	CAB	CAB	CAB	.000	....	518
20	CAB	CAB	CAB	CAB	CAB	.000	....	518
21	CAB	CAB	CAB	CAB	CAB	.000	....	518
22	CAB	CAB	CAB	CAB	CAB	.000	....	518
25	CAB	CAB	CAB	CAB	CAB	.000	....	518
26	CAB	CAB	CAB	CAB	CAB	.000	....	518
27	CAB	CAB	CAB	CAB	CAB	.000	....	518
28	CAB	CAB	CAB	CAB	CAB	.000	....	518
29	CAB	CAB	CAB	CAB	CAB	.000	....	518

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
DECEMBER 1986 9050 PUTS
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	518
3	CAB	CAB	CAB	CAB	CAB	.000	....	518
4	CAB	CAB	CAB	CAB	CAB	.000	....	518
5	CAB	CAB	CAB	CAB	CAB	.000	....	518
8	CAB	CAB	CAB	CAB	CAB	.000	....	518
9	CAB	CAB	CAB	CAB	CAB	.000	....	518
10	CAB	CAB	CAB	CAB	CAB	.000	....	518
11	CAB	CAB	CAB	CAB	CAB	.000	....	518
12	CAB	CAB	CAB	CAB	CAB	.000	....	518
15	CAB	CAB	CAB	CAB	CAB	.000	....	518
16	CAB	CAB	CAB	CAB	CAB	.000	....	518
17	CAB	CAB	CAB	CAB	CAB	.000	....	518
18	CAB	CAB	CAB	CAB	CAB	.000	....	518
19	CAB	CAB	CAB	CAB	CAB	.000	....	518
22	CAB	CAB	CAB	CAB	CAB	.000	....	518
23	CAB	CAB	CAB	CAB	CAB	.000	....	518
24	CAB	CAB	CAB	CAB	CAB	.000	....	518
25	CAB	CAB	CAB	CAB	CAB	.000	....	518
26	CAB	CAB	CAB	CAB	CAB	.000	....	518
29	CAB	CAB	CAB	CAB	CAB	.000	....	518
30	CAB	CAB	CAB	CAB	CAB	.000	....	518
				IN OCTOBER				
1	CAB	CAB	CAB	CAB	CAB	.000	....	528
2	CAB	CAB	CAB	CAB	CAB	.000	....	528
3	CAB	CAB	CAB	CAB	CAB	.000	....	518
6	CAB	CAB	CAB	CAB	CAB	.000	....	538
7	CAB	CAB	CAB	CAB	CAB	.000	....	518
8	CAB	CAB	CAB	CAB	CAB	.000	....	518
9	CAB	CAB	CAB	CAB	CAB	.000	....	518
10	CAB	CAB	CAB	CAB	CAB	.000	....	518
13	CAB	CAB	CAB	CAB	CAB	.000	....	518
14	CAB	CAB	CAB	CAB	CAB	.000	....	518
15	CAB	CAB	CAB	CAB	CAB	.000	....	518
16	CAB	CAB	CAB	CAB	CAB	.000	....	518
17	CAB	CAB	CAB	CAB	CAB	.000	....	518
20	CAB	CAB	CAB	CAB	CAB	.000	....	518
21	CAB	CAB	CAB	CAB	CAB	.000	....	518
22	CAB	CAB	CAB	CAB	CAB	.000	....	518
23	CAB	CAB	CAB	CAB	CAB	.000	....	518
24	CAB	CAB	CAB	CAB	CAB	.000	....	518
27	CAB	CAB	CAB	CAB	CAB	.000	....	518
28	CAB	CAB	CAB	CAB	CAB	.000	....	518
29	CAB	CAB	CAB	CAB	CAB	.000	....	518
30	CAB	CAB	CAB	CAB	CAB	.000	....	518
31	CAB	CAB	CAB	CAB	CAB	.000	....	518
				IN NOVEMBER				
3	CAB	CAB	CAB	CAB	CAB	.000	....	518
4	CAB	CAB	CAB	CAB	CAB	.000	....	518
5	CAB	CAB	CAB	CAB	CAB	.000	....	518
6	CAB	CAB	CAB	CAB	CAB	.000	....	518
7	CAB	CAB	CAB	CAB	CAB	.000	....	518
10	CAB	CAB	CAB	CAB	CAB	.000	....	518
11	CAB	CAB	CAB	CAB	CAB	.000	....	518
12	CAB	CAB	CAB	CAB	CAB	.000	....	518
13	CAB	CAB	CAB	CAB	CAB	.000	....	518
14	CAB	CAB	CAB	CAB	CAB	.000	....	518
17	CAB	CAB	CAB	CAB	CAB	.000	....	518
18	CAB	CAB	CAB	CAB	CAB	.000	....	518
19	CAB	CAB	CAB	CAB	CAB	.000	....	518
20	CAB	CAB	CAB	CAB	CAB	.000	....	518
21	CAB	CAB	CAB	CAB	CAB	.000	....	518
24	CAB	CAB	CAB	CAB	CAB	.000	....	518
25	CAB	CAB	CAB	CAB	CAB	.000	....	518
26	CAB	CAB	CAB	CAB	CAB	.000	....	518
27	Exchange Closed; Thanksgiving Day							
28	CAB	CAB	CAB	CAB	CAB	000	...	518
				IN DECEMBER				
1	CAB	CAB	CAB	CAB	CAB	.000	....	518
2	CAB	CAB	CAB	CAB	CAB	000	....	518
3	CAB	CAB	CAB	CAB	CAB	000	....	518
4	CAB	CAB	CAB	CAB	CAB	.000	....	518
5	CAB	CAB	CAB	CAB	CAB	.000	....	518
8	CAB	CAB	CAB	CAB	CAB	.000	....	518
9	CAB	CAB	CAB	CAB	CAB	.000	....	518
10	CAB	CAB	CAB	CAB	CAB	.000	....	518
11	CAB	CAB	CAB	CAB	CAB	.000	....	518
12	CAB	CAB	CAB	CAB	CAB	000	....	518

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
DECEMBER 1986 9100 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	....	.39B	....	.37N	.40	.321	....	50
3	.42	.42	.42	.42	.41	.331	10	56
6	.40	.40	.40	.40	.40	.333	75	129
7	.34	.34	.34	.34	.34	.296	50	179
8	....	.41B	....	.41B	.42	.358	....	179
9	....	.51B	....	.51B	.52	.392	....	179
10	.47	.50B	.47	.50B	.57	.424	50	229
13	.64	.64	.64	.64	.64	.475	125	208
14	.63	.63	.63	.63	.58	.439	100	228
15	.52	.55	.52	.52	.52	.403	107	197
16	....	....	.47A	.52N	.51	.403	15	212
17	.50	.51	.50	.51	.52	.409	70	222
20	....	.55B	....	.53B	.55	.432	10	190
21	....	....	.51A	.51A	.51	.411	....	190
22	....	....	....	.51N	.53	.423	....	190
23	....	....	....	.53N	.47	.390	....	190
24	....	....	....	.47N	.45	.372	....	190
27	.40	.40	.38	.38	.39	.343	110	300
28	....	....	.36A	.36A	.36	.317	....	300
29	.32	.33	.31	.33	.38	.337	125	425
30	.33	.33	.33	.33	.33	.331	50	475
31	....	....	.31A	.33N	.33	.314	10	475

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.31	.31	.31	.31	.31	.299	50	475
4	.27	.27	.25	.25	.30	.291	60	535
5	....	....	.28A	.30N	.29	.291	....	535
6	....	.31B	....	.31B	.31	.301	....	535
7	....	....	....	.31N	.32	.346	....	535
10	....	....	.30A	.30A	.29	.325	....	535
11	....	....	.28A	.28A	.28	.313	....	535
12	....	....	....	.28N	.28	.316	....	535
13	....	....	....	.28N	.29	.307	....	535
14	....	....	.27A	.27A	.23	.272	....	535
17	Exchange Closed: President's Day							
18	.21	.21	.21	.21	.22	.252	5	535
19	.24	.24	.24	.24	.23	.262	50	560
20	....	....	....	.23N	.23	.264	....	560
21	....	....	.19A	.19A	.18	.243	....	560
24	....	....	....	.18N	.16	.223	....	560
25	.16	.16	.16	.16	.17	.225	1	560
26	.17	.17	.16	.16	.16	.215	63	606
27	.13	.13	.12	.12	.12	.172	100	570
28	.12	.12	.11	.11	.13	.267	145	557

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.13	.13	.13	.13	.12	.245	20	585
4	....	....	....	.12N	.12	.229	....	585
5	....	.13B	....	.13B	.15	.248	....	585
6	....	....	.13A	.14A	.13	.215	....	585
7	....	....	....	.13N	.08	.202	....	585
10	....	....	....	.08N	.08	.167	....	585
11	....	....	.07A	.07A	.08	.156	....	585
12	....	....	....	.08N	.08	.152	....	585
13	....	....	....	.08N	.08	.142	....	585
14	....	....	....	.08N	.08	.131	....	585
17	....	....	....	.08N	.08	.127	....	585
18	....	....	....	.08N	.08	.119	....	585
19	....	....	....	.08N	.08	.111	....	585
20	.08	.08	.08	.08	.07	.096	5	585
21	.06	.06	.05	.06	.07	.089	60	645
24	.05	.05	.05	.05	.06	.073	18	660
25	....	....	....	.06N	.06	.072	....	660
26	....	....	....	.06N	.06	.063	....	660
27	....	....	.05A	.05A	.05	.043	....	660
28	Exchange Closed: Good Friday							
31	....	....	....	.05N	.04	.033	....	660

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.04	.04	.03	.03	.04	.030	35	660
2	.04	.04	.04	.04	.04	.026	15	667
3	.04	.04	.04	.04	.04	.028	3	670
4	.05	.05	.05	.05	.04	.021	25	670
7	....	....	....	.04N	.04	.018	....	670
8	....	....	....	.04N	.03	.018	....	670
9	....	....	....	.03N	.03	.007	....	670
10	.02	.02	.02	.02	.03	.006	60	660
11	....	....	....	.03N	.03	.007	....	660
14	.02	.02	.02	.02	.02	.004	20	660
15	....	....	....	.02N	.02	.005	....	660
16	.01	.01	.01	.01	.02	.002	100	760
17	....	....	....	.02N	.02	.004	....	760
18	....	....	....	.02N	.03	.004	....	760

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
DECEMBER 1986 9100 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	....	....	....	.03N	.03	.006	....	760
22	....	....	....	.03N	.04	.010	....	760
23	....	....	....	.04N	.04	.013	....	760
24	.05	.05	.02A	.03A	.05	.021	25	785
25	....	....	....	.05N	.05	.024	....	785
28	.05	.05	.05	.05	.04	.015	....	785
29	....	....	....	.04N	.05	.015	2	785
30	.03@ .04	.04	.03	.04	.05	.014	105	783

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.05N	.05	.017	....	785
2	.04	.04	.03	.04B	.05	.016	26	769
5	.03	.03	.03	.03	.03	.010	50	819
6	.03	.03	.03	.03	.03	.010	10	829
7	....	....	....	.03N	.03	.010	....	829
8	....	....	....	.03N	.03	.008	....	829
9	....	....	....	.03N	.04	.013	....	829
12	.05	.05	.05	.05	.06	.017	3	829
13	....	....	....	.06N	.06	.013	....	829
14	....	....	....	.06N	.06	.016	....	829
15	....	....	....	.06N	.07	.024	....	829
16	....	....	....	.07N	.09	.034	....	829
19	....	....	....	.09N	.09	.038	....	829
20	....	....	....	.09N	.09	.031	....	829
21	....	....	....	.09N	.09	.029	....	829
22	....	....	....	.09N	.09	.027	....	829
23	....	....	....	.09N	.09	.022	....	829
26	Exchange Closed: Memorial Day							
27	.08	.08	.08	.08	.08	.015	443	1272
28	.07	.07	.07	.07	.09	.021	10	839
29	....	....	....	.09N	.09	.030	....	839
30	....	....	....	.09N	.09	.030	....	839

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	....	.09N	.11	.048	....	839
3	....	....	.09A	.10A	.09	.037	....	839
4	.12	.12	.12	.12	.12	.053	2	839
5	....	....	....	.12N	.11	.054	....	839
6	....	....	....	.11N	.09	.030	....	839
9	....	....	....	.09N	.11	.046	....	839
10	....	....	....	.11N	.11	.045	....	839
11	....	....	....	.11N	.11	.045	....	839
12	....	....	.07A	.09A	.10	.040	....	839
13	....	....	....	.10N	.07	.021	....	839
16	....	....	.06A	.06A	.07	.019	....	839
17	....	....	....	.07N	.06	.017	....	839
18	....	....	....	.06N	.06	.015	....	839
19	....	....	....	.06N	.06	.018	....	839
20	....	....	....	.06N	.05	.014	....	839
23	....	....	....	.05N	.05	.012	....	839
24	....	....	....	.05N	.04	.010	....	839
25	.03	.03	.03	.03	.04	.008	175	964
26	....	....	....	.04N	.04	.008	....	964
27	....	....	....	.04N	.03	.006	....	964
30	....	....	....	.03N	.03	.005	....	964

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.03N	.03	.005	....	964
2	....	....	....	.03N	.03	.005	....	964
3	....	....	....	.03N	.03	.003	....	964
4	Exchange Closed: Independence Day							
7	....	....	....	.03N	.03	.002	....	964
8	....	....	....	.03N	.03	.004	....	964
9	....	....	....	.03N	.03	.002	....	964
10	....	....	....	.03N	.03	.002	....	964
11	....	....	....	.03N	.01	.001	....	964
14	....	....	....	.01N	.01	.001	....	964
15	....	....	....	.01N	.01	.000	....	964
16	....	....	....	.01N	.01	.000	....	964
17	....	....	....	.01N	.01	.000	....	964
18	....	....	....	.01N	.01	.000	....	964
21	....	....	....	.01N	.01	.000	....	964
22	....	....	....	.01N	.01	.000	....	964
23	....	....	....	.01N	.01	.000	....	964
24	....	....	....	.01N	.01	.000	....	964
25	....	....	....	.01N	.01	.000	....	964
28	....	....	....	.01N	.01	.000	....	964
29	....	....	....	.01N	.01	.000	....	964
30	....	....	....	.01N	.01	.000	....	964
31	....	....	....	.01N	.01	.000	....	964

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
DECEMBER 1986 9100 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.01N	.01	.000	....	964
4	....	....	....	.01N	.01	.000	....	964
5	....	....	....	.01N	.01	.000	....	964
6	....	....	....	.01N	.01	.000	....	964
7	....	....	....	.01N	....	.000	....	964
8	CAB	CAB	CAB	CAB	CAB	.000	....	964
11	CAB	CAB	CAB	CAB	CAB	.000	....	964
12	CAB	CAB	CAB	CAB	CAB	.000	....	964
13	CAB	CAB	CAB	CAB	CAB	.000	....	964
14	CAB	CAB	CAB	CAB	CAB	.000	....	964
15	CAB	CAB	CAB	CAB	CAB	.000	....	964
18	CAB	CAB	CAB	CAB	CAB	.000	....	964
19	CAB	CAB	CAB	CAB	CAB	.000	....	964
20	CAB	CAB	CAB	CAB	CAB	.000	....	964
21	CAB	CAB	CAB	CAB	CAB	.000	....	964
22	CAB	CAB	CAB	CAB	CAB	.000	....	964
25	CAB	CAB	CAB	CAB	CAB	.000	....	964
26	CAB	CAB	CAB	CAB	CAB	.000	....	964
27	CAB	CAB	CAB	CAB	CAB	.000	....	964
28	CAB	CAB	CAB	CAB	CAB	.000	....	964
29	CAB	CAB	CAB	CAB	CAB	.000	....	964

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	964
3	CAB	CAB	CAB	CAB	CAB	.000	....	964
4	CAB	CAB	CAB	CAB	CAB	.000	....	964
5	CAB	CAB	CAB	CAB	CAB	.000	....	964
8	CAB	CAB	CAB	CAB	CAB	.000	....	964
9	CAB	CAB	CAB	CAB	CAB	.000	....	964
10	CAB	CAB	CAB	CAB	CAB	.000	....	964
11	CAB	CAB	CAB	CAB	CAB	.000	....	964
12	CAB	CAB	CAB	CAB	CAB	.000	....	964
15	CAB	CAB	CAB	CAB	CAB	.000	....	964
16	CAB	CAB	CAB	CAB	CAB	.000	....	964
17	CAB	CAB	CAB	CAB	CAB	.000	....	964
18	CAB	CAB	CAB	CAB	CAB	.000	....	964
19	CAB	CAB	CAB	CAB	CAB	.000	....	964
22	CAB	CAB	CAB	CAB	CAB	.000	....	964
23	CAB	CAB	CAB	CAB	CAB	.000	....	964
24	CAB	CAB	CAB	CAB	CAB	.000	....	964
25	CAB	CAB	CAB	CAB	CAB	.000	....	964
26	CAB	CAB	CAB	CAB	CAB	.000	....	964
29	CAB	CAB	CAB	CAB	CAB	.000	....	964
30	CAB	CAB	CAB	CAB	CAB	000	....	964

IN OCTOBER

1	CAB	CAB	CAB	CAB	CAB	.000	....	1014
2	CAB	CAB	CAB	CAB	CAB	.000	....	964
3	CAB	CAB	CAB	CAB	CAB	000	....	964
6	CAB	CAB	CAB	CAB	CAB	000	....	964
7	CAB	CAB	CAB	CAB	CAB	000	....	964
8	CAB	CAB	CAB	CAB	CAB	.000	....	964
9	CAB	CAB	CAB	CAB	CAB	000	....	964
10	CAB	CAB	CAB	CAB	CAB	.000	....	964
13	CAB	CAB	CAB	CAB	CAB	000	....	964
14	CAB	CAB	CAB	CAB	CAB	000	....	964
15	CAB	CAB	CAB	CAB	CAB	000	....	964
16	CAB	CAB	CAB	CAB	CAB	000	....	964
17	CAB	CAB	CAB	CAB	CAB	000	....	964
20	CAB	CAB	CAB	CAB	CAB	.000	....	964
21	CAB	CAB	CAB	CAB	CAB	000	....	964
22	CAB	CAB	CAB	CAB	CAB	000	....	964
23	CAB	CAB	CAB	CAB	CAB	000	....	964
24	CAB	CAB	CAB	CAB	CAB	000	....	964
27	CAB	CAB	CAB	CAB	CAB	000	....	964
28	CAB	CAB	CAB	CAB	CAB	000	....	964
29	CAB	CAB	CAB	CAB	CAB	000	....	964
30	CAB	CAB	CAB	CAB	CAB	000	....	964
31	CAB	CAB	CAB	CAB	CAB	000	....	964

IN NOVEMBER

3	CAB	CAB	CAB	CAB	CAB	000	....	964
4	CAB	CAB	CAB	CAB	CAB	000	....	964
5	CAB	CAB	CAB	CAB	CAB	000	....	964
6	CAB	CAB	CAB	CAB	CAB	000	....	964
7	CAB	CAB	CAB	CAB	CAB	000	....	964
10	CAB	CAB	CAB	CAB	CAB	000	....	964
11	CAB	CAB	CAB	CAB	CAB	000	....	964
12	CAB	CAB	CAB	CAB	CAB	000	....	964
13	CAB	CAB	CAB	CAB	CAB	000	....	964
14	CAB	CAB	CAB	CAB	CAB	000	....	964

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
DECEMBER 1986 9100 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	CAB	CAB	CAB	CAB	CAB	.000	....	964
18	CAB	CAB	CAB	CAB	CAB	.000	....	964
19	CAB	CAB	CAB	CAB	CAB	.000	....	964
20	CAB	CAB	CAB	CAB	CAB	.000	....	964
21	CAB	CAB	CAB	CAB	CAB	.000	....	964
24	CAB	CAB	CAB	CAB	CAB	.000	....	964
25	CAB	CAB	CAB	CAB	CAB	.000	....	964
26	CAB	CAB	CAB	CAB	CAB	.000	....	964
27	Exchange Closed: Thanksgiving Day							
28	CAB	CAB	CAB	CAB	CAB	.000	....	964

IN DECEMBER

1	CAB	CAB	CAB	CAB	CAB	.000	....	964
2	CAB	CAB	CAB	CAB	CAB	.000	....	964
3	CAB	CAB	CAB	CAB	CAB	.000	....	964
4	CAB	CAB	CAB	CAB	CAB	.000	....	964
5	CAB	CAB	CAB	CAB	CAB	.000	....	964
8	CAB	CAB	CAB	CAB	CAB	.000	....	964
9	CAB	CAB	CAB	CAB	CAB	.000	....	964
10	CAB	CAB	CAB	CAB	CAB	.000	....	964
11	CAB	CAB	CAB	CAB	CAB	.000	....	964
12	CAB	CAB	CAB	CAB	CAB	.000	....	964

DECEMBER 1986 9150 PUTS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	....	....	....	56N	.59	464	....	100
3	....	....	....	59N	.60	476	....	100
6	....	....	....	60N	.60	479	....	100
7	....	....	57A	57A	.52	437	....	100
8	.61	.62B	.57	.62B	.62	506	121	171
9	.67	.68	.67	.68	.72	542	65	54
10	....	.76B	....	76B	.79	575	10	56
13	.83	.83	.83	.83	.88	625	25	31
14	....	....	86A	86A	.80	590	....	31
15	....	....	.76A	76A	.73	554	....	31
16	....	....	.67A	73N	.72	554	....	31
17	.69	.69	.67A	.69	.73	560	10	41
20	....	.78B	....	76B	.75	585	....	41
21	....	....	....	75N	.72	564	....	41
22	....	....	....	72N	.74	576	....	41
23	....	....	.72A	72A	.67	543	....	41
24	....	.68B	....	68B	.64	524	....	41
27	....	....	.60A	60A	.59	494	....	41
28	....	....	.58A	58A	.54	466	....	41
29	....	....	.51A	54N	.57	487	....	41
30	....	....	.52A	52A	.53	481	....	41
31	....	....	.50A	50A	.51	463	....	41

IN FEBRUARY

3	....	....	48A	48A	.48	447	....	41
4	.43	.45B	.43	.45B	.47	437	10	51
5	.44	.45B	.43A	.45B	.46	437	22	63
6	.45	.48B	.45	.48B	.49	450	130	129
7	.53	.53	.53	.53	.51	500	10	139
10	.48	.50B	.47	.47	.47	478	31	130
11	.43	.43	.43	.43	.44	465	1	120
12	.46	.46	.46	.46	.45	468	1	120
13	.45	.45	.44A	.45	.44	459	10	130
14	.40	.40	.40	.40	.38	418	10	130
17	Exchange Closed: President's Day							
18	....	....	36A	.37A	.35	396	....	130
19	....	.37B	....	.37B	.37	408	....	135
20	.39	.39	.38A	.38A	.37	411	....	135
21	.31	.31	.31	.31	.32	386	50	140
24	.25	.25	.25	.25	.28	361	10	145
25	.30	.30	.28A	.30	.28	364	3	143
26	.29	.29	.28	.28	.27	351	10	141
27	.23	.23	.23	.23	.23	296	10	141
28	.18	.22	.18	.22	.23	357	380	403

IN MARCH

3	.20	.20	.19	.19	.19	333	178	541
4	....	....	.18A	.19N	.20	315	....	541
5	....	.21B	....	.21B	.25	341	....	541
6	.20	.21B	.20	.21B	.22	306	20	561
7	.19	.19	.15A	.15A	.16	294	5	566
10	.13	.13	.13	.13	.13	254	10	576
11	....	....	....	.13N	.13	245	....	576
12	....	....	....	.13N	.14	243	....	570
13	.14	.14	.14	.14	.14	234	10	586
14	....	....	.13A	.13A	.14	223	....	586

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
DECEMBER 1986 9150 PUTS
IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	....	....	.12A	12A	14	.221	....	586
18	....	....	....	14N	14	.214	....	586
19	12	12	12	12	14	.204	20	586
20	....	.	.12A	12A	13	.185	50	636
21	10	10	10	10	12	.176	10	646
24	10	10	10	10	11	.153	5	651
25	10	10	10	10	12	.154	5	651
26	09	09	09	09	11	.141	..	651
27	....	....	10A	10A	08	.105	18	669
28	Exchange Closed: Good Friday							
31	....	....	....	08N	07	.086	....	651

IN APRIL

1	05	06	05	06	07	.080	40	684
2	06	06	06	06	07	.074	35	719
3	....	....	....	07N	08	.078	....	719
4	06	06	05	05	07	.064	15	729
7	....	....	....	07N	07	.058	....	729
8	....	....	06A	06A	05	.058	.	729
9	....	....	....	05N	05	.027	....	729
10	....	....	....	05N	05	.025	....	729
11	04	04	04	04	05	.027	40	729
14	04	04	04	04	04	.019	25	729
15	04	04	04	04	04	.021	70	729
16	....	....	....	04N	04	.012	.	729
17	....	....	....	04N	06	.016	....	729
18	05	06	05	06	07	.019	30	729
21	....	....	....	07N	08	.024	10	729
22	....	....	....	08N	10	.037	....	729
23	....	....	....	10N	11	.044	....	729
24	....	....	10A	11N	13	.067	....	729
25	....	....	10A	12A	14	.074	....	729
28	....	....	12A	12A	12	.049	....	729
29	11	12	11	12	12	.050	15	729
30	....	....	....	12N	12	.047	..	729

IN MAY

1	...	....	10A	10A	12	.055	....	729
2	....	....	....	12N	12	.054	..	729
5	....	....	....	12N	08	.036	....	729
6	07	07	06	07B	08	.037	95	809
7	07	07	07	07	08	.036	15	824
8	....	....	....	08N	07	.029	....	824
9	....	....	....	07N	08	.046	....	824
12	08@ 09	10	08	10	10	.057	48	872
13	....	....	....	10N	09	.047	....	872
14	....	....	..	09N	10	.055	....	872
15	....	....	....	10N	13	.075	....	872
16	....	14B	....	13N	16	.101	....	872
19	....	....	15A	16N	16	.108	....	872
20	....	16	15	15A	15	.091	106	978
21	12@ 13	13	12	13	14	.088	10	988
22	....	....	....	14N	14	.084	....	988
23	13	13	13	13	12	.072	122	988
26	Exchange Closed: Memorial Day							
27	....	....	....	12N	10	.055	....	988
28	10	10	10	10	12	.071	11	978
29	14	14	14	14	14	.093	1	978
30	....	....	....	14N	14	.095	....	978

IN JUNE

2	...	16B	....	16B	18	.137	....	978
3	....	....	17A	18N	16	.111	..	978
4	16	19	15A	19	19	.145	92	1070
5	17	18	17	18	18	.143	21	1080
6	14	14	14	14	13	.089	11	1090
9	13	14B	13	14B	16	.124	18	1108
10	....	....	....	16N	15	.120	....	1108
11	....	....	....	15N	15	.119	....	1108
12	13	13	12	12	13	.108	38	1121
13	10	10	09	09	10	.065	82	1133
16	08	08	08	08	10	.060	20	1133
17	08	08	08	08	09	.053	10	1143
18	08	08	07	07	08	.049	71	1087
19	....	....	....	08N	09	.059	....	1087
20	....	....	08A	08A	07	.048	....	1087
23	06	06	05	06	07	.043	108	1185
24	....	....	....	07N	06	.037	....	1185
25	....	....	....	06N	06	.033	....	1185
26	....	....	....	06N	06	.030	....	1185
27	....	....	....	06N	05	.025	....	1185
30	04	04	04	04	05	.022	4	1185

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
DECEMBER 1986 9150 PUTS
IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	05N	05	.022	....	1185
2	05	05	05	05	05	.021	60	1155
3	04	04	03	03	04	.014	100	1155
4	Exchange Closed: Independence Day							
7	04	04	04	04	04	.014	42	1185
8	04	04	04	04	04	.020	70	1255
9	....	....	....	04N	04	.012	..	1255
10	....	....	....	04N	04	.013	....	1255
11	....	....	02A	02A	02	.009	....	1255
14	....	....	....	02N	02	.006	....	1255
15	....	....	....	02N	02	.004	....	1255
16	....	....	....	02N	02	.004	....	1255
17	....	....	....	02N	02	.003	....	1255
18	....	....	....	02N	02	.002	....	1255
21	....	....	....	02N	02	.001	....	1255
22	....	....	....	02N	02	.002	....	1255
23	....	....	....	02N	02	.003	....	1255
24	....	....	....	02N	02	.004	....	1255
25	....	....	....	02N	02	.003	....	1255
28	....	....	....	02N	02	.004	....	1255
29	02	02	02	02	02	.002	5	1260
30	....	....	....	02N	02	.001	....	1260
31	....	....	....	02N	02	.000	....	1260

IN AUGUST

1	....	....	....	02N	02	.000	....	1260
4	01	01	01	01	01	.000	100	1270
5	....	....	....	01N	01	.000	....	1260
6	01	01	01	01	01	.000	235	1154
7	01	01	01	01	01	.000	5	1139
8	....	....	....	01N	01	.000	....	1148
11	....	....	....	01N	....	.000	....	1148
12	CAB	CAB	CAB	CAB	CAB	.000	....	1148
13	CAB	CAB	CAB	CAB	CAB	.000	....	1148
14	CAB	CAB	CAB	CAB	CAB	.000	....	1148
15	CAB	CAB	CAB	CAB	CAB	.000	....	1148
18	CAB	CAB	CAB	CAB	CAB	.000	....	1148
19	CAB	CAB	CAB	CAB	CAB	.000	....	1148
20	CAB	CAB	CAB	CAB	CAB	.000	....	1148
21	CAB	CAB	CAB	CAB	CAB	.000	....	1148
22	CAB	CAB	CAB	CAB	CAB	.000	....	1148
25	CAB	CAB	CAB	CAB	CAB	.000	....	1148
26	CAB	CAB	CAB	CAB	CAB	.000	....	1148
27	CAB	CAB	CAB	CAB	CAB	.000	....	1148
28	CAB	CAB	CAB	CAB	CAB	.000	....	1148
29	CAB	CAB	CAB	CAB	CAB	.000	....	1148

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	1148
3	CAB	CAB	CAB	CAB	CAB	.000	....	1148
4	CAB	CAB	CAB	CAB	CAB	.000	....	1148
5	CAB	CAB	CAB	CAB	CAB	.000	....	1148
8	CAB	CAB	CAB	CAB	CAB	.000	....	1148
9	CAB	CAB	CAB	CAB	CAB	.000	....	1148
10	CAB	CAB	CAB	CAB	CAB	.000	....	1148
11	CAB	CAB	CAB	CAB	CAB	.000	10	1138
12	CAB	CAB	CAB	CAB	CAB	.000	....	1138
15	CAB	CAB	CAB	CAB	CAB	.000	....	1138
16	CAB	CAB	CAB	CAB	CAB	.000	....	1138
17	.01	.01	.01	.01	....	.000	5	1133
18	CAB	CAB	CAB	CAB	CAB	.000	....	1133
19	CAB	CAB	CAB	CAB	CAB	.000	....	1133
22	CAB	CAB	CAB	CAB	CAB	.000	....	1133
23	CAB	CAB	CAB	CAB	CAB	.000	....	1133
24	CAB	CAB	CAB	CAB	CAB	.000	....	1133
25	CAB	CAB	CAB	CAB	CAB	.000	....	1133
26	CAB	CAB	CAB	CAB	CAB	.000	....	1133
29	CAB	CAB	CAB	CAB	CAB	.000	....	1133
30	CAB	CAB	CAB	CAB	CAB	.000	....	1133

IN OCTOBER

1	CAB	CAB	CAB	CAB	CAB	.000	....	1133
2	CAB	CAB	CAB	CAB	CAB	.000	....	1133
3	CAB	CAB	CAB	CAB	CAB	.000	....	1133
6	CAB	CAB	CAB	CAB	CAB	.000	....	1133
7	CAB	CAB	CAB	CAB	CAB	.000	....	1133
8	CAB	CAB	CAB	CAB	CAB	.000	....	1133
9	CAB	CAB	CAB	CAB	CAB	.000	....	1133
10	CAB	CAB	CAB	CAB	CAB	.000	....	1133
13	CAB	CAB	CAB	CAB	CAB	.000	....	1133
14	CAB	CAB	CAB	CAB	CAB	.000	....	1133
15	CAB	CAB	CAB	CAB	CAB	.000	....	1133

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

DECEMBER 1986 9150 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	CAB	CAB	CAB	CAB	CAB	.000	....	1133
17	CAB	CAB	CAB	CAB	CAB	.000	....	1133
20	CAB	CAB	CAB	CAB	CAB	.000	....	1133
21	CAB	CAB	CAB	CAB	CAB	.000	....	1133
22	CAB	CAB	CAB	CAB	CAB	.000	....	1133
23	CAB	CAB	CAB	CAB	CAB	.000	....	1133
24	CAB	CAB	CAB	CAB	CAB	.000	....	1133
27	CAB	CAB	CAB	CAB	CAB	.000	....	1133
28	CAB	CAB	CAB	CAB	CAB	.000	....	1133
29	CAB	CAB	CAB	CAB	CAB	.000	....	1133
30	CAB	CAB	CAB	CAB	CAB	.000	....	1133
31	CAB	CAB	CAB	CAB	CAB	.000	....	1133

IN NOVEMBER

3	CAB	CAB	CAB	CAB	CAB	.000	....	1133
4	CAB	CAB	CAB	CAB	CAB	.000	52	1123
5	CAB	CAB	CAB	CAB	CAB	.000	....	1081
6	CAB	CAB	CAB	CAB	CAB	.000	....	1081
7	CAB	CAB	CAB	CAB	CAB	.000	....	1081
10	CAB	CAB	CAB	CAB	CAB	.000	....	1081
11	CAB	CAB	CAB	CAB	CAB	.000	....	1081
12	CAB	CAB	CAB	CAB	CAB	.000	....	1081
13	CAB	CAB	CAB	CAB	CAB	.000	....	1081
14	CAB	CAB	CAB	CAB	CAB	.000	....	1081
17	CAB	CAB	CAB	CAB	CAB	.000	....	1081
18	CAB	CAB	CAB	CAB	CAB	.000	....	1081
19	CAB	CAB	CAB	CAB	CAB	.000	....	1081
20	CAB	CAB	CAB	CAB	CAB	.000	....	1081
21	CAB	CAB	CAB	CAB	CAB	.000	....	1081
24	CAB	CAB	CAB	CAB	CAB	.000	....	1081
25	CAB	CAB	CAB	CAB	CAB	.000	....	1081
26	CAB	CAB	CAB	CAB	CAB	.000	....	1081
27	Exchange Closed: Thanksgiving Day							
28	CAB	CAB	CAB	CAB	CAB	.000	....	1081

IN DECEMBER

1	CAB	CAB	CAB	CAB	CAB	.000	....	1081
2	CAB	CAB	CAB	CAB	CAB	.000	....	1081
3	CAB	CAB	CAB	CAB	CAB	.000	....	1081
4	CAB	CAB	CAB	CAB	CAB	.000	....	1081
5	CAB	CAB	CAB	CAB	CAB	.000	....	1081
8	CAB	CAB	CAB	CAB	CAB	.000	....	1081
9	CAB	CAB	CAB	CAB	CAB	.000	....	1081
10	CAB	CAB	CAB	CAB	CAB	.000	....	1081
11	CAB	CAB	CAB	CAB	CAB	.000	....	1081
12	CAB	CAB	CAB	CAB	CAB	.000	....	1081

DECEMBER 1986 9200 PUTS

IN FEBRUARY 1986

6	.67	.72B	.67	.72B	.71	.605	20	20
7	....	.80B	....	.80B	.75	.653	....	20
10	.73	.73	.71A	.73	.71	.633	1	21
11	.65	.65	.65	.65	.69	.621	1	22
12	.68	.68	.67A	.68	.69	.624	1	23
13	....	....	....	.69N	.67	.616	....	23
14	.60	.60	.59A	.60	.60	.576	20	23
17	Exchange Closed: President's Day							
18	....	....	.56A	.60N	.56	.554	....	23
19	....	.59B	....	.59B	.58	.567	....	13
20	.57	.57	.57	.57	.58	.570	10	23
21	....	....	.55A	.55A	.53	.545	....	23
24	....	....	.51A	.51A	.46	.519	....	23
25	.49	.49	.48	.48	.47	.523	3	20
26	.48	.48	.47	.47	.46	.510	15	20
27	.39	.39	.39	.39	.38	.448	100	125
28	.34	.39	.34	.39	.40	.457	120	226

IN MARCH

3	.34	.34	.34	.34	.34	.430	20	246
4	.29	.30	.28	.30	.32	.412	210	361
5	....	.36B	....	.36B	.40	.444	....	361
6	.32	.33B	.32	.33B	.36	.410	14	375
7	.35	.35	.30	.30	.27	.402	150	519
10	.23	.23	.21	.21	.22	.361	200	694
11	.20	.20	.20	.20	.22	.354	50	734
12	....	....	....	.22N	.24	.356	....	734
13	.24	.24	.24	.24	.24	.351	10	744
14	.23	.23	.23	.23	.24	.343	2	745
17	.22	.22	.22	.22	.24	.345	100	701
18	....	....	....	.24N	.24	.340	....	701
19	....	....	.22A	.22A	.23	.333	....	701

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

DECEMBER 1986 9200 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	.19	.19	.19	.19	.21	.311	3	704
21	....	....	.19A	.19A	.20	.304	....	704
24	....	....	.19A	.20N	.19	.276	....	704
25	.19	.19	.19	.19	.20	.281	1	705
26	....	....	....	.20N	.19	.265	....	705
27	.13	.14	.13	.14	.14	.213	41	743
28	Exchange Closed: Good Friday							
31	....	....	....	.14N	.12	.185	....	743

IN APRIL

1	....	....	....	.12N	.12	.176	....	743
2	....	....	....	.12N	.12	.167	....	743
3	....	....	....	.12N	.13	.177	....	743
4	.10	.10	.10	.10	.11	.153	35	773
7	....	....	.10A	.11N	.11	.144	....	773
8	....	....	.10A	.10A	.08	.144	....	773
9	....	....	....	.08N	.07	.082	....	773
10	.06	.06	.05	.06B	.06	.078	180	879
11	.06	.06	.06	.06	.07	.084	6	860
14	.07	.07	.06	.06	.06	.064	92	930
15	.07	.07	.07	.07	.07	.068	70	971
16	....	....	.06A	.07N	.07	.044	....	971
17	.07	.07	.07	.07	.09	.055	20	991
18	.11	.11	.07A	.10A	.10	.062	5	993
21	.10	.10	.09A	.10	.12	.074	55	973
22	....	....	.11A	.12N	.15	.102	....	973
23	.15	.16B	.15	.16B	.16	.118	124	945
24	.14	.16	.14	.16	.19	.163	72	993
25	....	....	.13A	.19N	.20	.177	....	993
28	.15	.17B	.16	.16	.16	.128	10	993
29	.16	.16	.15A	.16	.16	.131	....	993
30	.16	.16	.16	.16	.16	.124	3	993

IN MAY

1	....	....	.15A	.15A	.16	.139	10	993
2	.14	.14	.14	.14	.16	.138	5	1041
5	....	....	.13A	.13A	.11	.100	....	1041
6	....	....	....	.11N	.11	.103	....	1051
7	.10	.10	.10	.10	.11	.102	7	1051
8	....	....	....	.11N	.10	.086	....	1005
9	....	.11B	....	.11B	.15	.124	....	1005
12	....	....	....	.15N	.17	.148	....	1005
13	....	....	.16A	.16A	.15	.128	....	1005
14	.14	.15B	.14	.15B	.17	.145	3	1006
15	....	.18B	....	.18B	.21	.185	....	1006
16	.20	.21B	.20	.20	.25	.229	24	1025
19	....	....	.24A	.24A	.26	.240	....	1025
20	.26	.26	.24A	.24A	.24	.212	10	1022
21	....	....	....	.24N	.23	.206	....	1022
22	....	....	.21A	.21A	.23	.200	....	1022
23	.17	.17	.17	.17	.18	.180	305	1022
26	Exchange Closed: Memorial Day							
27	.15	.15	.15	.15	.15	.148	36	1058
28	....	.16B	....	.16B	.19	.180	....	1037
29	....	....	....	.19N	.23	.221	....	1037
30	.23	.24B	.23	.23	.24	.226	20	1057

IN JUNE

2	.23	.27B	.22A	.27B	.30	.297	14	1071
3	....	....	.29A	.30N	.26	.256	....	1071
4	.29	.29	.25A	.29	.31	.305	10	1119
5	....	....	.30A	.30A	.30	.298	....	1081
6	....	....	.24A	.25A	.22	.208	....	1081
9	....	.24B	....	.24B	.27	.264	....	1081
10	....	....	.25A	.27N	.25	.256	....	1081
11	....	....	....	.25N	.25	.252	....	1081
12	.24	.24	.20	.20	.23	.232	82	1069
13	.17	.17	.16	.16	.16	.157	95	1034
16	....	.17B	.15A	.15A	.15	.147	....	1034
17	....	....	.14A	.15N	.14	.134	....	1034
18	....	....	.13A	.13A	.13	.126	....	1034
19	.12	.13	.12	.13	.14	.146	48	1026
20	....	....	.11A	.11A	.11	.126	....	1026
23	.10	.10	.09A	.10	.10	.117	20	1039
24	....	....	....	.10N	.09	.105	....	1039
25	.08	.08	.08	.08	.09	.096	10	1049
26	.08	.08	.08	.08	.09	.091	10	1049
27	.08	.08	.08	.08	.08	.078	10	1049
30	....	....	.07A	.07A	.08	.071	....	1049

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

DECEMBER 1986 9200 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	07	07	07	07	08	071	1	1050
2				08N	08	070		1050
3	07	07	07	07	07	052	5	1050
4	Exchange Closed: Independence Day							
7				07N	07	052		1050
8				07N	08	069		1050
9	08	08	06A	06A	07	049	1	1051
10				07N	07	052		1051
11				07N	03	041		1051
14				03N	03	032		1051
15				03N	03	025		1051
16				03N	03	023		1051
17				03N	03	021		1051
18	03	03	03	03	03	017	2	1053
21	03	03	03	03	03	013	40	1043
22				03N	03	016	10	1043
23				03N	03	024		1033
24				03N	03	028		1033
25				03N	03	024		1033
28	03	03	03	03	03	028	225	1008
29				03N	03	017		1008
30				03N	03	013		1008
31				03N	02	007		1008

IN AUGUST

1				02N	02	007		1008
4				02N	02	004		1008
5				02N	02	006		1008
6	01	01	01	01	02	005	30	1038
7				02N	02	003		1038
8	01	01	01	01	01	002	60	1073
11				01N	01	001		1049
12				01N	01	000		1048
13				01N	01	000		1048
14				01N	01	000		1048
15				01N	01	000		1048
18	01	01	01	01		000	5	1053
19	01	01	01	01		000	17	1050
20	CAB	CAB	CAB	CAB	CAB	000	6	1056
21	CAB	CAB	CAB	CAB	CAB	000		1056
22	CAB	CAB	CAB	CAB	CAB	000		1056
25	CAB	CAB	CAB	CAB	CAB	000		1051
26	CAB	CAB	CAB	CAB	CAB	000		1051
27	CAB	CAB	CAB	CAB	CAB	000		1051
28	CAB	CAB	CAB	CAB	CAB	000		1051
29	CAB	CAB	CAB	CAB	CAB	000		1051

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	CAB	CAB	CAB	CAB	CAB	000		1051
3	CAB	CAB	CAB	CAB	CAB	000		1051
4	CAB	CAB	CAB	CAB	CAB	000		1051
5	CAB	CAB	CAB	CAB	CAB	000		1051
8	CAB	CAB	CAB	CAB	CAB	000		1051
9	CAB	CAB	CAB	CAB	CAB	000		1051
10	CAB	CAB	CAB	CAB	CAB	000		1051
11	CAB	CAB	CAB	CAB	CAB	000		1051
12	CAB	CAB	CAB	CAB	CAB	000		1051
15	CAB	CAB	CAB	CAB	CAB	000		1051
16	CAB	CAB	CAB	CAB	CAB	000		1051
17	.01	.01	.01	.01		000	6	1045
18	CAB	CAB	CAB	CAB	CAB	000		1045
19	CAB	CAB	CAB	CAB	CAB	000		1045
22	CAB	CAB	CAB	CAB	CAB	000		1045
23	CAB	CAB	CAB	CAB	CAB	000		1045
24	CAB	CAB	CAB	CAB	CAB	000		1045
25	CAB	CAB	CAB	CAB	CAB	000		1045
26	CAB	CAB	CAB	CAB	CAB	000		1045
29	CAB	CAB	CAB	CAB	CAB	000		1045
30	CAB	CAB	CAB	CAB	CAB	000		1045

IN OCTOBER

1	CAB	CAB	CAB	CAB	CAB	000		1045
2	CAB	CAB	CAB	CAB	CAB	000		1045
3	CAB	CAB	CAB	CAB	CAB	000		1045
6	CAB	CAB	CAB	CAB	CAB	000		1045
7	CAB	CAB	CAB	CAB	CAB	000		1045
8	CAB	CAB	CAB	CAB	CAB	000		1045
9	CAB	CAB	CAB	CAB	CAB	000		1045
10	CAB	CAB	CAB	CAB	CAB	000		1045
13	CAB	CAB	CAB	CAB	CAB	000		1045
14	CAB	CAB	CAB	CAB	CAB	000		1045
15	CAB	CAB	CAB	CAB	CAB	000		1045

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

DECEMBER 1986 9200 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	CAB	CAB	CAB	CAB	CAB	000		1045
17	CAB	CAB	CAB	CAB	CAB	000		1045
20	CAB	CAB	CAB	CAB	CAB	000		1045
21	CAB	CAB	CAB	CAB	CAB	000		1045
22	CAB	CAB	CAB	CAB	CAB	000		1045
23	CAB	CAB	CAB	CAB	CAB	000		1045
24	CAB	CAB	CAB	CAB	CAB	000		1045
27	CAB	CAB	CAB	CAB	CAB	000		1045
28	CAB	CAB	CAB	CAB	CAB	000		1045
29	CAB	CAB	CAB	CAB	CAB	000		1045
30	CAB	CAB	CAB	CAB	CAB	000		1045
31	CAB	CAB	CAB	CAB	CAB	000		1045

IN NOVEMBER

3	CAB	CAB	CAB	CAB	CAB	000		1045
4	CAB	CAB	CAB	CAB	CAB	000		1045
5	CAB	CAB	CAB	CAB	CAB	000		1045
6	CAB	CAB	CAB	CAB	CAB	000		1045
7	CAB	CAB	CAB	CAB	CAB	000		1045
10	CAB	CAB	CAB	CAB	CAB	000		1045
11	CAB	CAB	CAB	CAB	CAB	000		1045
12	CAB	CAB	CAB	CAB	CAB	000		1045
13	CAB	CAB	CAB	CAB	CAB	000	26	1019
14	CAB	CAB	CAB	CAB	CAB	000		1019
17	CAB	CAB	CAB	CAB	CAB	000		1019
18	CAB	CAB	CAB	CAB	CAB	000		1019
19	CAB	CAB	CAB	CAB	CAB	000		1019
20	CAB	CAB	CAB	CAB	CAB	000		1019
21	CAB	CAB	CAB	CAB	CAB	000		1019
24	CAB	CAB	CAB	CAB	CAB	000		1019
25	CAB	CAB	CAB	CAB	CAB	000		1019
26	CAB	CAB	CAB	CAB	CAB	000		1019
27	Exchange Closed: Thanksgiving Day							
28	CAB	CAB	CAB	CAB	CAB	000		1019

IN DECEMBER

1	CAB	CAB	CAB	CAB	CAB	000		1019
2	CAB	CAB	CAB	CAB	CAB	000		1019
3	CAB	CAB	CAB	CAB	CAB	000		1019
4	CAB	CAB	CAB	CAB	CAB	000		1019
5	CAB	CAB	CAB	CAB	CAB	000		1019
8	CAB	CAB	CAB	CAB	CAB	000		1019
9	CAB	CAB	CAB	CAB	CAB	000		1019
10	CAB	CAB	CAB	CAB	CAB	000		1019
11	CAB	CAB	CAB	CAB	CAB	000		1019
12	CAB	CAB	CAB	CAB	CAB	000		1019

DECEMBER 1986 9225 PUTS

IN APRIL 1986

28	22	22	22	22	22	190	10	10
29			21A	22N	22	193		10
30	21	21	20	20	20	184	8	18

IN MAY

1				20N	21	203		18
2				21N	21	202		18
5			19A	19A	14	153		18
6				14N	14	157		18
7	14	14	14	14	14	157	7	22
8				14N	13	135		22
9		15B		15B	18	186		22
12		19B		19B	21	218		22
13		26B	19A	19A	19	192		22
14				19N	22	215		22
15	24	24	24	24	26	265	14	36
16		27B		27B	30	318		36
19				30N	31	330		36
20				31N	28	297		36
21				28N	27	289		36
22			25A	25A	27	284		36
23			22A	22A	24	260		36
26	Exchange Closed: Memorial Day							
27				24N	20	220		36
28				20N	23	261		36
29		24B		24B	29	312		36
30				29N	30	318		36

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
DECEMBER 1986 9225 PUTS
IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	32B	29A	32B	.37	.401	....	36
3	....	....	35A	35A	.33	.354	....	36
4	40	40	40	40	40	.407	5	41
5	....	....	36A	36A	.39	.396	....	41
6	....	....	32A	32A	.28	.291	....	41
9	....	31B	27A	31B	.34	.356	....	41
10	....	....	32A	32A	.32	.346	....	41
11	....	....	....	32N	.31	.340	....	41
12	.31	.31	28A	29A	.29	.316	5	41
13	.25	25	23A	23A	.20	.225	....	41
16	....	....	....	20N	.19	.212	5	41
17	....	....	18A	18A	.17	.196	....	36
18	.16	16	16	16	.16	.187	200	221
19	.17	17	16	17	.17	.212	160	378
20	.17	17	14	14	.14	.187	45	418
23	.12	12	12	12	.12	.176	20	438
24	.11	11	11	11	.12	.161	80	513
25	....	....	10A	11A	.11	.149	....	513
26	....	....	....	11N	.11	.143	....	513
27	....	....	10A	10A	.10	.125	....	513
30	.07	09	07	09	09	.116	160	663

IN JULY

1	....	....	08A	09N	.09	.117	....	673
2	....	....	....	09N	.09	.116	....	673
3	....	....	....	09N	.08	.090	....	673
4	Exchange Closed; Independence Day							
7	....	....	....	08N	.08	.089	....	673
8	....	....	....	08N	.11	.116	....	673
9	.08	09B	.08	09B	.08	.086	1	673
10	....	....	....	08N	.09	.090	....	673
11	.04	.04	.04	.04	.04	.075	100	763
14	....	....	....	04N	.04	.060	....	763
15	....	....	....	04N	.04	.050	....	763
16	.05	.05	.05	.05	.04	.047	5	766
17	....	....	....	04N	.04	.044	....	766
18	....	....	....	04N	.04	.036	....	766
21	....	....	....	04N	.04	.030	....	766
22	....	....	....	04N	.04	.036	....	766
23	....	....	....	04N	.05	.052	....	766
24	....	....	....	05N	.06	.061	....	766
25	.05	.05	.05	.05	.05	.053	1	767
28	....	....	....	05N	.05	.062	....	767
29	.04	.04	.04	.04	.04	.042	160	688
30	....	....	....	04N	.04	.032	....	688
31	.03	.03	.03	.03	.03	.019	526	362

IN AUGUST

1	....	....	....	03N	.03	.021	....	362
4	....	....	....	03N	.02	.014	....	362
5	....	....	....	02N	.02	.019	....	362
6	.01	.01	.01	.01	.02	.018	....	362
7	....	....	....	02N	.02	.012	5	362
8	....	....	....	02N	.02	.008	....	367
11	....	....	....	02N	.02	.005	....	367
12	....	....	....	02N	.02	.003	....	362
13	.01	.01	.01	.01	.01	.001	20	362
14	....	....	....	01N	.01	.002	....	362
15	.02	.02	.02	.02	.01	.002	142	444
18	....	....	....	01N	.01	.001	15	459
19	....	....	....	01N	.01	.000	....	459
20	....	....	....	01N	....	.000	....	460
21	CAB	CAB	CAB	CAB	CAB	.000	....	460
22	CAB	CAB	CAB	CAB	CAB	.000	....	460
25	CAB	CAB	CAB	CAB	CAB	.000	....	460
26	CAB	CAB	CAB	CAB	CAB	.000	....	460
27	CAB	CAB	CAB	CAB	CAB	.000	20	440
28	CAB	CAB	CAB	CAB	CAB	.000	....	440
29	CAB	CAB	CAB	CAB	CAB	.000	....	440

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	440
3	CAB	CAB	CAB	CAB	CAB	.000	....	440
4	CAB	CAB	CAB	CAB	CAB	.000	....	440
5	CAB	CAB	CAB	CAB	CAB	.000	....	440
8	CAB	CAB	CAB	CAB	CAB	.000	....	440
9	CAB	CAB	CAB	CAB	CAB	.000	....	440
10	CAB	CAB	CAB	CAB	CAB	.000	....	440
11	CAB	CAB	CAB	CAB	CAB	.000	....	440
12	CAB	CAB	CAB	CAB	CAB	.000	....	440
15	CAB	CAB	CAB	CAB	CAB	.000	....	440
16	CAB	CAB	CAB	CAB	CAB	.000	....	440

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
DECEMBER 1986 9225 PUTS
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	CAB	CAB	CAB	CAB	CAB	.000	....	440
18	CAB	CAB	CAB	CAB	CAB	.002	....	440
19	CAB	CAB	CAB	CAB	CAB	.002	....	440
22	.01	.01	.01	.01	.01	.001	2038	2242
23	.01	.01	.01	.01	....	001	135	2352
24	CAB	CAB	CAB	CAB	CAB	.000	....	2352
25	CAB	CAB	CAB	CAB	CAB	.000	....	2352
26	CAB	CAB	CAB	CAB	CAB	.000	....	2352
29	CAB	CAB	CAB	CAB	CAB	.000	....	2352
30	CAB	CAB	CAB	CAB	CAB	.000	....	2352

IN OCTOBER

1	CAB	CAB	CAB	CAB	CAB	.000	....	2352
2	CAB	CAB	CAB	CAB	CAB	.000	....	2352
3	CAB	CAB	CAB	CAB	CAB	.000	....	2352
6	CAB	CAB	CAB	CAB	CAB	.000	....	2352
7	CAB	CAB	CAB	CAB	CAB	.000	....	2352
8	CAB	CAB	CAB	CAB	CAB	.000	....	2352
9	CAB	CAB	CAB	CAB	CAB	.000	....	2352
10	CAB	CAB	CAB	CAB	CAB	.000	....	2352
13	CAB	CAB	CAB	CAB	CAB	.000	....	2352
14	CAB	CAB	CAB	CAB	CAB	.000	....	2352
15	CAB	CAB	CAB	CAB	CAB	.000	....	2352
16	CAB	CAB	CAB	CAB	CAB	.000	....	2352
17	CAB	CAB	CAB	CAB	CAB	.000	....	2352
20	CAB	CAB	CAB	CAB	CAB	.000	....	2352
21	CAB	CAB	CAB	CAB	CAB	.000	....	2352
22	CAB	CAB	CAB	CAB	CAB	.000	....	2352
23	CAB	CAB	CAB	CAB	CAB	.000	....	2352
24	CAB	CAB	CAB	CAB	CAB	.000	....	2352
27	CAB	CAB	CAB	CAB	CAB	.000	....	2352
28	CAB	CAB	CAB	CAB	CAB	.000	....	2352
29	CAB	CAB	CAB	CAB	CAB	.000	....	2352
30	CAB	CAB	CAB	CAB	CAB	.000	....	2352
31	CAB	CAB	CAB	CAB	CAB	.000	....	2352

IN NOVEMBER

3	CAB	CAB	CAB	CAB	CAB	.000	....	2352
4	CAB	CAB	CAB	CAB	CAB	.000	....	2352
5	CAB	CAB	CAB	CAB	CAB	.000	....	2352
6	CAB	CAB	CAB	CAB	CAB	.000	....	2352
7	CAB	CAB	CAB	CAB	CAB	.000	....	2352
10	CAB	CAB	CAB	CAB	CAB	.000	....	2352
11	CAB	CAB	CAB	CAB	CAB	.000	....	2352
12	CAB	CAB	CAB	CAB	CAB	.000	....	2352
13	CAB	CAB	CAB	CAB	CAB	.000	....	2352
14	CAB	CAB	CAB	CAB	CAB	.000	....	2352
17	CAB	CAB	CAB	CAB	CAB	.000	....	2352
18	CAB	CAB	CAB	CAB	CAB	.000	....	2352
19	CAB	CAB	CAB	CAB	CAB	.000	....	2352
20	CAB	CAB	CAB	CAB	CAB	.000	....	2352
21	CAB	CAB	CAB	CAB	CAB	.000	....	2352
24	CAB	CAB	CAB	CAB	CAB	.000	....	2352
25	CAB	CAB	CAB	CAB	CAB	.000	....	2352
26	CAB	CAB	CAB	CAB	CAB	.000	....	2352
27	Exchange Closed; Thanksgiving Day							
28	CAB	CAB	CAB	CAB	CAB	.000	....	2352

IN DECEMBER

1	CAB	CAB	CAB	CAB	CAB	.000	....	2352
2	CAB	CAB	CAB	CAB	CAB	.000	....	2352
3	CAB	CAB	CAB	CAB	CAB	.000	....	2352
4	CAB	CAB	CAB	CAB	CAB	.000	....	2352
5	CAB	CAB	CAB	CAB	CAB	.000	....	2352
8	CAB	CAB	CAB	CAB	CAB	.000	....	2352
9	CAB	CAB	CAB	CAB	CAB	.000	....	2352
10	CAB	CAB	CAB	CAB	CAB	.000	....	2352
11	CAB	CAB	CAB	CAB	CAB	.000	....	2352
12	CAB	CAB	CAB	CAB	CAB	.000	....	2352

DECEMBER 1986 9250 PUTS
IN FEBRUARY 1986

6	.99	1.01B	.99	1.01B	1.03	.744	95	95
7	1.14	1.14	1.14	1.14	1.09	.784	45	140
10	....	....	1.04A	1.04A	1.04	.768	....	140
11	....	....	.97A	.97A	1.01	.759	....	130
12	....	....	.98A	.98A	1.02	.762	....	130
13	1.02	1.02	1.02	1.02	1.00	.754	10	140
14	....	....	.94A	.94A	.90	.721	....	140
17	Exchange Closed; President's Day							
18	....	....	.86A	.86A	.84	.703	....	140

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
DECEMBER 1986 9250 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	....	.90B	...	.90B	.87	.715	....	140
20	....	....	....	.87N	.87	.716	....	140
21	....	....	....	.87N	.81	.696	....	140
24	....	....	....	.81N	.73	.674	....	140
25	....	.75B	....	.73N	.74	.677	....	140
26	....	....	....	.74N	.72	.666	....	140
27	....	....	.68A	.68A	.62	.608	....	140
28	....	....	....	.62N	.60	.558	....	140

IN MARCH

3	....	....	.58A	.58A	.55	.532	....	140
4	.49	.49	.48	.48	.53	.514	100	215
5	.55	.55	.55	.55	.62	.551	10	225
6	....	....	.53A	.53A	.55	.520	....	225
7	.45	.45	.44A	.44A	.44	.517	25	220
10	.40	.40	.40	.40	.39	.479	30	250
11	....	....	....	.39N	.39	.476	20	250
12	....	....	.37A	.39N	.41	.483	....	255
13	....	....	....	.41N	.41	.483	....	255
14	....	....	.38A	.38A	.40	.480	....	255
17	.39	.39	.38	.39	.40	.488	13	267
18	.40	.40	.40	.40	.40	.488	1	268
19	.38	.38	.38	.38	.39	.484	101	349
20	....	....	.37A	.37A	.37	.465	....	349
21	.32	.33	.32	.33	.35	.461	22	349
24	.33	.33	.33	.33	.33	.433	20	369
25	....	....	....	.33N	.35	.442	....	369
26	.32	.32	.32	.32	.32	.427	30	371
27	.28	.28	.25	.25	.26	.366	213	546
28	Exchange Closed: Good Friday							
31	....	....	.24A	.24A	.23	.333	....	546

IN APRIL

1	.17	.20B	.17	.20B	.22	.324	100	586
2	....	....	.21A	.21A	.21	.314	....	586
3	.22	.22	.20	.20	.22	.329	180	586
4	.18	.23B	.18	.18	.20	.299	3	586
7	.18	.18	.18	.18	.19	.288	5	588
8	....	....	.16A	.16A	.14	.288	....	588
9	....	....	.12A	.12A	.12	.191	....	588
10	.11	.11	.11	.11	.12	.186	12	600
11	....	....	....	.12N	.12	.198	....	600
14	....	....	....	.12N	.10	.162	....	600
15	....	....	....	.10N	.11	.170	....	600
16	.09	.09	.09	.09	.10	.121	2	600
17	....	.12B	....	.10N	.14	.141	....	600
18	....	....	....	.14N	.16	.153	....	600
21	....	....	....	.16N	.18	.177	....	600
22	....	....	....	.18N	.22	.225	....	600
23	....	....	....	.22N	.24	.251	....	600
24	.25	.28	.22A	.26	.31	.320	24	610
25	....	....	.26A	.31N	.32	.339	....	610
28	.26	.26	.26	.26	.25	.268	100	710
29	.22	.24B	.22	.24B	.25	.271	75	725
30	.26	.26	.24	.24	.24	.259	9	728

IN MAY

1	....	.26B	....	.26B	.26	.283	....	728
2	.28	.28	.28	.28	.26	.282	2	730
5	.21	.21	.20	.20	.18	.222	75	750
6	....	....	....	.18N	.19	.228	....	750
7	....	....	....	.19N	.19	.227	....	750
8	....	....	....	.19N	.17	.200	....	750
9	.25	.35	.24A	.24A	.26	.264	182	670
12	....	....	....	.26N	.27	.304	50	670
13	.29	.29	.26A	.26A	.24	.274	125	756
14	....	.26B	....	.26B	.27	.302	....	756
15	.31	.33	.31	.33	.33	.360	2	756
16	.37	.37	.35A	.37	.39	.418	1	756
19	....	....	....	.39N	.40	.430	....	756
20	.36	.36	.36	.36	.36	.394	2	756
21	.36	.36	.35A	.36	.35	.386	55	786
22	....	....	.32A	.32A	.35	.380	....	786
23	.30	.30	.30	.30	.31	.355	70	836
26	Exchange Closed: Memorial Day							
27	.27	.27	.24	.24	.26	.309	202	1012
28	....	....	....	.26N	.32	.357	....	836
29	....	.34B	....	.34B	.38	.415	....	836
30	....	....	....	.38N	.39	.423	....	836

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
DECEMBER 1986 9250 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.43	.46	.38A	.46	.48	.511	35	831
3	.44	.49	.44	.49	.43	.462	145	769
4	....	.49B	.41A	.48B	.50	.515	10	822
5	.50	.51	.46A	.46A	.48	.502	80	829
6	.39	.39	.39	.39	.36	.386	25	814
9	.36	.40B	.36	.40B	.43	.456	6	820
10	.42	.42	.42	.42	.41	.444	1	817
11	....	.42B	....	.41N	.40	.437	....	817
12	.34	.36	.34	.36	.37	.410	4	752
13	.33	.33	.29A	.30	.27	.307	85	743
16	....	....	....	.27N	.26	.292	....	743
17	.24	.24	.24	.24	.23	.272	15	753
18	.21	.22B	.21	.21	.22	.262	1	753
19	.23	.24	.23	.23	.25	.293	70	745
20	.21	.21	.21	.21	.20	.264	10	740
23	....	....	....	.20N	.18	.251	....	740
24	....	....	....	.18N	.18	.234	....	738
25	....	....	.15A	.17A	.16	.219	....	738
26	....	....	.15A	.15A	.15	.212	....	738
27	....	....	.14A	.14A	.14	.189	....	738
30	....	....	....	.14N	.13	.178	....	738

IN JULY

1	....	....	....	.13N	.13	.179	....	738
2	....	....	....	.13N	.13	.178	....	738
3	....	....	.11A	.11A	.10	.144	....	738
4	Exchange Closed: Independence Day							
7	.09	.09	.09	.09	.10	.144	5	737
8	.13	.13	.12	.12	.13	.181	40	777
9	....	....	.12A	.12A	.10	.140	1	778
10	.10	.10	.10	.10	.11	.147	10	773
11	.08	.08	.07	.07	.07	.126	50	752
14	....	....	....	.07N	.06	.106	....	756
15	.06	.06	.06	.06	.06	.091	50	756
16	.06	.06	.06	.06	.06	.088	50	776
17	....	....	....	.06N	.06	.084	....	776
18	.06	.06	.06	.06	.06	.071	1	776
21	....	....	....	.06N	.06	.062	....	776
22	....	....	....	.06N	.06	.073	....	776
23	....	....	....	.06N	.07	.101	....	776
24	....	....	....	.07N	.08	.117	....	776
25	....	....	....	.08N	.07	.105	....	776
28	.08	.08	.08	.08	.08	.122	5	781
29	.07	.07	.07	.07	.07	.088	1	781
30	....	....	.06A	.06A	.06	.072	....	781
31	.05	.05	.05	.05	.04	.047	449	1106

IN AUGUST

1	....	....	....	.04N	.04	.051	....	1106
4	....	....	....	.04N	.04	.038	....	1106
5	....	.05B	....	.04N	.04	.049	....	1106
6	.03	.03	.03	.03	.03	.047	370	879
7	....	....	....	.03N	.03	.035	30	879
8	.03	.03	.02	.03	.03	.025	8813	9419
11	.02	.03	.02	.03	.03	.018	3771	13152
12	.03	.03	.02	.02	.02	.013	6495	19509
13	.02	.02	.02	.02	.02	.007	140	19529
14	....	....	....	.02N	.02	.008	25	19529
15	.02	.02	.02	.02	.02	.007	247	19669
18	.01	.01	.01	.01	.01	.005	37	19704
19	....	....	....	.01N	.01	.002	1	19704
20	.01	.01	.01	.01	.01	.001	185	19704
21	.01	.01	.01	.01	....	.000	2971	19707
22	.01	.01	.01	.01	....	.000	57	19727
25	CAB	CAB	CAB	CAB	CAB	.000	5	19727
26	CAB	CAB	CAB	CAB	CAB	.000	....	19707
27	.01	.01	.01	.01	....	.000	10	19717
28	CAB	CAB	CAB	CAB	CAB	.000	....	19717
29	CAB	CAB	CAB	CAB	CAB	.000	....	19717

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	19717
3	CAB	CAB	CAB	CAB	CAB	.000	....	19717
4	CAB	CAB	CAB	CAB	CAB	.000	....	19717
5	.01	.01	.01	.01	....	.000	25	19717
8	CAB	CAB	CAB	CAB	CAB	.000	....	19717
9	CAB	CAB	CAB	CAB	CAB	.000	....	19717
10	CAB	CAB	CAB	CAB	CAB	.000	....	19717
11	....	....	....	.01B	.01	.003	....	19717
12	....	....	....	.01N	.01	.004	....	19717
15	.01	.01	.01	.01	....	.002	3	19717
16	.01	.01	.01	.01	....	.002	6	19717

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

DECEMBER 1986 9250 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	CAB	CAB	CAB	CAB	CAB	.003	....	19717
18	CAB	CAB	CAB	CAB	.01	.006	....	19717
19	....	....	....	.01N	.01	.008	....	19717
22	....	....	....	.01N	.01	.005	....	19717
23	.01	.01	.01	.01	.01	.005	10	19722
24	.01	.01	.01	.01	....	.002	213	19717
25	.01	.01	.01	.01	....	.002	671	19717
26	.01	.01	.01	.01	....	.002	170	19737
29	CAB	CAB	.01A	CAB	CAB	.003	....	19737
30	.01	.01	.01	.01	....	.002	865	20477

IN OCTOBER

1	.01	.01	.01	.01	....	.001	125	20617
2	CAB	CAB	CAB	CAB	CAB	.002	....	20567
3	CAB	CAB	CAB	CAB	CAB	.000	....	20527
6	CAB	CAB	CAB	CAB	CAB	.000	....	20527
7	CAB	CAB	CAB	CAB	CAB	.000	....	20527
8	CAB	CAB	CAB	CAB	CAB	.000	....	20436
9	CAB	CAB	CAB	CAB	CAB	.000	....	20436
10	CAB	CAB	CAB	CAB	CAB	.000	....	20436
13	CAB	CAB	CAB	CAB	CAB	.000	....	20436
14	CAB	CAB	CAB	CAB	CAB	.000	....	20436
15	CAB	CAB	CAB	CAB	CAB	.000	....	20436
16	CAB	CAB	CAB	CAB	CAB	.000	....	20436
17	CAB	CAB	CAB	CAB	CAB	.000	....	20436
20	CAB	CAB	CAB	CAB	CAB	.000	....	20436
21	CAB	CAB	CAB	CAB	CAB	.000	..	20436
22	CAB	CAB	CAB	CAB	CAB	.000	....	20436
23	CAB	CAB	CAB	CAB	CAB	.000	....	20436
24	CAB	CAB	CAB	CAB	CAB	.000	....	20436
27	CAB	CAB	CAB	CAB	CAB	.000	....	20436
28	CAB	CAB	CAB	CAB	CAB	.000	....	20436
29	CAB	CAB	CAB	CAB	CAB	.000	....	20436
30	CAB	CAB	CAB	CAB	CAB	.000	....	20433
31	CAB	CAB	CAB	CAB	CAB	.000	....	20433

IN NOVEMBER

3	CAB	CAB	CAB	CAB	CAB	.000	....	20433
4	CAB	CAB	CAB	CAB	CAB	.000	....	20433
5	CAB	CAB	CAB	CAB	CAB	.000	....	20433
6	CAB	CAB	CAB	CAB	CAB	.000	....	20433
7	CAB	CAB	CAB	CAB	CAB	.000	....	20433
10	.01	.01	.01	.01	....	.000	2	20433
11	CAB	CAB	CAB	CAB	CAB	.000	....	20433
12	CAB	CAB	CAB	CAB	CAB	.000	....	20433
13	CAB	CAB	CAB	CAB	CAB	.000	....	20433
14	CAB	CAB	CAB	CAB	CAB	.000	....	20433
17	CAB	CAB	CAB	CAB	CAB	.000	....	20433
18	CAB	CAB	CAB	CAB	CAB	.000	....	20433
19	CAB	CAB	CAB	CAB	CAB	.000	....	20433
20	CAB	CAB	CAB	CAB	CAB	.000	....	20433
21	CAB	CAB	CAB	CAB	CAB	.000	....	20433
24	CAB	CAB	CAB	CAB	CAB	.000	....	20433
25	CAB	CAB	CAB	CAB	CAB	.000	....	20433
26	CAB	CAB	CAB	CAB	CAB	.000	....	20433
27	Exchange Closed; Thanksgiving Day							
28	CAB	CAB	CAB	CAB	CAB	.000	....	20433

IN DECEMBER

1	CAB	CAB	CAB	CAB	CAB	.000	....	20433
2	CAB	CAB	CAB	CAB	CAB	.000	....	20433
3	CAB	CAB	CAB	CAB	CAB	.000	....	20433
4	CAB	CAB	CAB	CAB	CAB	.000	....	20433
5	CAB	CAB	CAB	CAB	CAB	.000	....	20433
8	CAB	CAB	CAB	CAB	CAB	.000	....	20433
9	CAB	CAB	CAB	CAB	CAB	.000	....	20433
10	CAB	CAB	CAB	CAB	CAB	.000	....	20433
11	CAB	CAB	CAB	CAB	CAB	.000	....	20433
12	CAB	CAB	CAB	CAB	CAB	.000	....	20433

DECEMBER 1986 9275 PUTS

IN APRIL 1986

1	.27	.27	.24	.24	.30	.412	50	50
2	....	....	....	.30N	.29	.403	....	50
3	.27	.29	.27	.29	.31	.421	100	50
4	.34	.34	.26	.26	.28	.389	150	150
7	.25	.25	.24	.24	.27	.379	100	100
8	....	....	.20A	.20A	.20	.379	....	100
9	.15	.15	.15	.15	.18	.270	2	100
10	....	....	....	.18N	.18	.264	1	52

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

DECEMBER 1986 9275 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	.17	.17	.17	.17	.17	.279	100	152
14	....	....	....	.17N	.15	.236	....	152
15	....	....	....	.15N	.16	.246	....	152
16	....	....	....	.16N	.14	.182	....	152
17	....	.17B	....	.17B	.18	.208	....	152
18	....	....	....	.18N	.20	.222	....	152
21	....	....	....	.20N	.23	.251	....	152
22	....	....	....	.23N	.28	.309	....	152
23	....	....	....	.28N	.30	.339	....	152
24	.28	.34B	.28	.34B	.40	.417	2	152
25	.42	.42	.35A	.42	.42	.437	200	252
28	....	....	.39A	.39A	.33	.358	....	252
29	....	....	....	.33N	.33	.362	....	252
30	....	....	....	.33N	.32	.348	....	252

IN MAY

1	....	....	....	.32N	.34	.374	....	252
2	.36	.37	.36	.37	.34	.374	3	254
5	.34	.34	.27	.27	.26	.306	61	314
6	....	....	....	.26N	.27	.312	....	314
7	....	....	....	.27N	.27	.312	....	314
8	....	....	.25A	.25A	.24	.280	....	314
9	....	.30B	....	.27B	.33	.355	....	314
12	.36	.36	.36	36	.35	.402	50	284
13	.42	.42	.37A	.37A	.31	.369	55	234
14	....	.33B	....	.33B	.34	.401	....	230
15	.39	.41B	.32A	.40B	.42	.463	200	410
16	.44	.43	.42	.47	.49	.523	155	472
19	....	....	.45A	.45A	.50	.535	....	472
20	....	....	....	.50N	.46	.497	....	472
21	.43	.43	.43	.43	.45	.489	30	472
22	....	....	.42A	.44A	.44	.485	....	472
23	.41	.41	.41	.41	.40	.459	99	472
26	Exchange Closed; Memorial Day							
27	....	....	.35A	.38A	.35	.411	....	472
28	....	....	....	.35N	.41	.463	....	472
29	....	.42B	....	.42B	.48	.524	....	472
30	.44	.49B	.44	.44	.48	.533	5	472

IN JUNE

2	....	.57B	....	.57B	.59	.620	....	472
3	.58	.61B	.58	.61B	.54	.573	75	467
4	....	.61B	.52A	.61B	.62	.622	....	467
5	.64	.64	.61A	.62A	.60	.607	....	467
6	....	....	.52A	.52A	.45	.489	....	487
9	.45	.54B	.45	.54B	.54	.559	6	498
10	....	....	.53A	.53A	.52	.546	....	498
11	.52	.54B	.52	.52	.51	.538	40	538
12	.46	.45	.46	.46	.48	.509	3	535
13	.36	.36	.36	.36	.35	.399	35	532
16	....	....	....	.35N	.34	.383	....	522
17	....	....	.31A	.34N	.31	.361	....	522
18	.28	.28	.28	.28	.30	.349	100	622
19	.30	.32	.30	.32	.33	.386	90	712
20	.33	.34B	.27	.27	.27	.354	15	717
23	.27	.27	.24	.24	.24	.341	98	763
24	.23	.23	.21	.22	.23	.321	110	868
25	....	....	.20A	.23N	.22	.305	....	890
26	....	....	.20A	.21A	.22	.296	....	890
27	.17	.18B	.17	.18B	.20	.270	25	908
30	....	....	.17A	.17A	.18	.257	....	908

IN JULY

1	.16	.17	.16	.17	.18	.259	50	958
2	....	.19B	....	.18N	.18	.258	....	958
3	....	....	.16A	.16A	.15	.216	....	958
4	Exchange Closed; Independence Day							
7	....	....	....	.15N	.15	.218	....	958
8	....	.18B	....	.18B	.19	.265	....	958
9	.16	.16	.15A	.15A	.15	.214	16	974
10	....	....	....	.15N	.16	.223	....	974
11	.10	.10	.10	.10	.10	.198	86	1040
14	....	....	.09A	.09A	.09	.173	10	1030
15	.08	.09	.08	.09	.08	.152	260	1243
16	.08	.08	.08	.08	.08	.150	53	1293
17	.09	.09	.08A	.08A	.08	.146	50	1340
18	....	....	....	.08N	.08	.128	....	1340
21	....	....	....	.08N	.08	.115	....	1340
22	.08	.08	.08	.08	.09	.133	5	1345
23	.09	.11	.09	.11	.11	.177	56	1401
24	.10	.12	.10	.12	.13	.202	180	1576
25	.11	.12	.11	.12	.12	.185	35	1607
28	.12	.14	.12	.14	.14	.212	379	1932

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
DECEMBER 1986 9275 PUTS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	.11	.11	.10	.10	.11	.164	150	1972
30	.09	.10	.09	.10	.10	.140	30	1999
31	.07	.07	.07	.07	.07	.100	150	1909
				IN AUGUST				
1	.07	.07	.07	.07	.07	.107	145	2014
4	....	....	....	.07N	.06	.087	5	1944
5	.06	.06	.06	.06	.07	.107	6	1945
6	....	....	....	.07N	.07	.105	....	1945
7	.06	.06	.05	.05	.05	.084	140	2065
8	.05	.05	.04	.05B	.05	.065	....	2065
11	....	....	....	.05N	.05	.051	5	2065
12	.05	.05	.05	.05	.05	.040	15	2080
13	....	....	.04A	.05N	.04	.023	5	2085
14	.05	.05	.05	.05	.04	.027	....	2085
15	....	....	....	.04N	.04	.025	....	2085
18	....	....	....	.04N	.03	.019	....	2085
19	.02	.02	.02	.02	.02	.011	482	2045
20	.01	.01	.01	.01	.02	.007	75	2040
21	.02	.02	.02	.02	.01	.003	....	2040
22	....	....	....	.01N	.01	.004	....	2040
25	.01	.01	.01	.01	.01	.001	135	2040
26	....	....	....	.01N	.01	.000	12	1914
27	....	....	....	.01N	.01	.000	....	1893
28	....	....	....	.01N	.01	.000	....	1893
29	....	....	....	.01N	.01	.000	....	1893
				IN SEPTEMBER				
1	Exchange Closed; Labor Day							
2	.01	.01	.01	.01	.01	.000	62	1870
3	....	....	....	.01N	.01	.000	12	1868
4	....	....	....	.01N	.01	.000	....	1868
5	.01	.01	.01	.01	.01	.002	5	1873
8	....	....	....	.01N	.01	.005	20	1893
9	....	....	....	.01N	.01	.004	....	1893
10	.01	.01	.01	.01	.01	.004	220	1888
11	.02	.02	.02	.02	.02	.014	12	1888
12	....	....	....	.02N	.03	.015	....	1888
15	....	....	....	.03N	.02	.010	....	1888
16	....	....	....	.02N	.02	.011	....	1900
17	.01	.01	.01	.01	.02	.012	75	1875
18	....	....	....	.02N	.03	.027	....	1875
19	.03	.04	.03	.04	.03	.028	109	1979
22	.03	.03	.03	.03	.03	.018	110	2056
23	.02	.02	.02	.02	.02	.018	734	2590
24	.02	.02	.02	.02	.02	.009	150	2663
25	.02@.01	.02	.01	.02	.02	.010	470	3113
26	.02	.02	.02	.02	.02	.009	120	3233
29	....	....	....	.02N	.02	.013	....	3233
30	.01	.02	.01	.02	.02	.008	135	3259
				IN OCTOBER				
1	.01	.01	.01	.01	.01	.007	32	3291
2	....	....	....	.01N	.01	.008	....	3291
3	....	....	....	.01N	.01	.002	....	3291
6	....	....	....	.01N	....	.001	....	3291
7	.01	.01	.01	.01	....	.001	1	3290
8	CAB	CAB	CAB	CAB	CAB	.001	....	3290
9	CAB	CAB	CAB	CAB	CAB	.000	....	3290
10	CAB	CAB	CAB	CAB	CAB	.001	....	3290
13	CAB	CAB	CAB	CAB	CAB	.001	....	3290
14	CAB	CAB	CAB	CAB	CAB	.001	....	3290
15	CAB	CAB	CAB	CAB	CAB	.001	....	3290
16	CAB	CAB	CAB	CAB	CAB	.001	....	3290
17	CAB	CAB	CAB	CAB	CAB	.002	....	3290
20	CAB	CAB	CAB	CAB	CAB	.003	....	3290
21	CAB	CAB	CAB	CAB	CAB	.002	....	3290
22	CAB	CAB	CAB	CAB	CAB	.001	....	3290
23	CAB	CAB	CAB	CAB	CAB	.000	....	3290
24	CAB	CAB	CAB	CAB	CAB	.000	....	3290
27	CAB	CAB	CAB	CAB	CAB	.000	....	3290
28	CAB	CAB	CAB	CAB	CAB	.000	....	3290
29	CAB	CAB	CAB	CAB	CAB	.000	....	3290
30	CAB	CAB	CAB	CAB	CAB	.000	....	3290
31	CAB	CAB	CAB	CAB	CAB	.000	....	3290
				IN NOVEMBER				
3	CAB	CAB	CAB	CAB	CAB	.000	....	3290
4	CAB	CAB	CAB	CAB	CAB	.000	....	3290
5	CAB	CAB	CAB	CAB	CAB	.000	....	3285
6	CAB	CAB	CAB	CAB	CAB	.000	....	3285

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
DECEMBER 1986 9275 PUTS
IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	CAB	CAB	CAB	CAB	CAB	.000	....	3285
10	CAB	CAB	CAB	CAB	CAB	.000	....	3285
11	CAB	CAB	CAB	CAB	CAB	.000	....	3285
12	CAB	CAB	CAB	CAB	CAB	.000	....	3285
13	CAB	CAB	CAB	CAB	CAB	.000	....	3285
14	CAB	CAB	CAB	CAB	CAB	.000	....	3285
17	CAB	CAB	CAB	CAB	CAB	.000	....	3285
18	CAB	CAB	CAB	CAB	CAB	.000	....	3285
19	CAB	CAB	CAB	CAB	CAB	.000	....	3285
20	CAB	CAB	CAB	CAB	CAB	.000	....	3285
21	CAB	CAB	CAB	CAB	CAB	.000	....	3285
24	CAB	CAB	CAB	CAB	CAB	.000	....	3285
25	CAB	CAB	CAB	CAB	CAB	.000	....	3285
26	CAB	CAB	CAB	CAB	CAB	.000	....	3285
27	Exchange Closed; Thanksgiving Day							
28	CAB	CAB	CAB	CAB	CAB	.000	....	3285
				IN DECEMBER				
1	CAB	CAB	CAB	CAB	CAB	.000	....	3285
2	CAB	CAB	CAB	CAB	CAB	.000	....	3285
3	CAB	CAB	CAB	CAB	CAB	.000	....	3285
4	CAB	CAB	CAB	CAB	CAB	.000	....	3285
5	CAB	CAB	CAB	CAB	CAB	.000	....	3285
8	CAB	CAB	CAB	CAB	CAB	.000	....	3285
9	CAB	CAB	CAB	CAB	CAB	.000	....	3285
10	CAB	CAB	CAB	CAB	CAB	.000	....	3285
11	CAB	CAB	CAB	CAB	CAB	.000	....	3285
12	CAB	CAB	CAB	CAB	CAB	.000	....	3285

DECEMBER 1986 9300 PUTS
IN APRIL 1986

1	.34	.37	.34	.36B	.41	.505	200	200
2	.42	.42	.42	.42	.40	.497	50	200
3	.38	.38	.38	.38	.41	.516	100	84
4	....	.42B	.37A	.37A	.38	.486	....	84
7	.33	.36	.32	.36	.37	.477	65	52
8	.26	.26	.26	.26	.27	.477	15	67
9	.21	.22B	.21	.22B	.24	.361	7	67
10	....	.25B	....	.24N	.24	.355	....	67
11	....	....	....	.24N	.25	.374	....	67
14	.24	.24	.23A	.24	.24	.326	....	69
15	....	....	....	.22N	.24	.337	2	69
16	....	....	.20A	.21A	.21	.260	....	69
17	....	.22B	....	.22B	.27	.290	....	69
18	....	....	.26A	.26A	.30	.306	....	69
21	....	....	....	.30N	.34	.339	....	69
22	....	....	....	.34N	.38	.405	....	69
23	.40	.42	.40	.42	.41	.437	5	65
24	.36	.47	.36	.47	.50	.518	60	120
25	.44	.52B	.44	.50B	.52	.538	245	330
28	....	....	.43A	.43A	.42	.457	55	344
29	.38	.41B	.37	.41B	.42	.461	200	274
30	.42	.42	.42	.42	.41	.445	1	274
				IN MAY				
1	.43	.43	.43	.43	.45	.473	50	324
2	.45	.45	.45	.45	.45	.473	120	424
5	.40	.40	.34	.34	.34	.401	155	334
6	....	....	....	.34N	.35	.408	....	334
7	....	....	....	.35N	.34	.408	....	334
8	....	....	.33A	.33A	.31	.372	....	334
9	....	.36B	....	.36B	.40	.456	....	334
12	.46	.46	.46	.46	.45	.506	10	339
13	....	....	....	.45N	.41	.472	....	339
14	....	.44B	.40A	.44B	.45	.506	....	339
15	....	.53B	.44A	.53B	.54	.569	....	339
16	.61	.61	.61	.61	.63	.626	10	339
19	....	....	.57A	.58A	.64	.637	....	339
20	.60	.65B	.60	.60	.58	.601	5	338
21	....	....	.57A	.57A	.57	.593	....	338
22	....	....	.54A	.56A	.56	.590	....	338
23	.49	.49	.49	.49	.50	.566	111	338
26	Exchange Closed; Memorial Day							
27	.43	.46	.43	.46	.44	.519	75	348
28	.46	.51B	.46	.50B	.53	.571	50	358
29	.54	.54	.54	.54	.61	.631	50	328
30	....	.62B	....	.61N	.62	.640	....	328

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
DECEMBER 1986 9300 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.66	.66	.61A	.66	.74	.720	20	348
3	.74	.74	.73A	.74	.67	.678	15	358
4	....	.76B	....	.76B	.76	.719	....	353
5	....	....	....	.76N	.74	.704	....	353
6	....	....	.64A	.64A	.57	.592	....	353
9	....	.65B	....	.65B	.58	.656	....	353
10	....	....	.66A	.66A	.65	.645	....	353
11	....	.68B	....	.68B	.64	.636	....	353
12	....	....	....	.64N	.60	.608	....	353
13	....	....	.49A	.49A	.45	.497	....	353
16	....	....	.43A	.43A	.43	.481	....	353
17	.43	.43	.38A	.41	.40	.458	100	428
18	....	....	.38A	.38A	.38	.446	100	428
19	.40	.42	.40	.42	.43	.485	42	430
20	.42	.42	.39A	.39A	.37	.453	35	455
23	....	....	....	.37N	.35	.440	....	455
24	.29	.30B	.29	.29	.32	.419	70	505
25	.26	.28	.26	.28	.30	.402	147	597
26	.28	.28	.28	.28	.30	.393	32	616
27	.26	.26	.25A	.26	.26	.364	20	635
30	....	....	.24A	.25A	.26	.351	10	615

IN JULY

1	.22	.23	.22	.23	.26	.354	120	650
2	.25	.25	.25	.25	.26	.354	20	660
3	....	....	.22A	.22A	.22	.304	....	660
4	Exchange Closed; Independence Day							
7	.20	.20	.20	.20	.22	.309	50	710
8	.23	.25B	.23	.25B	.26	.365	2	712
9	.25	.25	.22A	.22A	.22	.306	60	662
10	.20	.21	.20	.21	.22	.318	67	707
11	.19	.19	.14	.14	.16	.289	551	1212
14	.12	.14	.12	.14	.13	.260	373	1543
15	.12	.13	.11	.13	.13	.236	443	1809
16	.13	.13	.12	.13	.13	.236	325	1515
17	....	....	....	.13N	.13	.232	....	1515
18	....	....	....	.13N	.12	.209	....	1515
21	....	....	.11A	.11A	.11	.193	....	1515
22	.12	.12	.12	.12	.13	.220	15	1480
23	.15	.16	.15	.16	.17	.280	586	1894
24	.15	.19	.15	.19	.19	.315	532	2386
25	.17	.18	.17	.18	.18	.296	165	2494
28	.18	.21	.18	.21	.21	.334	176	2549
29	.18	.18	.16	.16	.16	.274	135	2516
30	.15	.15	.14	.14	.15	.242	77	2506
31	.13	.13	.10	.10	.11	.185	390	2503

IN AUGUST

1	.09	.11	.09	.11	.11	.198	576	2900
4	.12	.12	.09	.09	.10	.169	108	2779
5	.11	.11	.10	.10	.11	.204	226	2699
6	.11	.11	.10	.10	.11	.204	312	2718
7	.11	.12	.10	.10	.10	.172	148	2681
8	.08	.08	.08	.08	.09	.142	200	2752
11	.08	.08	.07	.08	.08	.118	77	2780
12	.07	.08	.07	.08	.08	.097	37	2805
13	.06@.05	.06	.05	.05	.06	.062	400	3065
14	....	....	....	.06N	.06	.072	5	3065
15	.06	.06	.06	.06	.06	.068	25	3178
18	....	....	....	.06N	.05	.056	....	3178
19	.04	.04	.04	.04	.04	.035	248	3018
20	.03	.04	.03	.03	.03	.026	85	3000
21	.02	.02	.02	.02	.02	.014	259	3088
22	.02	.02	.02	.02	.02	.017	250	3302
25	....	....	....	.02N	.02	.008	....	3302
26	.01	.01	.01	.01	.01	.004	30	3302
27	.01	.02	.01	.01	.01	.005	212	3318
28	.01	.01	.01	.01	.01	.002	234	3061
29	.01	.01	.01	.01	.01	.000	2	3040

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	....	....	....	.01N	.01	.001	....	3038
3	.01	.01	.01	.01	.01	.004	128	3029
4	....	....	....	.01N	.01	.004	3	3030
5	.02	.03B	.02	.02	.02	.011	68	3018
8	.03	.03	.03	.03	.03	.020	11	3023
9	.03	.03	.03	.03	.03	.018	4	3025
10	....	....	....	.03N	.02	.017	....	3025
11	.04	.04	.03	.03	.05	.047	473	3211
12	....	....	.04A	.05N	.05	.048	20	3220
15	.03	.03	.03	.03	.04	.035	10	3230
16	....	....	....	.04N	.03	.036	1	3231

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
DECEMBER 1986 9300 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	.04	.04	.03A	.03A	.03	.037	1	3241
18	.02	.05	.02	.05	.05	.075	185	3290
19	.05	.05	.05	.05	.05	.077	165	3449
22	.04	.05	.04	.05	.04	.054	40	3474
23	.03	.03	.03	.03	.03	.053	20	3464
24	.03	.03	.03	.03	.03	.029	400	3230
25	.03	.03	.02	.03	.03	.032	650	3544
26	.03	.03	.03	.03	.03	.030	242	3681
29	.04	.04	.03	.03	.03	.042	29	3688
30	.03	.03	.02	.02	.03	.028	703	4194

IN OCTOBER

1	.02	.02	.02	.02	.02	.025	207	4244
2	.02	.02	.02	.02	.02	.027	120	4294
3	.01	.01	.01	.01	.01	.010	179	4324
6	.01	.01	.01	.01	.01	.007	53	4220
7	.01	.01	.01	.01	.01	.005	1	4219
8	....	....	....	.01N	.01	.005	....	4219
9	....	....	....	.01N	....	.004	....	4219
10	CAB	CAB	CAB	CAB	CAB	.006	....	4169
13	CAB	CAB	CAB	CAB	CAB	.006	....	4169
14	CAB	CAB	CAB	CAB	CAB	.009	....	4169
15	.01	.01	.01	.01	....	.007	1	4168
16	CAB	CAB	CAB	CAB	CAB	.008	....	4168
17	CAB	CAB	CAB	CAB	CAB	.013	....	4168
20	.01	.01	.01	.01	....	.017	5	4168
21	CAB	CAB	CAB	CAB	CAB	.012	....	4168
22	CAB	CAB	CAB	CAB	CAB	.007	....	4168
23	CAB	CAB	CAB	CAB	CAB	.004	....	4168
24	CAB	CAB	CAB	CAB	CAB	.005	....	4168
27	CAB	CAB	CAB	CAB	CAB	.003	....	4168
28	CAB	CAB	CAB	CAB	CAB	.002	....	4168
29	CAB	CAB	CAB	CAB	CAB	.002	....	4168
30	CAB	CAB	CAB	CAB	CAB	.000	....	4168
31	CAB	CAB	CAB	CAB	CAB	.001	....	4168

IN NOVEMBER

3	CAB	CAB	CAB	CAB	CAB	.000	....	4168
4	CAB	CAB	CAB	CAB	CAB	.000	....	4168
5	CAB	CAB	CAB	CAB	CAB	.000	....	4168
6	CAB	CAB	CAB	CAB	CAB	.001	....	4168
7	CAB	CAB	CAB	CAB	CAB	.003	....	4168
10	.01	.01	.01	.01	....	.003	2	4168
11	CAB	CAB	CAB	CAB	CAB	.002	....	4168
12	CAB	CAB	CAB	CAB	CAB	.001	....	4168
13	.01	.01	.01	.01	....	.001	1	4167
14	CAB	CAB	CAB	CAB	CAB	.000	185	3983
17	CAB	CAB	CAB	CAB	CAB	.000	75	3983
18	CAB	CAB	CAB	CAB	CAB	.000	....	3908
19	.01	.01	.01	.01	....	.000	27	3907
20	CAB	CAB	CAB	CAB	CAB	.000	1	3882
21	CAB	CAB	CAB	CAB	CAB	.000	42	3840
24	CAB	CAB	CAB	CAB	CAB	.000	....	3840
25	CAB	CAB	CAB	CAB	CAB	.000	....	3840
26	CAB	CAB	CAB	CAB	CAB	.000	....	3840
27	Exchange Closed; Thanksgiving Day							
28	CAB	CAB	CAB	CAB	CAB	.000	....	3840

IN DECEMBER

1	CAB	CAB	CAB	CAB	CAB	.000	....	3840
2	CAB	CAB	CAB	CAB	CAB	.000	....	3840
3	CAB	CAB	CAB	CAB	CAB	.000	....	3840
4	CAB	CAB	CAB	CAB	CAB	.000	....	3840
5	CAB	CAB	CAB	CAB	CAB	.000	....	3840
8	CAB	CAB	CAB	CAB	CAB	.000	....	3840
9	CAB	CAB	CAB	CAB	CAB	.000	....	3840
10	CAB	CAB	CAB	CAB	CAB	.000	....	3840
11	CAB	CAB	CAB	CAB	CAB	.000	....	3840
12	CAB	CAB	CAB	CAB	CAB	.000	....	3840

DECEMBER 1986 9325 PUTS

IN APRIL 1986

1	.47	.47	.47	.47	.54	.597	50	50
2	.55	.55	.55	.55	.53	.591	50	11
3	....	....	.51A	.53N	.55	.611	....	11
4	....	....	.49A	.49A	.50	.583	....	11
7	....	....	....	.50N	.49	.577	....	11
8	....	....	.45A	.45A	.37	.577	....	11
9	....	....	.31A	.31A	.33	.461	....	11
10	....	....	....	.33N	.32	.456	....	11

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
DECEMBER 1986 9325 PUTS
IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	....	.33B	....	.33B	.35	.477	....	11
14	....	....	.32A	.32A	.30	.426	....	11
15	.30	.30	.28A	.28A	.32	.439	1	12
16	.26	.26	.26	.26	.27	.351	10	18
17	.27	.31B	.27	.31B	.34	.384	7	24
18	....	....	....	.34N	.37	.401	....	24
21	....	....	....	.37N	.43	.437	....	24
22	.42	.42	.38A	.42	.49	.506	1	24
23	....	....	....	.49N	.53	.538	....	24
24	.60	.60	.50A	.60	.63	.617	10	19
25	.58	.64B	.55A	.64B	.65	.637	1	18
28	.55	.55	.54	.54	.53	.558	16	33
29	....	....	.51A	.53N	.53	.562	....	33
30	.52	.52	.52	.52	.51	.546	1	33

IN MAY

1	....	.57B	....	.57B	.55	.574	....	33
2	....	.59B	.50A	.56B	.55	.574	....	33
5	.49	.49	.48A	.48A	.44	.501	5	38
6	.45	.45	.42	.43B	.45	.510	100	38
7	.59	.59	.50A	.50A	.44	.510	30	87
8	....	....	.43A	.43A	.41	.473	....	87
9	....	.47B	....	.46B	.52	.559	....	87
12	.55	.55	.55	.55	.57	.609	40	127
13	....	.58B	.55A	.55A	.52	.577	....	127
14	....	.55B	....	.55A	.56	.611	....	127
15	.58	.60B	.58	.60B	.67	.670	4	131
16	....	.72B	....	.72B	.77	.721	....	131
19	....	....	.76A	.76A	.79	.730	....	131
20	....	....	....	.79N	.72	.696	....	131
21	....	....	.70A	.70A	.71	.690	....	131
22	....	....	.67A	.67A	.71	.689	....	131
23	....	....	.69A	.69A	.65	.668	....	131
26	Exchange Closed; Memorial Day							
27	.61	.61	.61	.61	.58	.625	44	175
28	....	.61B	....	.61B	.66	.674	....	131
29	....	....	....	.66N	.75	.728	....	131
30	.77	.77	.77	.77	.76	.737	10	141

IN JUNE

2	....	....	.74A	.76N	.91	.805	....	141
3	....	....	.89A	.89A	.83	.770	....	141
4	....	.94B	.80A	.94B	.92	.803	....	141
5	....	....	....	.92N	.89	.788	....	141
6	....	....	.80A	.80A	.71	.689	....	141
9	....	.72B	....	.72B	.83	.747	....	141
10	....	....	.81A	.81A	.80	.734	....	141
11	....	....	....	.80N	.79	.725	....	141
12	....	....	....	.79N	.74	.699	....	141
13	....	....	.62A	.62A	.57	.596	....	141
16	....	....	....	.57N	.55	.580	....	141
17	....	....	.45A	.54A	.52	.557	....	141
18	....	....	....	.52N	.48	.545	....	141
19	....	.49B	....	.49B	.55	.585	....	141
20	.50	.50	.50	.50	.49	.554	20	151
23	....	....	....	.49N	.46	.543	....	151
24	.42	.42	.42	.42	.42	.522	10	161
25	.36	.37B	.36	.37B	.40	.506	100	239
26	....	.41B	....	.41B	.40	.497	....	239
27	....	....	.37A	.37A	.36	.468	....	239
30	.33	.33	.33	.33	.35	.455	25	239

IN JULY

1	.32	.34B	.32	.34B	.35	.459	10	249
2	....	....	....	.35N	.35	.459	20	269
3	....	....	.30A	.30A	.30	.407	....	269
4	Exchange Closed; Independence Day							
7	.29	.29	.29	.29	.30	.414	20	268
8	.33	.35B	.33	.35B	.36	.475	....	270
9	....	....	.32A	.32A	.30	.412	10	280
10	.30	.30	.30	.30	.31	.425	3	281
11	.25	.26	.25	.26	.23	.396	61	302
14	.23	.23	.20A	.21A	.22	.366	26	287
15	.18	.21	.18	.20A	.20	.341	316	593
16	.20	.20	.18	.20B	.20	.342	130	699
17	.20	.20	.20	.20	.20	.340	1	700
18	.18	.18	.18	.18	.18	.314	1	701
21	.19	.19	.17	.17	.17	.296	21	712
22	.18	.20B	.18	.19B	.19	.332	285	957
23	.23	.24	.23	.24	.25	.406	61	997
24	.26	.28	.25	.28	.29	.448	141	1117
25	.26	.27	.26	.27	.27	.430	285	1327
28	.28	.29	.27A	.29	.29	.475	66	1353

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
DECEMBER 1986 9325 PUTS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	.26	.27B	.25	.25A	.24	.410	127	1309
30	.22	.23B	.21	.21	.22	.374	258	1543
31	.20	.20	.16	.17B	.17	.305	263	1587

IN AUGUST

1	.16	.18	.16	.17	.17	.324	316	1298
4	.17	.17	.17	.17	.15	.290	39	1211
5	.17	.17	.16A	.17	.17	.339	105	1210
6	.17	.17	.16	.16	.17	.342	187	1376
7	.18	.18	.14	.14	.15	.302	102	1403
8	.13	.14	.13	.14	.14	.263	579	1678
11	.12	.13	.12	.13	.12	.230	96	1749
12	.11	.12	.11	.12	.12	.198	75	1794
13	.11	.11	.09	.09	.09	.139	2737	3841
14	.10	.10	.09	.10	.10	.156	315	3880
15	.09	.09	.08	.09	.10	.152	276	3889
18	.10	.10	.08	.08	.08	.133	244	3856
19	.08	.08	.06	.06	.06	.092	68	3849
20	.05	.06	.05	.05	.05	.073	351	3749
21	.04	.04	.02	.03	.03	.048	232	3985
22	.03	.03	.03	.03	.03	.057	120	4065
25	.03	.03	.03	.03	.03	.032	325	4085
26	.02	.02	.02	.02	.02	.020	320	4048
27	.02	.03	.02	.03	.02	.023	162	3753
28	.02	.02	.01	.01	.02	.014	102	3755
29	....	....	....	.02N	.02	.005	....	3744

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	.02	.02	.02	02	.02	.009	10	3734
3	....	.03B	....	.03B	.03	.019	....	3634
4	.03	.03	.03	.03	.03	.021	100	3734
5	.04	.05	.04	.05	.05	.041	71	3761
8	.05	.06	.05	.05	.06	.065	440	3761
9	.05	.05	.04	.05	.05	.059	22	3761
10	....	....	....	.05N	.04	.055	....	3745
11	.06	.06	.06	.06	.08	.120	477	3964
12	.04	.07	.04	.07	.08	.120	81	4005
15	....	....	.06A	.07A	.07	.093	....	4005
16	.06	.06	.06	.06	.06	.095	3	4018
17	.05	.06	.05	.06	.06	.097	106	4095
18	.05	.09	.05	.09	.09	.167	145	4187
19	.08	.09	.08	.09	.09	.169	163	4207
22	.07	.07	.07	.07	.07	.129	434	4365
23	.05	.06	.05	.06	.06	.126	55	4355
24	.06	.06	.04	.04	.05	.077	445	4195
25	.04	.05	.04	.05	.05	.084	55	4220
26	....	....	....	.05N	.05	.079	1	4191
29	.05	.05	.05	.05	.05	.104	140	4276
30	.05	.05	.04	.04	.04	.076	32	4300

IN OCTOBER

1	.03	.03	.03	.03	.03	.069	275	4636
2	.03	.03	.03	.03	.03	.075	493	4798
3	.02	.02	.02	.02	.02	.033	658	4933
6	.01	.02	.01	.02	.02	.026	1157	5797
7	.02	.02	.01	.01	.01	.020	243	5817
8	.01	.01	.01	.01	.01	.021	159	5792
9	.01	.01	.01	.01	.01	.019	225	5695
10	....	....	....	.01N	.01	.024	20	5695
13	.01	.01	.01	.01	.01	.025	454	5293
14	.01	.02	.01	.02	.02	.035	75	5254
15	.01	.01	.01	.01	.01	.029	300	5289
16	....	....	....	.01N	.01	.034	....	5289
17	.01	.02	.01	.02	.02	.052	13	5209
20	.02	.02	.01	.01	.02	.065	25	5195
21	.02	.02	.02	.02	.01	.052	3	5193
22	.01	.01	.01	.01	.01	.033	149	5057
23	.01	.01	.01	.01	.01	.024	1	5051
24	....	....	....	.01N	.01	.029	1	5051
27	....	....	....	.01N	.01	.019	....	5051
28	....	....	....	.01N	.01	.018	....	5051
29	....	....	....	.01N	.01	.015	....	5051
30	....	....	....	.01N	.01	.007	....	5051
31	....	....	....	.01N	.01	.009	....	5051

IN NOVEMBER

3	....	....	....	.01N	....	.007	....	5051
4	CAB	CAB	CAB	CAB	CAB	.007	....	5051
5	.01	.01	.01	.01	....	.008	307	5112
6	CAB	CAB	CAB	CAB	CAB	.012	45	5091

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

DECEMBER 1986 9325 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	.01	.01	.01	.01	.01	.023	8	5098
10	.01	.01	.01	.01	.01	.028	1	4814
11	....	....	....	.01N	.01	.024	5	4809
12	....	....	....	.01N	....	.017	1	4809
13	CAB	CAB	CAB	CAB	CAB	.015	....	4809
14	CAB	CAB	CAB	CAB	CAB	.007	....	4809
17	CAB	CAB	CAB	CAB	CAB	.004	....	4809
18	CAB	CAB	CAB	CAB	CAB	.004	....	4809
19	CAB	CAB	CAB	CAB	CAB	.000	....	4809
20	CAB	CAB	CAB	CAB	CAB	.000	....	4809
21	CAB	CAB	CAB	CAB	CAB	.000	....	4809
24	CAB	CAB	CAB	CAB	CAB	.000	....	4809
25	CAB	CAB	CAB	CAB	CAB	.000	....	4809
26	CAB	CAB	CAB	CAB	CAB	.000	....	4809
27	Exchange Closed; Thanksgiving Day							
28	CAB	CAB	CAB	CAB	CAB	.000	...	4809

IN DECEMBER

1	CAB	CAB	CAB	CAB	CAB	.000	....	4809
2	CAB	CAB	CAB	CAB	CAB	.000	....	4809
3	CAB	CAB	CAB	CAB	CAB	.000	....	4809
4	CAB	CAB	CAB	CAB	CAB	.000	240	4794
5	CAB	CAB	CAB	CAB	CAB	.000	248	4789
8	CAB	CAB	CAB	CAB	CAB	.000	448	4241
9	CAB	CAB	CAB	CAB	CAB	.000	....	4206
10	CAB	CAB	CAB	CAB	CAB	.000	....	4196
11	CAB	CAB	CAB	CAB	CAB	.000	....	4196
12	CAB	CAB	CAB	CAB	CAB	.000	....	4196

DECEMBER 1986 9350 PUTS

IN APRIL 1986

17	.42	.42	.38	.41B	.42	.485	5	5
18	.44	.44	.44	.44	.45	.501	3	8
21	....	....	....	.45N	.51	.538	....	8
22	....	....	....	.51N	.60	.606	....	8
23	....	.65B	....	.65B	.65	.636	....	8
24	....	.73B	.63A	.73B	.76	.710	....	8
25	....	.78B	.71A	.78B	.79	.726	....	8
28	....	....	.71A	.71A	.66	.655	....	8
29	....	....	.64A	.66N	.67	.659	....	8
30	....	....	....	.67N	.65	.643	....	8

IN MAY

1	....	....	....	.65N	.68	.669	....	8
2	....	.71B	....	.71B	.68	.670	....	8
5	....	....	....	.68N	.56	.602	....	8
6	....	....	....	.56N	.57	.610	....	8
7	....	.65B	....	.58B	.56	.610	....	8
8	....	....	.55A	.55A	.53	.575	....	8
9	....	.64B	....	.64B	.66	.658	....	8
12	....	.71B	....	.71B	.71	.705	....	8
13	....	.72B	.70A	.70A	.66	.677	....	8
14	....	....	.65A	.65A	.71	.708	....	8
15	.80	.80	.80	.80	.83	.760	6	7
16	.88	.88	.88	.88	.93	.802	1	8
19	....	....	.92A	.92A	.95	.809	....	8
20	....	....	....	.95N	.88	.782	....	8
21	....	....	.84A	.84A	.86	.776	....	8
22	....	....	.82A	.82A	.85	.775	....	8
23	.83	.83	.83	.83	.80	.758	5	8
26	Exchange Closed; Memorial Day							
27	....	....	.77A	.77A	.72	.723	....	8
28	....	....	.71A	.71A	.83	.764	....	8
29	....	....	....	.83N	.93	.811	....	8
30	....	.94B	....	.94B	.93	.818	....	8

IN JUNE

2	....	....	....	.93N	1.10	.872	....	8
3	....	....	1.06A	1.06A	1.01	.845	....	8
4	....	1.13B	1.00A	1.13B	1.11	.869	....	8
5	1.09	1.09	1.09	1.09	1.08	.856	2	8
6	....	....	.97A	.97A	.88	.774	....	8
9	....	.98B	.86A	.98B	1.01	.822	....	8
10	....	....	.98A	1.01N	.97	.811	....	8
11	....	....	....	.97N	.96	.802	....	8
12	....	....	....	.96N	.91	.780	....	8
13	....	....	.90A	.90A	.72	.688	....	8
16	....	....	....	.72N	.70	.674	....	8
17	....	....	.65A	.70N	.65	.652	....	8
18	....	....	....	.65N	.62	.641	....	8
19	.69	.69	.69	.69	.68	.680	1	9

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

DECEMBER 1986 9350 PUTS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	....	69B	.65A	.65A	.61	.652	....	8
23	....	....	....	.61N	.59	.642	....	8
24	....	....	.57A	.57A	.55	.624	....	8
25	.52	.52	.50	.50	.53	.609	3	9
26	....	....	....	.53N	.53	.601	....	9
27	....	....	.49A	.50A	.49	.573	...	9
30	....	....	.45A	.45A	.46	.561	....	9

IN JULY

1	....	....	.45A	.45A	.47	.566	....	9
2	....	....	....	.47N	.47	.566	....	9
3	....	....	.41A	.41A	.41	.515	....	9
4	Exchange Closed; Independence Day							
7	.37	.39B	.37	.39B	.41	.524	185	185
8	.46	.46	.46	.46	.48	.587	17	200
9	....	....	.44A	.44A	.40	.525	....	200
10	....	....	....	.40N	.42	.538	....	200
11	.36	.36	.36	.36	.35	.512	20	204
14	.32	.32	.32	.32	.30	.483	1	204
15	.30	.31	.28A	.31	.29	.459	176	340
16	.30	.30	.27A	.27A	.29	.463	1	341
17	.31	.32	.28	.28	.29	.462	90	338
18	.30	.30	.26	.28	.27	.436	36	356
21	.26	.26	.24	.25B	.25	.419	4	358
22	.30	.30	.28A	.29A	.29	.460	24	344
23	.30	.36	.30	.35	.36	.542	208	320
24	.35	.39B	.35	.39B	.40	.587	58	367
25	.38	.38	.38	.38	.38	.572	25	377
28	.40	.42B	.40	.42B	.42	.619	4	376
29	.38	.38	.36	.36	.36	.557	11	380
30	.33	.33	.32A	.32A	.32	.522	47	415
31	.29	.29	.25	.25	.25	.449	58	426

IN AUGUST

1	.28	.28	.24A	.27	.26	.473	100	467
4	.27	.27	.25	.25	.23	.441	8	469
5	.27	.27	.24	.26	.27	.498	387	787
6	.27	.27	.26	.27	.27	.505	73	858
7	.28	.28	.24A	.24A	.24	.464	51	864
8	.22	.22	.20	.22	.22	.422	258	856
11	.19	.20	.18	.20	.20	.386	101	896
12	.17	.19	.17	.19	.19	.345	155	1004
13	.17	.17	.14	.15	.14	.263	382	1224
14	.15	.15	.15	.15	.15	.288	60	1256
15	.14	.15	.14	.15	.15	.284	195	1274
18	.15	.16	.14	.14	.14	.260	110	1382
19	.11	.11	.10	.10	.11	.199	219	1579
20	.09	.10	.08	.08	.09	.168	318	1643
21	.07	.07	.04	.05	.05	.123	787	2027
22	.06	.07	.06	.06	.07	.144	566	2004
25	.06	.07	.05	.05	.05	.096	424	2255
26	.05	.05	.04	.04	.04	.067	162	2265
27	.04	.05	.03A	.05	.04	.077	131	2362
28	.03	.03	.03	.03	.03	.052	338	2389
29	.02	.02	.02	.02	.03	.025	58	2332

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	.03	.03	.02	.02	.03	.037	9	2333
3	.03	.06	.03	.06	.05	.066	124	2405
4	.04	.05	.04	.05	.05	.069	504	2718
5	.07	.09B	.07	.07	.08	.116	902	3153
8	.12	.12	.08	.09B	.10	.161	304	3130
9	.09	.09	.07	.08	.08	.147	142	3011
10	.07	.09	.07	.08	.08	.137	331	3037
11	.10	.13	.10	.13	.13	.249	861	3028
12	.13	.13	.08	.13	.13	.247	583	3419
15	.11	.11	.10	.10	.11	.202	149	3315
16	.11	.12	.09	.09	.10	.204	213	3461
17	.10	.10	.08	.09	.10	.205	60	3447
18	.08	.15	.08	.15	.14	.311	935	3609
19	.14	.15	.14	.15	.15	.312	1613	4035
22	.12	.12	.11	.11	.11	.254	283	4119
23	.10	.11	.09	.11	.11	.249	462	4391
24	.11	.11	.07	.07	.08	.170	385	4413
25	.06	.09	.06	.09	.09	.181	307	4509
26	.10	.10	.07	.07	.08	.172	401	4646
29	.11	.11	.08	.09	.09	.215	344	4730
30	.09	.09	.06	.06	.06	.168	543	4971

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

DECEMBER 1986 9350 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.05	.06	.05	.05	.05	.157	427	4981
2	.06	.06	.05	.06	.06	.169	231	5070
3	.03	.05	.03	.03	.03	.088	919	5249
6	.03	.03	02	.03	.03	.074	389	5208
7	.03	.03	02	02	.02	.061	301	5138
8	.02	.03	.02	.02	.02	.065	397	4925
9	.02	02	.02	02	.02	.060	157	4763
10	.02	.02	.02	.02	.02	.075	98	4782
13	.02	.03	.02	.03	02	.079	4	4768
14	.03	.03	.03	.03	03	.105	30	4767
15	.03	.03	.03	.03	.02	.090	61	4798
16	.02	.03	.02	.03	02	.105	172	4804
17	.03	.03	.02	.03	03	.148	226	4789
20	.04	04	.04	04	04	.181	164	4829
21	.03	.03	03	.03	03	.154	35	4825
22	.04	.04	.02	.02	02	.113	406	4719
23	.02	.02	.02	.02	02	.088	898	5071
24	.02	.03	.02	.03	02	.106	105	5096
27	.03	.03	02	02	.02	.081	7	5094
28	....	....	....	02N	02	.078	6	5083
29	.02	.02	.01	.01	02	.069	15	5107
30	.01	.01	.01	.01	02	.041	39	5107
31	....	....	....	02N	02	.047	5	5112

IN NOVEMBER

3	.01	.01	.01	.01	.01	.040	68	5104
4	....	....	....	01N	.01	.044	....	5095
5	....	....	....	01N	.01	.049	....	5090
6	.01	.02	.01	.02	.01	.064	259	5131
7	.02	.02	.02	.02	.02	.106	101	5116
10	.03	.03	.03	.03	.03	.127	207	5231
11	.02@.03	.03	.02	.03	.02	.117	12	5231
12	.02	.02	.02	.02	.02	.095	336	5014
13	.02	.02	.01	.01	.02	.090	39	5006
14	.01	.01	.01	.01	.01	.057	530	5087
17	.01	.01	.01	.01	....	.043	155	5094
18	.01	.01	.01	.01		.048	4	5095
19	CAB	CAB	CAB	CAB	CAB	.015	....	5095
20	CAB	CAB	CAB	CAB	CAB	.014	....	5095
21	CAB	CAB	CAB	CAB	CAB	.011	....	5095
24	CAB	CAB	CAB	CAB	CAB	.005	....	5095
25	CAB	CAB	CAB	CAB	CAB	.007	....	5095
26	CAB	CAB	CAB	CAB	CAB	.006	....	5095
27	Exchange Closed; Thanksgiving Day							
28	CAB	CAB	CAB	CAB	CAB	.007	....	5095

IN DECEMBER

1	CAB	CAB	CAB	CAB	CAB	.010	....	5095
2	CAB	CAB	CAB	CAB	CAB	.005	1	5094
3	CAB	CAB	CAB	CAB	CAB	.005	....	5094
4	CAB	CAB	CAB	CAB	CAB	.002	....	5094
5	CAB	CAB	CAB	CAB	CAB	.005	....	5094
8	CAB	CAB	CAB	CAB	CAB	.001	537	4557
9	CAB	CAB	CAB	CAB	CAB	.000	150	4407
10	CAB	CAB	CAB	CAB	CAB	.000	350	4407
11	CAB	CAB	CAB	CAB	CAB	.000	....	4057
12	CAB	CAB	CAB	CAB	CAB	.000	....	4057

DECEMBER 1986 9375 PUTS

IN JUNE 1986

18	.76	.79B	.76	.79B	.77	.729	10	10
19	....	.78B	....	.79B	.85	.763	....	10
20	.80	.87B	.80	.80	.77	.740	20	25
23	.76	.76	.76	.76	.74	.733	1	26
24	....	....	.72A	.72A	.70	.717	....	26
25	....	....	.66A	.66A	.68	.704	....	26
26	....	....	....	.68N	.66	.698	....	26
27	....	....	.64A	.64A	.63	.673	....	26
30	.61	.61	.60A	.60A	.61	.664	3	29

IN JULY

1	....	....	.60A	.60A	.62	.668	....	29
2	....	....	....	.62N	.62	.669	....	29
3	....	....	.60A	.60A	.54	.622	....	29
4	Exchange Closed; Independence Day							
7	....	....	.53A	.54N	.54	.633	....	29
8	....	....	....	.54N	.63	.691	....	29
9	....	....	.57A	.57A	.54	.635	....	29
10	....	....	....	.54N	.56	.648	....	29
11	.50	.50	.48A	.48A	.46	.626	20	49
14	.44	.47B	.44	.44	.42	.602	7	56

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

DECEMBER 1986 9375 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	....	.43B	....	.43B	.40	.560	....	56
16	....	.41B	....	.41B	.41	.587	....	56
17	....	....	....	.41N	.41	.588	....	56
18	....	....	.39A	.39A	.38	.565	....	56
21	.36	.37B	.36	.36	.36	.550	....	56
22	....	.37B	....	.37B	.41	.593	20	76
23	....	.47B	....	.47B	.50	.672	....	76
24	.48	.55	.48	.55	.55	.715	1982	2043
25	.52	.53B	.52	.52	.52	.704	29	2051
28	.54	.58	.54	.58	.57	.747	113	2161
29	.55	.55	.51A	.51A	.50	.697	143	2280
30	.48	.48	.46A	.47	.46	.667	200	2480
31	.43	.43	.37	.37	.37	.601	221	2681

IN AUGUST

1	.40	.41B	.36A	.40	.39	.626	4	2685
4	.38	.40B	.38	.38	.35	.600	90	2712
5	.38	.41B	.38	.39	.40	.657	523	3195
6	....	....	....	.40N	.40	.667	....	3192
7	.42	.42	.36	.36	.36	.632	170	3352
8	.34	.34	.33	.33	.34	.585	341	3469
11	.30	.31	.30	.31	.30	.562	294	3580
12	.27	.29	.27	.27A	.29	.520	46	3586
13	.26	.27	.22	.22	.22	.427	315	3653
14	.24	.25	.23A	.25	.24	.456	91	3684
15	.22	.23	.22	.23	.24	.455	465	3762
18	.25	.25	.21	.21	.22	.431	57	3774
19	.19@.18	.19	.17	.17	.18	.357	530	4160
20	.15	.15	.14	.14	.14	.319	321	4252
21	.11	.12	.09	.10	.10	.258	388	4318
22	.11	.13	.11	.12	.12	.294	382	4450
25	.13	.13	.08	.08	.09	.224	311	4528
26	.09@.08	.09	.07	.07	.07	.172	432	4394
27	.06	.08	.08	.08	.08	.193	255	4490
28	.09	.09	.06	.07	.06	.144	692	4715
29	.04	.04	.03	.03	.04	.082	442	4448

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	.05	.05	.04	.05B	.05	.113	863	4327
3	.07	.10	.07	.09	.09	.173	1040	4652
4	.07	.10	.07	.09	.09	.174	512	4766
5	.12	.13	.11	.12	.13	.254	629	5004
8	.17	.17	.14	.17	.16	.321	1315	5430
9	.15	.15	.13	.15	.14	.296	434	5523
10	.13	.14	.13	.13	.13	.278	590	5319
11	.16	.21	.16	.21	.21	.428	1582	5579
12	.21	.22	.15	.21	.21	.421	1563	4944
15	.17	.18	.16	.18	.17	.363	180	4874
16	.19	.19	.15	.16	.16	.364	182	4935
17	.17	.17	.14	.16	.16	.365	150	4951
18	.13	.24	.13	.24	.23	.491	1125	5465
19	.23	.27	.22	.24	.24	.491	1723	5735
22	.22	.22	.19	.19	.19	.424	376	5734
23	.17	.19	.16	.19	.16	.417	630	5950
24	.18	.18	.12	.12	.13	.313	866	6053
25	.12	.16	.11	.14A	.14	.327	736	6465
26	.15	.17	.12	.13	.13	.314	384	6594
29	.18	.18	.15	.16	.15	.374	394	6670
30	.17	.17	.11	.11	.11	.312	660	6890

IN OCTOBER

1	.09	.11	.09	.09	.10	.297	660	6877
2	.10	.12	.10	.12	.11	.316	888	7443
3	.08	.08	.06	.06	.06	.193	663	7420
6	.05	.06	.05	.05	.05	.171	1653	7869
7	.05	.05	.04	.04	.04	.148	309	7884
8	.05	.05	.03	.05	.04	.159	1958	8115
9	.05	.05	.03	.03	.03	.150	423	8096
10	.03	.05	.03	.04	.04	.182	241	8172
13	.05	.05	.05	.05	.05	.192	165	8175
14	.05	.07	.04	.07	.07	.240	709	8034
15	.06	.08	.05	.06	.06	.218	1262	7559
16	.06	.07	.05	.07	.07	.247	793	7787
17	.07	.09	.06	.09	.09	.321	2857	8501
20	.10	.11	.10	.10	.10	.377	2280	8076
21	.10	.10	.08	.08	.09	.339	1781	7474
22	.09	.11	.06	.06	.06	.276	1071	7420
23	.06	.06	.05	.05	.05	.234	609	7457
24	.06	.06	.06	.06	.06	.270	233	7349
27	.06	.06	.05	.05	.05	.230	389	7524
28	.04	.05	.04	.05	.05	.227	90	7491

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
DECEMBER 1986 9375 PUTS
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	.06	.06	.04	.05	.05	.209	619	7711
30	.04	.04	.02	.04	.04	.145	820	7514
31	.03	.05	.03	.04	.04	.163	183	7127
				IN NOVEMBER				
3	.03	.04	.03	.04	.03	.148	378	7059
4	.04	.04	.03	.03	.03	.159	268	7069
5	.04	.04	.04	.04	.03	.177	83	7089
6	.04	.05	.04	.05	.04	.215	1422	7703
7	.05	.08	.05	.07	.07	.306	764	7729
10	.08	.10	.08	.08	.08	.355	1566	8210
11	.08	.08	.06	.08	.07	.341	829	8412
12	.06	.08	.06	.07A	.06	.304	825	8623
13	.06	.06	.04	.06	.06	.300	1717	8789
14	.05	.05	.04	.04	.04	.230	786	9179
17	.04	.04	.02	.03	.03	.205	366	9236
18	.03	.04	.03	.04	.03	.231	1173	9989
19	.04	.04	.02	.02	.02	.114	822	9853
20	.02	.02	.02	.02	.02	.118	596	9495
21	.02	.02	.01	.01	.02	.108	231	9287
24	.01@.02	.02	.01	.02	.01	.081	163	9406
25	.01	.01	.01	.01	.01	.104	822	9320
26	.01	.01	.01	.01	.01	.096	707	9048
27	Exchange Closed: Thanksgiving Day							
28	.02	.02	.01	.02	.01	.129	62	9011
				IN DECEMBER				
1	.02	.02	.01	.01	.01	.183	928	9456
2	.02	.02	.01	.01	.01	.135	516	9100
3	.02	.02	.01	.01	.01	.141	461	8938
4	.01	.01	.01	.01	.01	.097	308	8903
5	.01	.01	.01	.01	.01	.167	168	8866
8	.01	.01	.01	.01	.01	.126	941	8568
9	.01	.02	.01	.01	.01	.124	148	8540
10	.01	.01	.01	.01	.01	.104	184	8567
11	CAB	CAB	CAB	CAB	.01	.183	---	8552
12	.01	.01	.01	.01	.01	.209	390	8640
15	.02	.02	CAB	CAB	CAB	.499	748	---
16	---	---	---	---	---	.499	45	---
17	---	---	---	---	---	.499	10	---

DECEMBER 1986 9400 PUTS
IN JULY 1986

15	.54	.59B	.54	.56B	.56	.694	50	50
16	---	---	.55A	.55A	.57	.702	---	50
17	---	---	---	.57N	.57	.705	---	50
18	---	---	.55A	.55A	.53	.686	---	50
21	---	---	.52A	.53N	.51	.676	---	50
22	---	.57B	---	.55B	.57	.716	---	50
23	.65	.66B	.65	.66B	.66	.784	50	40
24	---	---	---	.66N	.72	.820	---	40
25	---	---	.71A	.71A	.69	.814	---	40
28	---	.70B	---	.70B	.76	.848	---	40
29	---	---	---	.76N	.67	.812	---	40
30	---	---	---	.67N	.62	.790	---	40
31	---	---	.56A	.56A	.53	.738	---	40
				IN AUGUST				
1	---	.55B	---	.54B	.56	.761	---	40
4	---	---	.54A	.54A	.51	.743	---	40
5	.56	.56	.56	.56	.57	.792	1	41
6	.58	.58	.58	.58	.57	.802	1	42
7	---	---	---	.57N	.53	.777	---	42
8	.50	.50	.50	.50	.50	.750	1	42
11	.47	.47	.47	.47	.46	.726	1	42
12	.43	.43	.43	.43	.43	.690	10	51
13	.41	.41	.38	.38	.35	.604	300	331
14	.37	.39	.36A	.39B	.38	.631	35	381
15	.37	.37	.36	.36	.37	.634	11	391
18	.37	.38B	.37	.37	.35	.616	10	395
19	.28	.28	.28	.28	.29	.544	77	472
20	.25	.26	.24A	.25A	.25	.506	102	493
21	.21	.22	.17	.19	.19	.442	956	1381
22	.22	.23	.22	.22	.22	.490	129	1421
25	.22	.22	.17	.17	.17	.413	115	1432
26	.15	.16	.14	.14	.14	.346	471	1475
27	.14	.16	.14	.16	.15	.377	593	1958
28	.15	.16B	.12	.12	.12	.309	597	2209
29	.08	.09	.07	.09	.09	.206	175	2265

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
DECEMBER 1986 9400 PUTS
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	.09	.10	.08	.10	.11	.261	304	2355
3	.13	.18	.13	.16	.16	.351	1574	1756
4	.14	.17	.13	.17	.16	.347	935	2087
5	.18	.24	.17	.22	.22	.448	661	2161
8	.26	.26	.23A	.26	.26	.523	775	2374
9	.24	.24	.22	.24	.24	.490	552	2536
10	.22	.24	.21	.21	.22	.466	319	2628
11	.28	.34	.27	.33	.33	.623	707	2711
12	.32	.34	.25	.31	.33	.613	538	2603
15	.28	.28	.27	.28	.28	.552	523	2922
16	.30	.31	.27	.27	.27	.552	89	2907
17	.29	.29	.26	.27A	.27	.551	175	2877
18	.24	.36	.23	.36	.36	.573	426	2968
19	.36	.40	.36	.38	.38	.671	667	2785
22	.34	.34	.32	.32	.32	.609	294	2755
23	.28	.32	.28	.31	.31	.601	498	2627
24	.30	.30	.22	.24	.23	.491	579	2550
25	.22	.26	.21	.25A	.24	.506	1382	3253
26	.26	.28	.22	.22	.23	.491	215	3380
29	.29	.29	.26	.26	.27	.558	259	3271
30	.27	.28B	.20	.20	.21	.491	306	3353
				IN OCTOBER				
1	.17	.20	.16	.18	.19	.476	232	3202
2	.20	.22	.20	.22	.21	.498	2653	4979
3	.22	.22	.12	.12	.12	.349	3928	5908
6	.10	.11	.10	.10	.10	.324	2795	7458
7	.10	.11	.08	.08	.08	.293	1509	7004
8	.09	.10	.07	.10	.09	.312	1836	6666
9	.09	.10	.07	.07	.07	.302	1083	6423
10	.08	.11	.08	.09	.10	.351	903	6481
13	.12	.12	.11	.12	.11	.372	162	6372
14	.11	.14	.10	.14	.14	.438	1650	7070
15	.14	.15	.12	.12	.12	.411	2201	7518
16	.11	.14	.11	.14	.13	.454	1793	7141
17	.15	.20	.14	.18	.18	.544	2013	7452
20	.20	.23	.20	.23	.22	.611	1975	7968
21	.21	.21	.18	.19B	.20	.575	1557	7501
22	.20	.22	.15	.15	.15	.508	1089	7068
23	.14	.16B	.12	.13	.13	.459	2045	7653
24	.15	.15	.13	.14	.15	.509	685	7720
27	.15	.16	.12	.12	.12	.467	381	7693
28	.11	.13	.11	.13	.12	.467	400	7810
29	.13	.13	.11	.12	.12	.445	1255	7756
30	.07	.10	.06	.09	.10	.352	2011	7817
31	.08	.11	.08	.10	.10	.381	1189	8020
				IN NOVEMBER				
3	.10	.10	.08	.09	.09	.367	1522	7797
4	.10	.10	.09	.10	.09	.387	1181	8417
5	.11	.11	.09	.10	.10	.419	2691	8533
6	.10	.12	.10	.12	.12	.476	1677	8726
7	.14	.20	.14	.17	.17	.592	2331	8307
10	.20	.23	.19	.21	.21	.654	1562	7821
11	.19	.21	.19	.20	.19	.645	281	7727
12	.17	.18	.16	.17	.17	.611	104	7617
13	.15	.16	.14	.16	.16	.614	1719	7723
14	.15	.15	.12	.13	.12	.539	1734	8678
17	.11	.11	.09	.09	.10	.527	535	8587
18	.10	.12	.10	.12	.12	.572	1278	8425
19	.13	.13	.07	.07	.06	.395	1178	8153
20	.07	.08	.07	.07	.07	.421	1637	7669
21	.09	.09	.06	.07	.07	.418	1625	7803
24	.06	.06	.05	.05	.05	.393	580	7811
25	.06	.07	.04	.06	.07	.462	1389	8192
26	.06	.07	.05	.05	.06	.461	1877	8127
27	Exchange Closed: Thanksgiving Day							
28	.07	.08	.07	.07@.08	.08	.560	530	8252
				IN DECEMBER				
1	.10	.12	.10	.11	.12	.693	1224	7964
2	.11	.13	.09	.09	.10	.635	908	7474
3	.08	.10	.08	.10	.10	.661	683	7444
4	.09	.09	.08	.08	.08	.597	586	7566
5	.08	.11	.07	.11	.11	.738	1421	7380
8	.11	.14	.10	.11	.11	.776	849	7437
9	.11	.12	.11	.12	.12	.816	549	7127
10	.13	.13	.11	.11	.12	.837	359	7077
11	.13	.16	.12	.16	.17	.945	905	6712
12	.17	.20	.15	.18	.18	.980	725	6356
15	.23@.24	.25	.23	.25	.25	.999	616	6087
16	---	---	---	---	---	.999	85	---

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

DECEMBER 1986 9400 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	...	...	...	...	...	999	...	...

DECEMBER 1986 9425 PUTS

IN AUGUST 1986

21	.32	.33	.30A	.31A	.32	.640	219	214
22	.34	.34	.34	.34	.36	.688	5	214
25	.31	.31	.31	.31	.30	.625	45	239
26	.26	.26	.25	.25	.25	.559	220	345
27	.27	.27	.25	.26	.26	.595	490	746
28	.24	.27B	.21A	.23	.22	.525	357	927
29	.17	.17	.15	.16	.16	.400	936	1128

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	.17	.19	.15	.19	.19	.471	380	1278
3	.24	.30	.23	.27A	.26	.569	1220	1485
4	.23	.28B	.22	.27B	.27	.559	888	1922
5	.30	.38	.30	.34	.34	.655	383	1908
8	.40	.41B	.39	.39	.40	.719	235	1950
9	.35	.36	.35	.36	.38	.687	221	2051
10	.34	.36	.34	.35	.36	.662	47	1968
11	.42	.50	.42	.48B	.49	.790	449	1713
12	.50	.50	.41A	.49	.50	.779	175	1738
15	.44	.45	.43	.43	.44	.730	95	1620
16	.45	.46B	.42	.43	.43	.728	49	1476
17	.42	.42	.41A	.42	.43	.726	27	1503
18	.38	.55	.38	.55	.56	.820	104	1505
19	.55	.57B	.55	.56	.56	.o18	135	1468
22	.48	.51B	.48	.48	.48	.771	4	1456
23	...	...	.44A	.47A	.48	.765	...	1456
24	.37	.41B	.37	.37	.37	.670	27	1429
25	.34	.40B	.34	.40B	.39	.683	112	1442
26	.43	.44B	.38A	.38A	.38	.669	625	1332
29	.43	.45B	.43	.43	.43	.729	32	1302
30	.36@.35	.36	.35	.36@.35	.36	.671	15	1339

IN OCTOBER

1	.32	.34	.31	.34	.33	.659	44	1373
2	...	.34B	...	.34B	.36	.681	...	1371
3	.26	.26	.21	.21	.23	.537	319	1518
6	.21	.22	.19	.21	.21	.514	1587	2272
7	.19	.21	.18	.18	.18	.483	920	2555
8	.20	.20	.15	.18	.19	.507	1166	3441
9	.19	.20	.17	.17	.17	.498	415	3620
10	.16	.23	.16	.20	.21	.557	248	3597
13	.22	.23	.22	.22	.22	.584	16	3503
14	.22	.28	.20	.28	.28	.651	266	3431
15	.27	.28	.26	.26	.26	.629	524	3372
16	.25	.28B	.24	.28B	.28	.673	92	3294
17	.30	.35B	.30	.34	.35	.754	91	3271
20	.41	.42	.40A	.40A	.41	.810	88	3183
21	.38	.38	.37	.37	.38	.786	62	3175
22	.40	.40	.31	.31	.32	.737	69	3175
23	.30	.30	.27	.29A	.28	.698	238	3318
24	.29	.30	.29	.30	.31	.743	830	3999
27	.32	.32	.28A	.28A	.28	.716	5	4019
28	...	...	.26A	.27A	.28	.719	...	4029
29	.29	.29	.26A	.29	.27	.702	9	4035
30	.19	.22	.17	.22	.21	.615	228	4077
31	.18	.25	.18	.24A	.23	.647	52	4044

IN NOVEMBER

3	.21	.22	.19	.22	.22	.641	1135	4856
4	.24	.24	.22	.22	.23	.663	573	5118
5	...	.25	.23A	.25	.24	.696	185	5049
6	.24	.27	.24	.27	.28	.747	43	5064
7	.33	.39	.32	.39	.36	.834	1458	4501
10	.40	.42B	.40	.42B	.41	.877	197	4396
11	....	...	.39A	.41N	.39	.875	....	4294
12	.36	.37B	.36	.36	.36	.859	1	4197
13	....	....	.34A	.35A	.36	.864	....	4197
14	.36	.36	.30	.30	.30	.824	29	4168
17	.30	.30	.29	.29	.29	.831	7	4166
18	.31	.31	.31	.31	.32	.883	3	4166
19	....	...	.31A	.31A	.21	.749	....	4166
20	.23	.23	.23	.23	.22	.783	45	4122
21	.21	.24B	.21	.21	.22	.793	50	4103
24	....	...	....	.22N	.21	.802	....	4103
25	....	.23B	.19A	.21N	.25	.856	....	4103
26	....	....	....	.25N	.25	.864	....	4103

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

DECEMBER 1986 9425 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	Exchange Closed: Thanksgiving Day							
28	...	.28B	....	.28B	.29	.923	....	4103

IN DECEMBER

1	.32	.34B	.32	.34B	.35	.971	1	4102
2	.35	.35	.32	.32	.32	.963	7	4099
3	.30	.32	.30	.32	.33	.971	5	4094
4	....	....	.29A	.29A	.30	.962	....	4094
5	.32	.32	.32	.32	.35	.987	10	4104
8	.37	.38	.35	.37	.35	.996	28	4102
9	.35	.35	.35	.35	.36	.998	20	4082
10	.37	.37	.36	.36	.36	.999	132	3944
11	.38	.39B	.38	.39B	.41	.999	2	3937
12	....	....	....	.41N	.43	.999	....	3937
15	.50	.50	.50	.50	.50	1.000	21	3933
16	....	....	....	....	....	1.000	....	....

DECEMBER 1986 9450 PUTS

IN AUGUST 1986

20	.55	.58B	.55	.57	.57	.838	100	100
21	.48	.48	.48	.48	.49	.805	101	201
22	....	.53B	....	.53B	.54	.843	....	201
25	....	....	.50A	.50A	.46	.804	....	201
26	....	....	.42A	.42A	.40	.756	....	201
27	....	.42B	....	.41B	.43	.785	....	201
28	.41	.41	.37A	.38A	.37	.733	.55	186
29	.33	.33	.28	.28	.29	.623	480	545

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	.30	.35	.27	.35	.34	.690	136	619
3	.38	.47	.38	.44A	.42	.767	105	679
4	.37	.42	.37	.42	.42	.755	111	709
5	.44	.51	.44	.50A	.51	.823	323	523
8	.61@.60	.61	.58	.58	.59	.864	78	501
9	.53	.55B	.53	.55B	.55	.840	19	501
10	.53	.53	.52	.52	.53	.820	24	477
11	.64	.70	.64	.69A	.69	.902	36	472
12	.66	.66	.58A	.66	.69	.895	200	553
15	.62	.62	.62	.62	.63	.862	10	563
16	....	.65B	.62A	.63N	.61	.860	....	463
17	.62	.62	.60	.60	.61	.858	7	468
18	.57	.64	.57	.64	.76	.916	25	458
19	....	....	....	.76N	.76	.914	....	458
22	....	....	.72A	.72A	.66	.886	....	458
23	.63	.63	.63	.63	.67	.882	25	483
24	.56	.56	.56	.56	.55	.817	10	473
25	.53	.53	.53	.53	.57	.825	2	473
26	.54	.59B	.54	.54	.55	.814	44	469
29	....	.65B	....	.62B	.62	.858	3	469
30	....	....	.60A	.60A	.54	.818	3	492

IN OCTOBER

1	....	....	.49A	.52A	.52	.811	....	492
2	....	.53B	....	.52N	.54	.827	....	492
3	.44	.44	.40	.40	.38	.715	347	711
6	.36	.36	.34	.34	.35	.700	122	851
7	.35	.35	.31	.31	.32	.675	86	893
8	.31@.32	.35B	.30	.30	.34	.699	83	947
9	.34	.35B	.34	.34	.33	.695	145	892
10	.32	.36	.32	.36	.38	.747	14	894
13	....	.40B	....	.40B	.41	.773	....	894
14	....	.44B	....	.44B	.47	.825	....	894
15	....	....	.45A	.47N	.44	.810	....	894
16	....	.46B	.43A	.46B	.47	.844	....	894
17	.49	.57B	.49	.56B	.56	.896	1	895
20	....	.62B	....	.61B	.63	.929	....	895
21	....	....	.58A	.58A	.59	.918	....	895
22	....	.62B	.53A	.53A	.52	.893	....	895
23	.50	.51	.49A	.49A	.49	.872	90	944
24	.50	.50	.50	.50	.52	.900	403	1277
27	.50	.53B	.50	.50	.49	.889	35	1255
28	.47	.47	.47	.47	.49	.893	1	1255
29	.52	.52	.49A	.49A	.48	.884	6	1258
30	.35	.41	.34	.41	.40	.832	77	1262
31	.36	.41B	.36	.40B	.42	.854	5	1267

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

DECEMBER 1986 9450 PUTS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.40	.40	.38A	.39A	.41	.855	25	1257
4	....	.43B	....	.41N	.43	.870	....	1257
5	....	.45B	....	.45B	.45	.891	....	1257
6	.46	.50	.46	.50	.50	.917	46	1231
7	.54	.57B	.54	.57B	.58	.956	25	1216
10	....	.66B	....	.66B	.63	.972	1	1215
11	....	....	.61A	.61A	.63	.972	....	1215
12	.60	.62B	.60	.60	.60	.969	....	1215
13	....	....	.58A	.58A	.60	.971	1	1215
14	....	....	....	.60N	.54	.961	....	1215
17	....	....	....	.54N	.52	.967	....	1215
18	....	.53B	....	.53B	.55	.977	....	1215
19	....	....	.54A	.54A	.44	.946	....	1215
20	....	.47B	....	.47B	.45	.961	....	1215
21	.43	.47B	.43	.44B	.45	.967	1	1215
24	....	....	....	.45N	.44	.975	....	1215
25	....	....	....	.44N	.48	.986	....	1213
26	....	....	....	.48N	.48	.989	....	1196
27	Exchange Closed; Thanksgiving Day							
28	....	.51B	....	.51B	.53	.996	....	1196

IN DECEMBER

1	.56	.57B	.56	.57B	.59	.999	....	1196
2	....	....	.57A	.57A	.56	.999	1	1197
3	....	....	....	.56N	.57	.999	....	769
4	....	....	.55A	.55A	.54	.999	....	751
5	....	....	....	.54N	.60	.999	....	751
8	....	....	....	.60N	.60	.999	....	751
9	....	....	....	.60N	.61	.999	....	751
10	....	....	....	.61N	.61	.999	....	751
11	....	.63B	....	.62B	.66	1.000	....	683
12	.68	.68	.68	.68	.68	1.000	15	688
15	....	....	....	.68N	.75	1.000	....	688
16	....	....	....	....	....	1.000	....	....

DECEMBER 1986 9475 PUTS

IN SEPTEMBER 1986

1	Exchange Closed; Labor Day							
2	.44	.44	.44	.44	.53	.856	10	10
3	.67	.67	.58A	.67	.62	.900	100	110
4	.57	.61B	.56A	.61B	.62	.890	100	210
5	....	.69B	....	.69B	.73	.927	....	210
8	....	.77B	....	.77B	.80	.947	....	210
9	.74	.74	.74	.74	.76	.933	10	203
10	....	....	.73A	.73A	.73	.921	....	203
11	....	.85B	....	.85B	.92	.963	....	203
12	.87	.87	.86	.86	.91	.958	190	118
15	....	....	.86A	.86A	.83	.942	10	123
16	....	.87B	....	.84B	.83	.940	....	113
17	....	.85B	....	.85B	.83	.939	....	113
18	....	....	....	.83N	.99	.967	....	103
19	....	....	....	.99N	.99	.966	....	103
22	....	....	.97A	.97A	.90	.952	....	103
23	....	....	.89A	.89A	.89	.950	....	103
24	....	....	.79A	.79A	.76	.913	....	103
25	....	....	....	.76N	.78	.918	....	103
26	....	.80B	....	.80B	.76	.912	....	103
29	....	....	....	.76N	.84	.937	....	103
30	....	....	.82A	.82A	.75	.915	....	103

IN OCTOBER

1	....	....	.72A	.72A	.73	.911	....	103
2	....	....	....	.73N	.76	.921	....	103
3	....	....	.63A	.63A	.58	.852	....	103
6	....	....	.55A	.55A	.55	.845	....	103
7	....	....	.54A	.54A	.51	.829	....	103
8	....	.55B	....	.51N	.54	.848	....	103
9	....	....	....	.54N	.53	.847	....	103
10	....	....	....	.53N	.59	.882	....	103
13	....	.60B	....	.59N	.62	.901	....	103
14	....	....	....	.62N	.69	.930	....	103
15	....	....	....	.69N	.66	.923	....	103
16	....	....	....	.66N	.70	.942	....	103
17	....	....	....	.70N	.80	.966	....	103
20	....	.83B	....	.83B	.87	.980	....	103
21	....	....	....	.87N	.83	.976	....	103
22	....	....	....	.83N	.76	.968	....	103
23	....	....	....	.76N	.71	.960	....	103
24	....	....	....	.71N	.76	.972	....	103
27	.74	.77B	.74	.74	.72	.969	25	128
28	....	....	.71A	.71A	.72	.971	....	128
29	....	....	....	.72N	.70	.968	....	128

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

DECEMBER 1986 9475 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	....	....	....	.70N	.61	.949	....	45
31	....	....	....	.61N	.64	.958	....	45

IN NOVEMBER

3	....	....	....	.64N	.63	.960	....	45
4	....	.64B	....	.64B	.65	.966	....	45
5	....	.67B	....	.67B	.68	.974	....	45
6	....	....	....	.68N	.73	.982	....	45
7	....	.81B	....	.81B	.83	.992	....	45
10	....	....	....	.83N	.88	.996	....	45
11	....	....	.86A	.86A	.87	.996	....	45
12	....	....	.86A	.86A	.84	.996	....	45
13	....	....	.83A	.83A	.84	.996	....	45
14	....	....	....	.84N	.78	.995	....	45
17	....	.79B	....	.78N	.77	.996	....	45
18	....	....	....	.77N	.80	.998	....	45
19	....	....	....	.80N	.68	.994	....	45
20	....	....	....	.68N	.70	.996	....	45
21	....	.71B	....	.71B	.70	.997	....	45
24	....	....	....	.70N	.69	.998	....	20
25	....	....	....	.69N	.73	.999	....	20
26	....	....	....	.73N	.73	.999	....	20
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.73N	.78	.999	....	20

IN DECEMBER

1	....	.80B	....	.80B	.84	.999	....	20
2	....	....	....	.84N	.81	.999	....	10
3	....	....	....	.81N	.82	.999	....	5
4	....	....	....	.82N	.79	.999	....	5
5	....	....	....	.79N	.85	.999	....	5
8	....	....	....	.85N	.85	.999	....	5
9	....	....	....	.85N	.86	1.000	....	5
10	....	....	....	.86N	.86	1.000	....	5
11	....	....	....	.86N	.92	1.000	....	5
12	....	....	....	.92N	.94	1.000	....	5
15	....	....	....	.94N	1.00	1.000	....	5
16	....	....	....	....	....	1.000	....	....

MARCH 1987 9150 PUTS

IN MARCH 1986

19	.17	.17	.17	.17	.17	.274	....	....
20	.16	.16	.16	.16	.16	.257	75	75
21	....	....	....	.16N	.16	.249	25	100
24	....	....	....	.16N	.15	.226	....	100
25	....	....	....	.15N	.16	.228	....	100
26	....	....	....	.16N	.15	.214	....	100
27	....	....	.14A	.14A	.13	.173	....	100
28	Exchange Closed; Good Friday							
31	....	....	....	.13N	.12	.147	....	100

IN APRIL

1	....	....	....	.12N	.12	.142	....	100
2	....	....	....	.12N	.12	.134	....	100
3	....	....	....	.12N	.13	.141	....	100
4	....	....	....	.13N	.12	.122	....	100
7	....	....	....	.12N	.12	.115	....	100
8	....	....	.11A	.11A	.09	.115	....	100
9	....	....	....	.09N	.08	.070	....	100
10	....	....	....	.08N	.08	.065	....	100
11	....	....	....	.08N	.09	.070	....	100
14	.08	.08	.08	.08	.08	.055	10	100
15	....	....	....	.08N	.08	.059	....	100
16	....	....	....	.08N	.08	.042	....	100
17	....	....	....	.08N	.09	.052	....	100
18	....	....	....	.09N	.10	.060	....	100
21	.12	.12	.12	.12	.12	.070	55	105
22	....	.13B	.11A	.13B	.16	.090	....	105
23	.17	.17	.17	.17	.17	.105	112	188
24	.18	.19B	.15	.19B	.22	.139	42	230
25	....	....	.21A	.21A	.22	.152	....	230
28	....	....	.20A	.20A	.17	.113	12	242
29	.17	.17	.17	.17	.18	.117	15	257
30	.19	.20	.16A	.18A	.17	.112	22	279

IN MAY

1	....	....	....	.17N	.18	.123	....	279
2	.18	.18	.16	.16	.18	.121	15	294
5	....	....	....	.18N	.12	.092	16	310
6	....	....	....	.12N	.13	.097	....	310

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9150 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	....	....	....	.13N	.13	.098	....	310
8	....	....	....	.13N	.12	.085	....	310
9	....	....	....	.12N	.18	.115	....	310
12	.18	.19	.18	.19	.19	.129	29	281
13	.19	.20B	.19	.19	.18	.113	....	281
14	.18	.18	.18	.18	.19	.126	5	282
15	....	....	....	.19N	.22	.155	....	282
16	.21	.23	.21	.23	.26	.193	26	296
19	....	....	....	.26N	.29	.205	....	298
20	.30	.30	.29A	.29A	.27	.188	10	308
21	....	....	.26A	.26A	.26	.181	....	308
22	....	....	....	.26N	.26	.174	....	308
23	.23	.23	.23	.23	.24	.160	75	308
26	Exchange Closed: Memorial Day							
27	....	....	....	.24N	.21	.133	....	308
28	....	....	....	.21N	.24	.161	....	308
29	....	....	....	.24N	.28	.189	....	308
30	.27	.28	.27	.28	.29	.198	25	313

IN JUNE

2	.28	.28	.28	.28	.35	.256	14	317
3	....	....	.33A	.35N	.31	.221	....	317
4	....	.33B	.28A	.33B	.35	.261	....	317
5	....	....	....	.35N	.34	.257	....	317
6	....	....	.28A	.28A	.25	.186	....	317
9	....	....	....	.25N	.29	.228	....	317
10	....	....	....	.29N	.28	.225	....	317
11	....	....	....	.28N	.28	.218	....	317
12	....	....	.27A	.27A	.26	.204	....	327
13	.22	.22	.22	.22	.20	.148	5	332
16	.20	.20	.19A	.19A	.20	.146	3	329
17	.18	.18	.18	.18	.18	.132	10	339
18	....	....	....	.18N	.16	.125	....	339
19	.17	.17	.17	.17	.18	.138	10	349
20	.19	.19	.15	.15	.15	.122	35	334
23	.16@.17	.17	.14	.14	.14	.115	15	327
24	....	....	.13A	.14N	.13	.105	....	327
25	.13	.13	.12A	.13	.12	.096	10	337
26	.11	.11	.11	.11	.11	.091	8	345
27	....	....	....	.11N	.10	.080	....	345
30	....	....	....	.10N	.10	.074	....	345

IN JULY

1	....	....	....	.10N	.10	.074	....	345
2	....	....	....	.10N	.10	.073	....	345
3	....	....	....	.10N	.09	.058	....	345
4	Exchange Closed: Independence Day							
7	.08	.08	.08	.08	.09	.057	11	356
8	....	....	....	.09N	.10	.073	....	356
9	.08	.08	.08	.08	.09	.055	130	280
10	.08	.08	.08	.08	.09	.057	77	227
11	....	....	....	.09N	.06	.047	....	227
14	.05	.05	.05	.05	.05	.038	14	213
15	.04	.04	.04	.04	.04	.031	60	242
16	.04	.04	.04	.04	.04	.028	10	252
17	....	....	....	.04N	.04	.026	....	252
18	....	....	....	.04N	.04	.021	....	252
21	....	....	....	.04N	.04	.017	....	252
22	....	....	....	.04N	.05	.019	....	252
23	....	....	....	.05N	.06	.026	....	252
24	....	....	....	.06N	.07	.029	....	252
25	....	....	....	.07N	.07	.025	....	252
28	....	....	....	.07N	.08	.027	....	252
29	....	....	....	.08N	.06	.017	....	252
30	....	....	....	.06N	.05	.013	....	252
31	....	....	....	.05N	.04	.008	....	252

IN AUGUST

1	....	....	....	.04N	.04	.008	....	252
4	....	....	....	.04N	.04	.006	....	252
5	....	....	....	.04N	.04	.007	....	252
6	....	....	....	.04N	.04	.007	....	252
7	....	....	....	.04N	.03	.004	....	252
8	.03	.03	.03	.03	.03	.003	134	352
11	....	....	....	.03N	.03	.002	....	352
12	....	....	....	.03N	.03	.001	....	352
13	....	....	....	.03N	.02	.000	....	352
14	....	....	....	.02N	.02	.001	....	352
15	....	....	....	.02N	.02	.000	....	352
18	....	....	....	.02N	.02	.000	....	352
19	....	....	....	.02N	.01	.000	....	352
20	.01	.01	.01	.01	.01	.000	141	482
21	....	....	....	.01N	....	.000	20	491

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9150 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	CAB	CAB	CAB	CAB	CAB	.000	....	491
25	CAB	CAB	CAB	CAB	CAB	.000	....	491
26	CAB	CAB	CAB	CAB	CAB	.000	....	491
27	CAB	CAB	CAB	CAB	CAB	.000	....	491
28	CAB	CAB	CAB	CAB	CAB	.000	....	491
29	CAB	CAB	CAB	CAB	CAB	.000	....	491

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	491
3	CAB	CAB	CAB	CAB	CAB	.000	....	491
4	CAB	CAB	CAB	CAB	CAB	.000	....	491
5	CAB	CAB	CAB	CAB	CAB	.000	....	491
8	CAB	CAB	CAB	CAB	CAB	.000	....	491
9	CAB	CAB	CAB	CAB	CAB	.000	....	491
10	CAB	CAB	CAB	CAB	CAB	.000	....	491
11	CAB	CAB	CAB	CAB	CAB	.000	....	491
12	CAB	CAB	CAB	CAB	CAB	.000	....	491
15	CAB	CAB	CAB	CAB	CAB	.000	....	491
16	....	....	....	.01B	.01	.000	....	491
17	....	....	....	.01N	.01	.001	....	491
18	....	....	....	.01N	.01	.002	....	491
19	.02	.02	.02	.02	.01	.002	50	532
22	....	....	....	.01N	.01	.001	10	542
23	....	....	....	.01N	.01	.001	....	542
24	....	....	....	.01N	.01	.000	....	542
25	....	....	....	.01N	.01	.001	....	542
26	....	....	....	.01N	.01	.001	....	542
29	....	....	....	.01N	.01	.001	....	542
30	....	....	....	.01N	.01	.001	....	542

IN OCTOBER

1	....	....	....	.01N	....	.000	....	572
2	CAB	CAB	CAB	CAB	CAB	.001	....	572
3	.01	.01	.01	.01	....	.000	120	672
6	CAB	CAB	CAB	CAB	CAB	.000	5	677
7	CAB	CAB	CAB	CAB	CAB	.000	....	677
8	CAB	CAB	CAB	CAB	CAB	.000	....	677
9	CAB	CAB	CAB	CAB	CAB	.000	....	677
10	CAB	CAB	CAB	CAB	CAB	.000	....	677
13	CAB	CAB	CAB	CAB	CAB	.000	....	677
14	CAB	CAB	CAB	CAB	CAB	.000	....	677
15	CAB	CAB	CAB	CAB	CAB	.000	....	677
16	CAB	CAB	CAB	CAB	CAB	.000	....	677
17	CAB	CAB	CAB	CAB	CAB	.000	....	677
20	CAB	CAB	CAB	CAB	CAB	.000	....	677
21	CAB	CAB	CAB	CAB	CAB	.000	....	677
22	CAB	CAB	CAB	CAB	CAB	.000	....	677
23	CAB	CAB	CAB	CAB	CAB	.000	....	677
24	CAB	CAB	CAB	CAB	CAB	.000	....	677
27	CAB	CAB	CAB	CAB	CAB	.000	....	677
28	CAB	CAB	CAB	CAB	CAB	.000	....	677
29	CAB	CAB	CAB	CAB	CAB	.000	....	677
30	CAB	CAB	CAB	CAB	CAB	.000	....	677
31	CAB	CAB	CAB	CAB	CAB	.000	....	677

IN NOVEMBER

3	CAB	CAB	CAB	CAB	CAB	.000	....	677
4	CAB	CAB	CAB	CAB	CAB	.000	....	677
5	CAB	CAB	CAB	CAB	CAB	.000	....	677
6	CAB	CAB	CAB	CAB	CAB	.000	....	677
7	CAB	CAB	CAB	CAB	CAB	.000	....	677
10	CAB	CAB	CAB	CAB	CAB	.000	....	677
11	CAB	CAB	CAB	CAB	CAB	.000	....	677
12	CAB	CAB	CAB	CAB	CAB	.000	....	677
13	CAB	CAB	CAB	CAB	CAB	.000	....	677
14	CAB	CAB	CAB	CAB	CAB	.000	....	677
17	CAB	CAB	CAB	CAB	CAB	.000	....	677
18	CAB	CAB	CAB	CAB	CAB	.000	....	677
19	CAB	CAB	CAB	CAB	CAB	.000	....	677
20	CAB	CAB	CAB	CAB	CAB	.000	....	677
21	CAB	CAB	CAB	CAB	CAB	.000	....	677
24	CAB	CAB	CAB	CAB	CAB	.000	....	677
25	CAB	CAB	CAB	CAB	CAB	.000	....	677
26	CAB	CAB	CAB	CAB	CAB	.000	....	677
27	Exchange Closed: Thanksgiving Day							
28	CAB	CAB	CAB	CAB	CAB	.000	....	677

IN DECEMBER

1	CAB	CAB	CAB	CAB	CAB	.000	....	677
2	CAB	CAB	CAB	CAB	CAB	.000	....	677
3	CAB	CAB	CAB	CAB	CAB	.000	....	677

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9150 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4	CAB	CAB	CAB	CAB	CAB	.000	....	677
5	CAB	CAB	CAB	CAB	CAB	.000	....	677
8	CAB	CAB	CAB	CAB	CAB	.000	....	677
9	CAB	CAB	CAB	CAB	CAB	.000	....	677
10	CAB	CAB	CAB	CAB	CAB	.000	....	677
11	CAB	CAB	CAB	CAB	CAB	.000	....	677
12	CAB	CAB	CAB	CAB	CAB	.000	....	677
15	CAB	CAB	CAB	CAB	CAB	.000	....	677
16	CAB	CAB	CAB	CAB	CAB	.000	....	677
17	CAB	CAB	CAB	CAB	CAB	.000	....	647
18	CAB	CAB	CAB	CAB	CAB	.000	....	647
19	CAB	CAB	CAB	CAB	CAB	.000	....	647
22	CAB	CAB	CAB	CAB	CAB	.000	....	647
23	CAB	CAB	CAB	CAB	CAB	.000	....	647
24	CAB	CAB	CAB	CAB	CAB	.000	....	647
25	Exchange Closed; Christmas							
26	CAB	CAB	CAB	CAB	CAB	.000	....	647
29	CAB	CAB	CAB	CAB	CAB	.000	....	647
30	CAB	CAB	CAB	CAB	CAB	.000	....	647
31	CAB	CAB	CAB	CAB	CAB	.000	....	647

MARCH 1987 9175 PUTS

IN JUNE 1986

16	.26	.26	.26	.26	.26	.199	3	3
17	....	....	....	.26N	.23	.182	....	3
18	....	....	....	.23N	.21	.172	....	3
19	....	....	....	.21N	.24	.190	....	3
20	....	....	....	.24N	.19	.170	....	3
23	.21	.22	.18	.18	.18	.161	12	15
24	.16	.16	.16	.16	.17	.150	10	25
25	....	....	.15A	.15A	.16	.139	....	25
26	....	....	....	.16N	.15	.132	....	25
27	....	....	....	.15N	.13	.118	....	25
30	....	....	....	.13N	.12	.111	....	25

IN JULY

1	....	....	....	.12N	.12	.110	....	25
2	....	....	....	.12N	.12	.109	....	25
3	....	....	....	.12N	.10	.090	....	25
4	Exchange Closed; Independence Day							
7	....	....	....	.10N	.10	.088	....	25
8	....	....	....	.10N	.14	.110	....	25
9	....	....	....	.14N	.10	.085	....	25
10	....	....	....	.10N	.11	.089	....	25
11	....	....	....	.11N	.08	.076	....	25
14	.08	.08	.08	.08	.07	.062	10	35
15	....	....	....	.07N	.06	.053	....	35
16	....	....	....	.06N	.06	.049	....	35
17	....	....	....	.06N	.06	.046	....	35
18	....	....	....	.06N	.06	.039	....	35
21	....	....	....	.06N	.06	.033	....	35
22	....	....	....	.06N	.07	.036	....	35
23	....	....	....	.07N	.08	.047	....	35
24	....	....	....	.08N	.10	.053	....	35
25	....	....	....	.10N	.09	.046	....	35
28	....	....	....	.09N	.10	.052	....	35
29	....	....	....	.10N	.08	.035	....	35
30	....	....	....	.08N	.07	.028	....	35
31	....	....	....	.07N	.06	.018	....	35

IN AUGUST

1	....	....	....	.06N	.06	.019	....	35
4	....	....	....	.06N	.05	.014	....	35
5	....	....	....	.05N	.06	.017	....	35
6	....	....	....	.06N	.06	.016	....	35
7	....	....	....	.06N	.04	.012	....	35
8	....	....	....	.04N	.04	.009	....	35
11	....	....	....	.04N	.04	.006	....	35
12	....	....	....	.04N	.04	.004	....	35
13	....	....	....	.04N	.03	.002	....	35
14	....	....	....	.03N	.03	.003	....	35
15	....	....	....	.03N	.03	.002	....	35
18	....	....	....	.03N	.03	.002	....	35
19	....	....	....	.03N	.02	.001	....	35
20	....	....	....	.02N	.01	.000	....	35
21	....	....	....	.01N	.01	.000	....	35
22	....	....	....	.01N	.01	.000	....	35
25	....	....	....	.01N	....	.000	....	35
26	CAB	CAB	CAB	CAB	CAB	.000	....	35
27	CAB	CAB	CAB	CAB	CAB	.000	....	35
28	CAB	CAB	CAB	CAB	CAB	.000	....	35
29	CAB	CAB	CAB	CAB	CAB	.000	....	35

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9175 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	35
3	CAB	CAB	CAB	CAB	CAB	.000	....	35
4	CAB	CAB	CAB	CAB	CAB	.000	....	35
5	CAB	CAB	CAB	CAB	CAB	.000	....	35
8	CAB	CAB	CAB	CAB	CAB	.000	....	35
9	CAB	CAB	CAB	CAB	CAB	.000	....	35
10	CAB	CAB	CAB	CAB	CAB	.000	....	35
11	CAB	CAB	CAB	CAB	.01	.002	....	35
12	....	....	....	.01N	.02	.002	....	35
15	....	....	....	.02N	.02	.002	....	35
16	.03	.03	.03	.03	.02	.002	100	135
17	....	....	....	.02N	.02	.003	....	135
18	....	....	....	.02N	.03	.006	....	135
19	....	....	....	.03N	.03	.006	....	135
22	....	....	....	.03N	.03	.004	....	135
23	....	....	....	.03N	.03	.005	....	135
24	....	....	....	.03N	.02	.002	....	135
25	....	....	....	.02N	.02	.002	....	135
26	.02	.02	.02	.02	.02	.003	....	135
29	.02	.02	.02	.02	.02	.004	55	150
30	....	....	....	.02N	.02	.003	....	135

IN OCTOBER

1	....	....	....	.02N	.01	.002	....	135
2	....	....	....	.01N	.01	.002	....	135
3	.01	.01	.01	.01	....	.001	15	150
6	.01	.01	.01	.01	....	.000	65	210
7	.01	.01	.01	.01	....	.000	....	210
8	CAB	CAB	CAB	CAB	CAB	.000	6	210
9	CAB	CAB	CAB	CAB	CAB	.000	....	210
10	CAB	CAB	CAB	CAB	CAB	.000	....	210
13	CAB	CAB	CAB	CAB	CAB	.000	....	210
14	CAB	CAB	CAB	CAB	CAB	.000	....	210
15	CAB	CAB	CAB	CAB	CAB	.000	....	210
16	CAB	CAB	CAB	CAB	CAB	.000	....	210
17	CAB	CAB	CAB	CAB	CAB	.001	....	210
20	CAB	CAB	CAB	CAB	CAB	.001	....	210
21	CAB	CAB	CAB	CAB	CAB	.000	....	210
22	CAB	CAB	CAB	CAB	CAB	.000	....	210
23	CAB	CAB	CAB	CAB	CAB	.000	....	210
24	CAB	CAB	CAB	CAB	CAB	.000	....	210
27	CAB	CAB	CAB	CAB	CAB	.000	....	210
28	CAB	CAB	CAB	CAB	CAB	.000	....	210
29	CAB	CAB	CAB	CAB	CAB	.000	....	210
30	CAB	CAB	CAB	CAB	CAB	.000	....	210
31	CAB	CAB	CAB	CAB	CAB	.000	....	210

IN NOVEMBER

3	CAB	CAB	CAB	CAB	CAB	.000	....	210
4	CAB	CAB	CAB	CAB	CAB	.000	....	210
5	CAB	CAB	CAB	CAB	CAB	.000	....	210
6	CAB	CAB	CAB	CAB	CAB	.000	....	210
7	CAB	CAB	CAB	CAB	CAB	.000	....	210
10	CAB	CAB	CAB	CAB	CAB	.000	....	210
11	CAB	CAB	CAB	CAB	CAB	.000	....	210
12	CAB	CAB	CAB	CAB	CAB	.000	....	210
13	CAB	CAB	CAB	CAB	CAB	.000	....	210
14	CAB	CAB	CAB	CAB	CAB	.000	....	210
17	CAB	CAB	CAB	CAB	CAB	.000	....	210
18	CAB	CAB	CAB	CAB	CAB	.000	....	210
19	CAB	CAB	CAB	CAB	CAB	.000	....	210
20	CAB	CAB	CAB	CAB	CAB	.000	....	210
21	CAB	CAB	CAB	CAB	CAB	.000	....	210
24	CAB	CAB	CAB	CAB	CAB	.000	....	210
25	CAB	CAB	CAB	CAB	CAB	.000	....	210
26	CAB	CAB	CAB	CAB	CAB	.000	....	210
27	Exchange Closed; Thanksgiving Day							
28	CAB	CAB	CAB	CAB	CAB	.000	....	210

IN DECEMBER

1	CAB	CAB	CAB	CAB	CAB	.000	....	210
2	CAB	CAB	CAB	CAB	CAB	.000	....	210
3	CAB	CAB	CAB	CAB	CAB	.000	....	210
4	CAB	CAB	CAB	CAB	CAB	.000	....	210
5	CAB	CAB	CAB	CAB	CAB	.000	....	210
8	CAB	CAB	CAB	CAB	CAB	.000	....	210
9	CAB	CAB	CAB	CAB	CAB	.000	....	210
10	CAB	CAB	CAB	CAB	CAB	.000	....	210
11	CAB	CAB	CAB	CAB	CAB	.000	....	210
12	CAB	CAB	CAB	CAB	CAB	.000	....	210
15	CAB	CAB	CAB	CAB	CAB	.000	....	210
16	CAB	CAB	CAB	CAB	CAB	.000	....	210

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9175 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	CAB	CAB	CAB	CAB	CAB	.000	....	210
18	CAB	CAB	CAB	CAB	CAB	.000	....	210
19	CAB	CAB	CAB	CAB	CAB	.000	....	210
22	CAB	CAB	CAB	CAB	CAB	.000	....	210
23	CAB	CAB	CAB	CAB	CAB	.000	....	210
24	CAB	CAB	CAB	CAB	CAB	.000	....	210
25	Exchange Closed: Christmas							
26	CAB	CAB	CAB	CAB	CAB	.000	....	210
29	CAB	CAB	CAB	CAB	CAB	.000	....	210
30	CAB	CAB	CAB	CAB	CAB	.000	....	210
31	CAB	CAB	CAB	CAB	CAB	.000	....	210

MARCH 1987 9200 PUTS

IN MARCH 1986

21	.26	.26	.26	.26	.26	.376	....	....
24	....	.28B	.25A	.25A	.25	.351	....	....
25	.26	.26	.26	.26	.26	.356	50	50
26	....	....	.25A	.25A	.25	.342	....	50
27	....	....	....	.25N	.22	.292	....	50
28	Exchange Closed: Good Friday							
31	....	....	....	.22N	.20	.259	....	50

IN APRIL

1	....	....	.16A	.18A	.20	.253	....	50
2	....	....	....	.20N	.20	.244	....	50
3	....	....	....	.20N	.21	.255	....	50
4	....	....	....	.21N	.19	.231	....	50
7	....	....	.17A	.17A	.19	.222	....	50
8	....	....	.16A	.16A	.15	.222	....	50
9	....	....	.13A	.13A	.14	.152	....	50
10	.13	.13	.10	.11B	.11	.145	200	250
11	....	.12B	....	.12B	.12	.154	....	250
14	....	....	.11A	.11A	.11	.127	....	250
15	....	....	....	.11N	.12	.136	....	250
16	....	....	....	.12N	.12	.101	....	250
17	....	....	....	.12N	.15	.119	....	250
18	....	....	....	.15N	.17	.133	....	250
21	....	....	....	.17N	.18	.151	....	250
22	....	....	....	.18N	.21	.184	....	250
23	....	.26B	....	.26B	.27	.207	....	250
24	....	.31B	.24A	.31B	.33	.260	....	250
25	.30	.30	.27	.27	.35	.278	50	270
28	....	....	.33A	.33A	.28	.220	....	260
29	....	....	.26A	.26A	.29	.226	....	260
30	....	....	....	.29N	.28	.217	....	260

IN MAY

1	....	....	....	.28N	.29	.235	....	260
2	.29	.29	.28A	.28A	.29	.232	8	268
5	.21	.21	.21	.21	.21	.186	110	268
6	....	....	....	.21N	.22	.195	....	278
7	....	.23B	....	.23B	.22	.197	....	278
8	.21	.21	.21	.21	.20	.176	5	278
9	....	.21B	....	.20N	.28	.225	....	278
12	....	....	....	.28N	.31	.247	....	278
13	....	.32B	.29A	.29A	.28	.224	....	278
14	....	....	.26A	.28N	.31	.245	....	278
15	....	.32B	....	.32B	.36	.286	....	278
16	....	....	....	.36N	.43	.338	....	278
19	....	....	.41A	.41A	.45	.352	....	278
20	....	....	....	.45N	.42	.330	....	278
21	....	....	.40A	.40A	.41	.320	....	278
22	....	....	.37A	.37A	.40	.312	....	278
23	.37	.37	.37	.37	.38	.295	148	278
26	Exchange Closed: Memorial Day							
27	....	....	.33A	.33A	.33	.257	....	278
28	....	....	.30A	.33N	.37	.297	....	278
29	.39	.39	.39	.39	.42	.337	125	403
30	....	.46B	.41A	.46B	.44	.350	....	403

IN JUNE

2	....	....	....	.44N	.52	.424	....	403
3	....	....	.49A	.52N	.48	.381	....	403
4	....	.50B	.44A	.50B	.53	.425	....	403
5	....	....	.52A	.52A	.51	.417	....	403
6	....	....	.44A	.44A	.39	.324	....	403
9	....	....	....	.39N	.45	.376	....	403
10	....	....	.44A	.45N	.43	.371	....	403
11	....	....	....	.43N	.42	.360	....	403
12	.38	.38	.38	.38	.40	.340	25	428
13	....	....	....	.40N	.32	.264	....	428
16	....	....	.30A	.30A	.32	.261	....	428

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9200 PUTS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	....	....	.30A	.30A	.29	.241	....	428
18	....	....	.28A	.28A	.27	.230	....	428
19	....	....	....	.27N	.30	.251	....	428
20	....	....	.26A	.26A	.26	.228	....	428
23	.23	.23	.23	.23	.24	.219	5	433
24	....	....	....	.24N	.22	.205	....	433
25	.22	.22	.19A	.19A	.20	.192	....	433
26	.18@.17	.18	.17	.17	.19	.184	35	436
27	....	....	....	.19N	.17	.166	....	438
30	....	....	....	.17N	.17	.158	....	438

IN JULY

1	....	....	.16A	.16A	.17	.157	....	438
2	....	....	....	.17N	.17	.156	....	438
3	....	....	....	.17N	.16	.132	....	438
4	Exchange Closed: Independence Day							
7	....	....	....	.16N	.16	.131	....	438
8	....	....	....	.16N	.18	.159	....	438
9	....	....	.15A	.15A	.16	.127	....	438
10	....	....	....	.16N	.17	.132	....	438
11	....	....	....	.17N	.12	.115	....	438
14	....	....	....	.12N	.11	.098	....	438
15	.09	.10	.09	.10	.10	.086	30	463
16	.09	.09	.09	.09	.10	.080	35	463
17	....	....	....	.10N	.10	.077	....	463
18	....	....	....	.10N	.08	.066	....	463
21	....	....	....	.08N	.08	.058	....	463
22	.08	.08	.08	.08	.09	.063	10	473
23	....	....	....	.09N	.11	.081	....	473
24	....	....	....	.11N	.13	.091	....	473
25	....	....	....	.13N	.12	.082	....	473
28	....	....	....	.12N	.14	.090	....	473
29	....	....	.12A	.12A	.10	.065	....	473
30	....	.11B	....	.10N	.09	.053	....	473
31	.08	.08	.08	.08	.08	.037	40	513

IN AUGUST

1	....	....	....	.08N	.08	.039	....	513
4	....	....	....	.08N	.07	.030	....	513
5	....	....	....	.07N	.08	.037	....	513
6	....	....	....	.08N	.08	.036	....	513
7	.07	.07	.07	.07	.06	.027	20	533
8	.06	.06	.06	.06	.06	.021	22	535
11	....	....	....	.06N	.06	.015	....	535
12	....	....	....	.06N	.05	.011	....	535
13	....	....	....	.05N	.04	.007	....	535
14	....	....	....	.04N	.04	.009	....	535
15	....	....	....	.04N	.04	.008	....	535
18	.04	.04	.04	.04	.04	.006	5	540
19	....	....	....	.04N	.03	.003	....	540
20	....	....	....	.03N	.02	.002	....	540
21	....	....	....	.02N	.02	.001	....	540
22	....	....	....	.02N	.02	.001	....	540
25	....	....	....	.02N	.01	.000	....	540
26	....	....	....	.01N	.01	.000	....	540
27	.01	.01	.01	.01	.01	.000	180	408
28	....	....	....	.01N	.01	.000	10	398
29	....	....	....	.01N	....	.000	20	388

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	390
3	.01	.01	.01	.01	.01	.000	155	340
4	....	....	....	.01N	.01	.000	....	340
5	....	....	....	.01N	.02	.001	....	350
8	....	....	....	.02N	.02	.002	....	350
9	....	....	....	.02N	.02	.002	....	350
10	....	....	....	.02N	.02	.002	....	350
11	....	....	....	.02N	.03	.007	....	350
12	.05	.05	.05	.05	.04	.008	....	350
15	....	....	....	.04N	.04	.006	....	350
16	.05	.05	.05	.05	.03	.007	8	343
17	....	....	....	.03N	.03	.008	....	343
18	....	.04B	....	.04B	.04	.015	....	343
19	....	....	....	.04N	.05	.016	....	343
22	.03	.04	.03	.04	.04	.012	35	366
23	....	....	....	.04N	.04	.012	....	368
24	....	....	....	.04N	.03	.007	....	368
25	....	....	....	.03N	.03	.007	....	368
26	.04	.05	.04	.04A	.03	.007	40	388
29	.04	.04	.04	.04	.03	.010	65	395
30	....	....	....	.03N	.03	.007	....	355

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9200 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.02	.02	.02	.02	.02	.007	10	355
2	.02	.02	.02	.02	.02	.007	10	365
3	....	....	....	.02N	.01	.003	....	365
6	....	....	....	.01N	.01	.002	....	365
7	....	....	....	.01N	.01	.001	....	365
8	.01	.01	.01	.01	.01	.002	....	365
9	.01	.02	.01	.02	.01	.001	128	421
10	.01	.01	.01	.01	.01	.002	166	518
13	....	....	....	.01N	.01	.001	....	494
14	....	....	....	.01N	.01	.002	....	494
15	....	....	....	.01N	.01	.002	....	494
16	....	....	....	.01N	.01	.002	....	494
17	....	....	....	.01N	.01	.003	....	494
20	....	....	....	.01N	.01	.003	....	494
21	....	....	....	.01N	.01	.002	....	494
22	....	....	....	.01N	.01	.001	....	494
23	....	....	....	.01N	.01	.001	....	494
24	....	....	....	.01N	.01	.001	....	494
27	....	....	....	.01N	.01	.000	....	494
28	....	....	....	.01N	.01	.000	....	494
29	....	....	....	.01N	.01	.000	....	494
30	....	....	....	.01N	....	.000	....	494
31	CAB	CAB	CAB	CAB	CAB	.000	....	494

IN NOVEMBER

3	CAB	CAB	CAB	CAB	CAB	.000	....	494
4	CAB	CAB	CAB	CAB	CAB	.000	....	494
5	CAB	CAB	CAB	CAB	CAB	.000	....	494
6	.01	.01	.01	.01	....	.000	1	494
7	CAB	CAB	CAB	CAB	CAB	.000	....	494
10	CAB	CAB	CAB	CAB	CAB	.001	....	494
11	CAB	CAB	CAB	CAB	CAB	.000	....	494
12	CAB	CAB	CAB	CAB	CAB	.000	....	494
13	CAB	CAB	CAB	CAB	CAB	.000	....	494
14	CAB	CAB	CAB	CAB	CAB	.000	....	494
17	CAB	CAB	CAB	CAB	CAB	.000	....	494
18	CAB	CAB	CAB	CAB	CAB	.000	....	494
19	CAB	CAB	CAB	CAB	CAB	.000	....	494
20	CAB	CAB	CAB	CAB	CAB	.000	....	494
21	CAB	CAB	CAB	CAB	CAB	.000	....	494
24	CAB	CAB	CAB	CAB	CAB	.000	....	494
25	CAB	CAB	CAB	CAB	CAB	.000	....	494
26	CAB	CAB	CAB	CAB	CAB	.000	....	494
27	Exchange Closed; Thanksgiving Day							
28	CAB	CAB	CAB	CAB	CAB	.000	....	494

IN DECEMBER

1	CAB	CAB	CAB	CAB	CAB	.000	....	494
2	CAB	CAB	CAB	CAB	CAB	.000	....	494
3	CAB	CAB	CAB	CAB	CAB	.000	....	494
4	CAB	CAB	CAB	CAB	CAB	.000	....	494
5	CAB	CAB	CAB	CAB	CAB	.000	....	494
8	CAB	CAB	CAB	CAB	CAB	.000	....	494
9	CAB	CAB	CAB	CAB	CAB	.000	....	494
10	CAB	CAB	CAB	CAB	CAB	.000	....	494
11	CAB	CAB	CAB	CAB	CAB	.000	....	494
12	CAB	CAB	CAB	CAB	CAB	.000	....	494
15	CAB	CAB	CAB	CAB	CAB	.000	....	494
16	CAB	CAB	CAB	CAB	CAB	.000	....	494
17	CAB	CAB	CAB	CAB	CAB	.000	....	494
18	CAB	CAB	CAB	CAB	CAB	.000	....	494
19	CAB	CAB	CAB	CAB	CAB	.000	....	494
22	CAB	CAB	CAB	CAB	CAB	.000	....	494
23	CAB	CAB	CAB	CAB	CAB	.000	....	494
24	CAB	CAB	CAB	CAB	CAB	.000	....	494
25	Exchange Closed; Christmas							
26	CAB	CAB	CAB	CAB	CAB	.000	....	494
29	CAB	CAB	CAB	CAB	CAB	.000	....	494
30	CAB	CAB	CAB	CAB	CAB	.000	....	494
31	CAB	CAB	CAB	CAB	CAB	.000	....	494

MARCH 1987 9225 PUTS

IN APRIL 1986

7	.21	.21	.20	.20	.23	.291	10	10
8	....	....	.18A	.18A	.18	.291	....	10
9	.15	.15	.15	.15	.17	.211	190	100
10	....	....	....	.17N	.16	.203	....	100
11	....	....	....	.16N	.17	.214	....	100
14	....	....	....	.17N	.15	.162	....	100
15	....	....	....	.15N	.16	.192	....	100
16	....	....	.14A	.16N	.15	.147	....	100
17	....	.16B	....	.16B	.19	.170	....	100

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9225 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	....	....	....	.19N	.22	.186	....	100
21	....	....	....	.22N	.24	.209	....	100
22	....	....	....	.24N	.28	.248	....	100
23	....	.32B	....	.32B	.33	.275	....	100
24	....	.38B	....	.38B	.39	.335	....	100
25	.35	.35	.35	.35	.41	.355	20	120
28	....	....	.39A	.39A	.35	.290	....	120
29	....	....	.34A	.35N	.36	.296	....	120
30	....	....	.34A	.34A	.35	.286	....	120

IN MAY

1	....	....	....	.35N	.36	.306	....	120
2	.37	.37	.37	.37	.36	.303	8	128
5	.27	.27	.25	.25	.26	.250	100	200
6	....	....	....	.26N	.28	.261	....	200
7	....	....	....	.28N	.28	.263	....	200
8	....	....	.27A	.27A	.26	.238	....	200
9	.34	.34	.34	.34	.34	.296	50	163
12	....	.35B	....	.35B	.37	.323	....	163
13	....	.39B	.33A	.33A	.34	.296	....	163
14	....	.35B	....	.35B	.37	.321	....	163
15	.42	.42	.42	.42	.43	.367	50	183
16	....	....	....	.43N	.52	.423	20	168
19	....	....	....	.52N	.53	.437	....	168
20	....	....	....	.53N	.49	.413	....	168
21	.43	.43	.43	.43	.47	.403	150	303
22	....	....	....	.47N	.47	.395	....	303
23	.42	.42	.42	.42	.45	.377	3	303
26	Exchange Closed; Memorial Day							
27	....	....	.40A	.40A	.40	.335	....	303
28	.39	.39	.37A	.39	.46	.380	10	313
29	.47	.47	.47	.47	.51	.425	125	348
30	....	....	.47A	.47A	.53	.439	....	348

IN JUNE

2	....	....	....	.53N	.63	.516	....	348
3	.58	.61B	.58	.61B	.57	.471	....	348
4	....	.60B	.52A	.60B	.63	.515	50	323
5	....	....	.62A	.62A	.61	.504	....	323
6	....	....	.53A	.53A	.48	.405	....	323
9	....	....	.46A	.48N	.55	.460	....	323
10	....	....	.54A	.54A	.53	.453	....	323
11	....	....	....	.53N	.52	.441	....	323
12	....	....	.51A	.51A	.48	.419	....	323
13	....	....	....	.48N	.40	.335	....	323
16	....	....	....	.40N	.40	.332	....	323
17	....	....	....	.40N	.36	.309	....	323
18	....	....	.35A	.35A	.33	.297	....	323
19	....	....	....	.33N	.36	.322	....	323
20	.38	.38	.30A	.32	.31	.297	35	338
23	....	....	....	.31N	.29	.286	....	338
24	....	....	.25A	.25A	.27	.271	....	338
25	....	....	.25A	.26A	.26	.256	....	338
26	....	....	....	.26N	.25	.246	....	338
27	....	....	....	.25N	.22	.226	....	338
30	....	....	....	.22N	.22	.217	....	338

IN JULY

1	.19	.19	.19	.19	.22	.216	50	388
2	....	....	....	.22N	.22	.215	....	388
3	....	....	....	.22N	.19	.186	....	388
4	Exchange Closed; Independence Day							
7	....	....	....	.19N	.20	.185	....	388
8	....	....	....	.20N	.24	.221	....	388
9	.20	.20	.20	.20	.20	.181	55	419
10	.20	.20	.20	.20	.20	.186	28	439
11	....	....	....	.20N	.14	.168	1	440
14	....	....	....	.14N	.14	.147	....	440
15	....	....	....	.14N	.13	.131	....	440
16	....	....	....	.13N	.13	.124	....	440
17	....	....	....	.13N	.13	.120	....	440
18	....	....	....	.13N	.11	.107	....	440
21	....	....	....	.11N	.10	.096	....	440
22	....	.11B	....	.11B	.12	.104	....	440
23	....	....	....	.12N	.15	.131	....	440
24	....	....	....	.15N	.17	.145	....	440
25	....	....	....	.17N	.17	.134	....	440
28	....	....	....	.17N	.18	.147	....	440
29	....	....	....	.18N	.14	.111	....	440
30	....	....	....	.14N	.13	.094	....	440
31	....	....	....	.13N	.11	.070	....	440

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9225 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.11N	.11	.073	....	440
4	....	....	....	.11N	.10	.058	....	440
5	....	....	....	.10N	.11	.071	....	440
6	....	....	....	.11N	.12	.070	....	440
7	....	....	....	.12N	.09	.056	....	440
8	....	....	....	.09N	.09	.045	....	440
11	.08	.08	.08	.08	.08	.034	9	431
12	.07	.07	.07	.07	.07	.027	12	431
13	....	....	....	.07N	.06	.018	....	431
14	....	....	....	.06N	.06	.022	....	431
15	....	....	....	.06N	.06	.020	....	431
18	....	....	....	.06N	.06	.016	....	431
19	....	....	....	.06N	.04	.010	....	431
20	....	....	....	.04N	.03	.007	....	431
21	....	....	....	.03N	.02	.003	....	431
22	....	....	....	.02N	.03	.004	....	431
25	....	....	....	.03N	.02	.001	....	431
26	....	....	....	.02N	.02	.001	....	431
27	....	....	....	.02N	.02	.001	....	431
28	....	....	....	.02N	.02	.000	....	431
29	....	....	....	.02N	.01	.000	....	431

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	....	....	....	.01N	.01	.000	....	431
3	.01	.01	.01	.01	.02	.001	25	431
4	....	....	....	.02N	.02	.001	....	431
5	....	....	....	.02N	.04	.004	....	431
8	....	....	....	.04N	.04	.008	....	431
9	.04	.04	.04	.04	.03	.008	....	431
10	....	....	....	.03N	.03	.008	13	431
11	....	....	....	.03N	.05	.019	....	431
12	....	....	....	.05N	.06	.020	....	431
15	....	....	....	.06N	.06	.016	....	431
16	.06	.06	.06	.06	05	.017	10	426
17	....	....	....	.05N	.05	.019	....	426
18	.05	.06B	.04A	.06B	.06	.034	20	426
19	....	....	....	.06N	.07	.035	....	426
22	.06	.06	.06	.06	.06	.027	35	461
23	....	....	....	.06N	.06	.027	....	461
24	....	....	.05A	.05A	.05	.016	....	461
25	....	....	....	.05N	.05	.017	....	461
26	....	....	....	.05N	.05	.017	....	461
29	....	....	....	.05N	.05	.023	....	461
30	....	....	....	.05N	.05	.018	....	461

IN OCTOBER

1	.03	.03	.03	.03	.04	.017	25	471
2	.04	.04	.04	.04	.04	.017	95	461
3	.03	.03	.03	.03	.02	.008	50	432
6	.03	.03	.02	.03	.03	.006	30	434
7	.02	.02	.02	.02	.02	.005	20	424
8	.02	.02	.02	.02	.02	.005	....	424
9	.02	.02	.02	.02	.02	.004	200	518
10	.02	.02	.02	.02	.02	.005	61	528
13	....	....	....	.02N	.02	.005	....	566
14	....	....	....	.02N	.02	.007	....	566
15	....	....	....	.02N	.02	.006	....	566
16	....	....	....	.02N	.02	.007	....	566
17	....	....	....	.02N	.02	.010	....	566
20	....	....	....	.02N	.02	.010	....	566
21	....	....	....	.02N	.02	.008	....	566
22	....	....	....	.02N	.02	.005	....	566
23	....	....	....	.02N	.02	.004	....	566
24	....	....	....	.02N	.02	.005	....	566
27	....	....	....	.02N	.02	.003	....	566
28	.02	.02	.02	.02	.02	.003	10	560
29	.02	.02	.02	02	.02	.002	7	556
30	....	....	....	.02N	.01	.001	....	556
31	.01	.01	.01	.01	.01	.001	50	556

IN NOVEMBER

3	.01	.01	.01	.01	.01	.001	20	556
4	....	....	....	.01N	.01	.001	....	556
5	....	....	....	.01N	.01	.001	....	556
6	....	....	....	.01N	.01	.002	....	556
7	.01	.01	.01	.01	.01	.003	74	556
10	....	....	....	.01N	.02	.003	....	556
11	.01	.01	.01	.01	.01	.003	25	531
12	....	....	....	.01N	.01	.002	....	556
13	....	....	....	.01N	.01	.002	....	556
14	....	....	....	.01N	....	.001	....	556

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9225 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	CAB	CAB	CAB	CAB	CAB	.000	....	556
18	CAB	CAB	CAB	CAB	CAB	.001	....	556
19	CAB	CAB	CAB	CAB	CAB	.000	....	556
20	CAB	CAB	CAB	CAB	CAB	.000	....	556
21	CAB	CAB	CAB	CAB	CAB	.000	....	556
24	CAB	CAB	CAB	CAB	CAB	.000	....	556
25	CAB	CAB	CAB	CAB	CAB	.000	....	556
26	CAB	CAB	CAB	CAB	CAB	.000	....	556
27	Exchange Closed; Thanksgiving Day							
28	CAB	CAB	CAB	CAB	CAB	.000	....	556

IN DECEMBER

1	CAB	CAB	CAB	CAB	CAB	.000	....	556
2	CAB	CAB	CAB	CAB	CAB	.000	....	556
3	CAB	CAB	CAB	CAB	CAB	.000	....	556
4	CAB	CAB	CAB	CAB	CAB	.000	....	556
5	CAB	CAB	CAB	CAB	CAB	.000	....	556
8	CAB	CAB	CAB	CAB	CAB	.000	....	556
9	CAB	CAB	CAB	CAB	CAB	.000	....	556
10	CAB	CAB	CAB	CAB	CAB	.000	....	556
11	CAB	CAB	CAB	CAB	CAB	.000	....	556
12	CAB	CAB	CAB	CAB	CAB	.000	....	556
15	CAB	CAB	CAB	CAB	CAB	.000	....	556
16	CAB	CAB	CAB	CAB	CAB	.000	....	556
17	CAB	CAB	CAB	CAB	CAB	.000	....	556
18	CAB	CAB	CAB	CAB	CAB	.000	....	556
19	CAB	CAB	CAB	CAB	CAB	.000	....	556
22	CAB	CAB	CAB	CAB	CAB	.000	....	556
23	CAB	CAB	CAB	CAB	CAB	.000	....	556
24	CAB	CAB	CAB	CAB	CAB	.000	....	556
25	Exchange Closed; Christmas							
26	CAB	CAB	CAB	CAB	CAB	.000	....	556
29	CAB	CAB	CAB	CAB	CAB	.000	....	556
30	CAB	CAB	CAB	CAB	CAB	.000	....	556
31	CAB	CAB	CAB	CAB	CAB	.000	....	556

MARCH 1987 9250 PUTS

IN MARCH 1986

27	.40	.40	.40	.40	.38	.438	....	....
28	Exchange Closed; Good Friday							
31	....	....	.36A	.36A	.33	.402	100	100

IN APRIL

1	....	....	.31A	.33N	.34	.398	....	100
2	.32	.32	.32	.32	.33	.390	50	150
3	....	....	....	.33N	.35	.405	....	150
4	....	....	.33A	.33A	.32	.376	....	150
7	....	....	....	.32N	.31	.369	....	150
8	.24	.24	.24	.24	.24	.369	100	250
9	.19	.20	.19	.20	.22	.280	120	270
10	.19	.19	.18	.18	.20	.272	120	390
11	.21	.22	.21	.21	.21	.285	190	530
14	....	....	....	.21N	.19	.248	50	430
15	....	.20B	....	.20B	.21	.260	....	430
16	....	....	....	.21N	.19	.206	....	430
17	....	.21B	....	.21B	.24	.232	....	430
18	....	....	....	.24N	.27	.251	....	430
21	....	....	....	.27N	.30	.277	....	430
22	.28	.28	.28	.28	.36	.323	40	420
23	.39	.40B	.39	.39	.41	.352	20	370
24	....	.47B	....	.47B	.48	.418	....	370
25	.43	.43	.43	.43	.50	.438	20	390
28	....	....	.43A	.43A	.43	.368	....	390
29	....	....	.40A	.43N	.44	.375	....	390
30	....	....	.41A	.41A	.43	.363	....	390

IN MAY

1	....	....	....	.43N	.44	.385	....	390
2	....	.45B	....	.45B	.44	.382	....	390
5	.34	.34	.33	.33	.34	.324	50	415
6	....	....	....	.34N	.36	.336	....	415
7	....	.37B	....	.37B	.36	.339	....	415
8	....	....	.35A	.35A	.33	.311	....	415
9	.42	.42	.37A	.41A	.42	.377	25	390
12	....	.44B	....	.44B	.46	.406	....	390
13	....	.48B	.40A	.40A	.43	.378	....	390
14	....	.45B	.42A	.45B	.46	.405	....	390
15	....	.49B	....	.49B	.53	.454	....	390
16	....	....	....	.53N	.63	.511	....	390
19	....	....	.59A	.59A	.64	.525	....	390
20	....	....	....	.64N	.60	.501	....	390
21	....	....	.54A	.54A	.59	.490	....	390

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9250 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	....	....	.55A	.55A	.58	.483	....	390
23	.57	.57	.57	.57	.55	.465	135	390
26	Exchange Closed; Memorial Day							
27	....	....	.45A	.50A	.47	.422	....	390
28	.48	.50B	.46A	.50B	.55	.468	10	390
29	....	.56B	....	.56B	.61	.515	....	390
30	....	....	....	.61N	.63	.530	....	390
			IN JUNE					
2	.69	.69	.61A	.69	.74	.606	110	300
3	....	.75B	.70A	.75B	.69	.563	....	300
4	....	.72B	.64A	.72B	.75	.604	....	300
5	.73	.73	.73	.73	.73	.591	25	305
6	....	....	.64A	.64A	.58	.490	....	305
9	....	....	....	.58N	.66	.545	....	305
10	....	....	.64A	.66N	.63	.537	....	305
11	....	.64B	....	.64B	.62	.523	....	305
12	.57	.58B	.57	.57	.58	.500	25	290
13	....	....	....	.58N	.48	.413	....	290
16	....	....	....	.48N	.48	.410	....	290
17	....	....	.46A	.46A	.43	.385	....	290
18	....	....	....	.43N	.40	.372	....	290
19	....	....	....	.40N	.46	.399	....	290
20	.46	.46	.40A	.40A	.40	.373	17	290
23	.40	.41	.40	.41	.37	.362	19	308
24	.32	.32	.31	.32	.35	.346	25	306
25	....	....	.31A	.31A	.33	.329	....	306
26	....	....	....	.33N	.31	.319	....	306
27	....	....	....	.31N	.29	.297	....	306
30	.26	.26	.26	.26	.27	.286	50	356
			IN JULY					
1	....	....	....	.27N	.27	.285	5	361
2	....	....	....	.27N	.27	.285	....	361
3	....	....	....	.27N	.24	.251	5	366
4	Exchange Closed; Independence Day							
7	....	....	....	.24N	.26	.251	....	366
8	....	.27B	.25A	.27B	.30	.294	....	366
9	....	....	.27A	.27A	.26	.248	....	366
10	....	....	....	.26N	.27	.256	....	366
11	....	....	.20A	.20A	.19	.234	....	366
14	....	....	....	.19N	.18	.209	....	366
15	....	....	....	.18N	.17	.191	....	366
16	.16@.17	.17	.16	.17	.17	.183	50	416
17	....	....	....	.17N	.17	.179	....	416
18	....	....	....	.17N	.15	.163	....	416
21	....	....	....	.15N	.14	.148	....	416
22	....	....	....	.14N	.16	.160	....	416
23	....	.18B	....	.18B	.19	.198	....	416
24	....	....	....	.19N	.23	.218	....	416
25	....	.24B	....	.24B	.22	.204	....	416
28	....	....	....	.22N	.24	.223	....	416
29	....	....	.23A	.23A	.19	.177	....	416
30	....	....	....	.19N	.17	.154	....	416
31	.17	.17	.17	.17	.14	.120	22	430
			IN AUGUST					
1	....	....	....	.14N	.15	.125	....	408
4	....	....	....	.15N	.13	.105	....	408
5	....	....	....	.13N	.15	.125	....	408
6	....	....	....	.15N	.16	.126	....	408
7	....	....	.14A	.14A	.13	.104	....	408
8	....	....	.12A	.12A	.13	.088	....	408
11	.13	.13	.12	.12	.12	.071	9	412
12	.11	.11	.11	.11	.10	.058	12	424
13	.09	.09	.08	.08	.08	.041	105	453
14	.09	.09	.08	.08	.09	.048	55	503
15	.07	.08	.07	.08	.09	.044	150	585
18	.08	.08	.08	.08	.08	.038	74	659
19	....	....	.07A	.07A	.06	.025	1	633
20	.05	.05	.05	.05	.05	.019	....	633
21	.03	.03	.03	.03	.03	.011	200	744
22	.04	.04	.04	.04	.04	.012	....	744
25	.03	.03	.03	.03	.03	.006	101	782
26	....	....	....	.03N	.02	.003	....	825
27	....	....	....	.02N	.02	.004	....	825
28	.02	.02	.02	.02	.02	.003	5	830
29	.01	.01	.01	.01	.02	.001	10	830

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9250 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	....	....	.02N	.02	.002	....	830
3	.03	.03	.03	.03	.03	.005	25	855
4	....	....	....	.03N	.03	.005	....	855
5	....	....	....	.03N	.05	.013	....	855
8	.05	.05	.05	.05	.06	.023	21	855
9	....	....	....	.06N	.05	.022	....	855
10	....	....	....	.05N	.05	.021	....	855
11	....	.10B	....	.06B	.08	.044	....	855
12	.07	.07	.07	.07	.09	.045	50	855
15	....	....	.07A	.07A	.08	.036	....	855
16	.09	.09	.08A	.08A	.07	.039	14	860
17	....	....	....	.07N	.07	.042	....	860
18	.06	.06	.06	.06	.08	.069	30	860
19	....	....	....	.08N	.09	.070	....	860
22	....	....	....	.09N	.08	.056	....	860
23	....	....	.07A	.07A	.08	.056	....	860
24	....	....	.07A	.07A	.06	.036	....	860
25	....	....	....	.06N	.06	.037	....	860
26	....	....	....	.06N	.06	.037	....	860
29	.06	.07	.06	.07	.06	.047	11	854
30	.07	.07	.06	.06	.06	.038	1166	1528
			IN OCTOBER					
1	.05	.06	.05	.05	.05	.036	1151	2391
2	.05	.05	.05	.05	.05	.037	161	2117
3	.04	.04	.04	.04	.04	.019	50	2167
6	.02	.05	.02	.04A	.04	.016	12	2162
7	....	....	....	.04N	.03	.013	8	2170
8	....	....	....	.03N	.03	.013	....	2170
9	....	....	....	.03N	.03	.012	....	2170
10	....	....	....	.03N	.03	.014	....	2170
13	....	....	....	.03N	.04	.014	....	2170
14	....	....	....	.04N	.04	.018	....	2170
15	....	....	....	.04N	.04	.017	....	2170
16	....	....	....	.04N	.04	.019	....	2170
17	....	....	....	.04N	.05	.025	....	2170
20	....	....	.04A	.05N	.05	.026	....	2170
21	....	....	.04A	.04A	.04	.021	....	2170
22	....	....	.03A	.03A	.03	.014	....	2170
23	....	....	....	.03N	.03	.012	....	2170
24	....	....	....	.03N	.03	.014	....	2170
27	.03	.03	.03	.03	.03	.010	10	2165
28	.04	.04	.03	.03	.03	.009	35	2165
29	.03	.03	.02	.02	.03	.008	16	2159
30	....	....	....	.03N	.02	.005	....	2159
31	....	....	....	.02N	.02	.005	....	2159
			IN NOVEMBER					
3	.02	.02	.02	.02	.02	.005	20	2169
4	....	....	....	.02N	.02	.005	....	2169
5	....	....	....	.02N	.02	.006	....	2169
6	....	....	....	.02N	.02	.007	....	2169
7	.02	.02	.02	.02	.02	.010	....	2169
10	.02	.02	.02	.02	.03	.012	10	2164
11	....	....	....	.03N	.03	.011	....	2164
12	....	....	....	.03N	.02	.008	....	2164
13	....	....	....	.02N	.02	.007	....	2164
14	....	....	....	.02N	.01	.005	....	2164
17	.01	.01	.01	.01	.01	.003	....	2164
18	....	....	....	.01N	.01	.004	50	2164
19	.01	.01	.01	.01	.01	.001	25	2164
20	....	....	....	.01N	.01	.001	....	2164
21	.01	.01	.01	.01	.01	.001	29	2164
24	....	....	....	.01N	.01	.000	....	2164
25	....	....	....	.01N	.01	.000	....	2164
26	....	....	....	.01N	.01	.000	....	2164
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.01N	.01	.000	....	2164
			IN DECEMBER					
1	....	....	....	.01N	.01	.000	....	2164
2	....	....	....	.01N	....	.000	....	2164
3	CAB	CAB	CAB	CAB	CAB	.000	....	2164
4	CAB	CAB	CAB	CAB	CAB	.000	....	2164
5	CAB	CAB	CAB	CAB	CAB	.000	....	2164
8	CAB	CAB	CAB	CAB	CAB	.000	....	2164
9	CAB	CAB	CAB	CAB	CAB	.000	....	2164
10	CAB	CAB	CAB	CAB	CAB	.000	....	2164
11	CAB	CAB	CAB	CAB	CAB	.001	....	2164
12	CAB	CAB	CAB	CAB	CAB	.001	....	2164
15	CAB	CAB	CAB	CAB	CAB	.001	....	2164
16	CAB	CAB	CAB	CAB	CAB	.001	....	2164

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9250 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	CAB	CAB	CAB	CAB	CAB	.001	....	2164
18	CAB	CAB	CAB	CAB	CAB	.000	....	2164
19	CAB	CAB	CAB	CAB	CAB	.000	....	2164
22	CAB	CAB	CAB	CAB	CAB	.000	....	2164
23	CAB	CAB	CAB	CAB	CAB	.000	....	2164
24	CAB	CAB	CAB	CAB	CAB	.000	....	2164
25	Exchange Closed; Christmas							
26	CAB	CAB	CAB	CAB	CAB	.000	....	2164
29	CAB	CAB	CAB	CAB	CAB	.000	....	2164
30	.01	.01	.01	.01	....	.000	10	2174
31	CAB	CAB	CAB	CAB	CAB	.000	....	2174

MARCH 1987 9275 PUTS

IN APRIL 1986

1	.41	.41	.39A	.40A	.43	.478	25	25
2	....	....	....	.43N	.42	.471	....	25
3	.40	.42	.39	.42	.45	.487	85	75
4	.38	.38	.38	.38	.41	.460	50	75
7	....	....	....	.41N	.40	.453	....	75
8	....	....	.37A	.37A	.31	.453	....	75
9	....	....	.30A	.30A	.29	.359	....	75
10	....	....	....	.29N	.28	.351	....	75
11	....	....	....	.28N	.30	.367	....	75
14	....	....	....	.30N	.27	.326	....	75
15	....	....	....	.27N	.29	.339	....	75
16	....	....	.26A	.27A	.24	.275	....	75
17	....	.28B	....	.28B	.31	.305	....	75
18	....	....	....	.31N	.35	.325	....	75
21	....	....	.34A	.34A	.38	.355	....	75
22	....	....	....	.38N	.44	.404	....	75
23	....	.48B	....	.48B	.49	.435	....	75
24	....	.57B	....	.57B	.58	.504	....	75
25	.52	.54	.51	.53	.60	.525	300	270
28	....	....	.58A	.58A	.51	.452	50	320
29	.47	.51	.47	.50	.51	.459	270	245
30	....	....	.50A	.50A	.50	.446	....	245

IN MAY

1	....	....	....	.50N	.53	.470	....	245
2	....	....	....	.53N	.53	.466	....	245
5	.40	.40	.40	.40	.42	.405	50	195
6	....	....	....	.42N	.44	.418	....	195
7	....	....	....	.44N	.44	.421	....	195
8	....	....	.43A	.43A	.40	.391	....	195
9	....	.44B	....	.44B	.52	.462	....	195
12	....	.55B	....	.55B	.56	.494	....	195
13	....	.58B	.52A	.52A	.52	.485	....	195
14	....	.54B	....	.54B	.55	.494	....	195
15	....	.60B	.54A	.60B	.64	.543	....	195
16	....	....	....	.64N	.74	.599	....	195
19	....	....	.69A	.70A	.76	.612	....	195
20	....	....	....	.76N	.71	.588	....	195
21	....	....	.69A	.69A	.69	.577	....	195
22	....	....	.65A	.65A	.68	.571	....	195
23	.66	.66	.66	.66	.65	.554	105	195
26	Exchange Closed; Memorial Day							
27	....	....	.60A	.60A	.59	.512	....	195
28	....	....	.58A	.58A	.66	.558	....	195
29	....	....	....	.66N	.72	.605	....	195
30	....	....	....	.72N	.76	.620	....	195

IN JUNE

2	....	....	....	.76N	.88	.691	....	195
3	.82	.84B	.82	.82	.80	.652	50	195
4	....	.85B	.77A	.85B	.88	.687	....	195
5	....	....	.87A	.87A	.86	.673	....	195
6	....	....	.75A	.75A	.69	.576	....	195
9	....	....	....	.69N	.78	.627	....	195
10	....	....	.76A	.76A	.75	.619	....	195
11	.74	.74	.74	.74	.74	.605	40	185
12	....	....	.70A	.70A	.70	.582	....	185
13	....	....	.69A	.69A	.58	.494	....	185
16	....	....	....	.58N	.58	.490	....	185
17	....	....	....	.58N	.53	.464	....	185
18	....	....	.52A	.52A	.50	.451	....	185
19	....	....	....	.50N	.54	.480	....	185
20	.57	.57	.49A	.49A	.48	.454	8	193
23	.50	.50	.49	.49	.46	.443	19	212
24	....	....	.40A	.42A	.43	.427	9	221
25	....	....	.38A	.38A	.41	.409	....	221
26	....	....	....	.41N	.40	.399	....	221
27	....	....	....	.40N	.36	.375	....	221

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9275 PUTS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	....	....	....	.36N	.35	.365	....	221

IN JULY

1	....	....	....	.35N	.35	.364	....	221
2	....	....	....	.35N	.35	.364	....	221
3	.31	.31	.31	.31	.30	.327	100	286
4	Exchange Closed; Independence Day							
7	....	....	....	.30N	.32	.328	....	286
8	....	....	....	.32N	.38	.377	....	286
9	....	....	.35A	.35A	.32	.325	....	286
10	....	....	....	.32N	.33	.335	....	286
11	.26	.26	.25	.25	.24	.311	50	336
14	....	.25B	....	.24N	.24	.284	....	336
15	....	....	....	.24N	.23	.264	....	336
16	....	....	....	.23N	.23	.257	....	336
17	....	....	....	.23N	.23	.253	....	336
18	....	....	....	.23N	.21	.234	....	336
21	....	....	....	.21N	.20	.218	....	336
22	....	....	....	.20N	.22	.234	....	336
23	....	.23B	....	.23B	.26	.281	....	336
24	....	....	....	.26N	.30	.308	....	336
25	....	....	....	.30N	.29	.293	....	336
28	....	....	....	.29N	.31	.317	....	336
29	....	....	....	.31N	.25	.263	....	336
30	....	....	....	.25N	.23	.235	....	336
31	.22	.22	.20A	.21A	.20	.190	20	316

IN AUGUST

1	.20	.20	.19A	.20	.20	.200	20	336
4	....	....	.19A	.19A	.18	.174	....	336
5	.20	.20	.20	.20	.21	.203	1	337
6	.20	.20	.20	.20	.20	.206	27	364
7	.20	.21B	.18	.18	.18	.177	133	496
8	....	....	.17A	.17A	.18	.156	20	516
11	.15	.15	.15	.15	.16	.130	5	501
12	.13	.13	.13	.13	.14	.110	....	501
13	....	....	.12A	.12A	.11	.082	150	635
14	.11	.11	.11	.11	.12	.094	25	643
15	....	....	.11A	.11A	.12	.088	....	643
18	....	....	....	.12N	.12	.079	....	643
19	.09	.09	.09	.09	.09	.055	25	656
20	.07	.07	.07	.07	.07	.045	100	725
21	.04	.04	.04	.04	.05	.029	230	835
22	.05	.05	.05	.05	.06	.031	....	835
25	.04	.04	.04	.04	.04	.019	140	975
26	....	....	....	.04N	.04	.012	10	980
27	.04	.04	.04	.04	.04	.014	120	1090
28	.03	.03	.03	.03	.03	.010	....	1090
29	....	....	....	.03N	.03	.005	5	1090

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	....	....	....	.03N	.03	.007	....	1090
3	.04	.05B	.04	.05B	.05	.015	12	1090
4	.05	.05	.04A	.05	.05	.016	20	1070
5	....	.07B	....	.07B	.07	.033	....	1070
8	.07	.08	.07	.08	.09	.053	8	1078
9	.08	.08	.08	.08	.08	.051	17	1083
10	....	....	.07A	.07A	.07	.048	....	1083
11	.10	.10	.10	.10	.11	.089	120	1108
12	....	....	....	.11N	.13	.090	....	1108
15	.08	.09B	.08	.09B	.11	.074	12	1120
16	.09	.10	.09	.10	.10	.078	231	1245
17	....	....	.09A	.09A	.10	.082	....	1245
18	....	....	....	.10N	.12	.125	....	1245
19	.13	.13	.13	.13	.13	.126	30	1215
22	.12	.12	.12	.12	.11	.104	6	1215
23	....	....	.10A	.11N	.11	.103	....	1215
24	.09	.09	.09	.09	.09	.070	10	1215
25	....	....	....	.09N	.09	.072	....	1205
26	....	....	....	.09N	.09	.071	....	1205
29	.11	.11	.11	.11	.09	.088	11	1201
30	....	....	....	.09N	.08	.073	....	1201

IN OCTOBER

1	.07	.07	.07	.07	.07	.070	675	1327
2	.08	.08	.08	.08	.07	.073	41	1359
3	.07	.07	.05	.05	.05	.040	30	694
6	.04	.05	.04	.05	.05	.035	18	708
7	....	....	....	.05N	.04	.030	....	708
8	....	....	....	.04N	.04	.031	....	708
9	....	....	....	.04N	.04	.028	....	708

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9275 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	....	....	....	.04N	.04	.033	....	708
13	....	....	....	.04N	.05	.033	....	708
14	....	....	....	.05N	.06	.041	....	708
15	....	....	....	.06N	.06	.039	....	708
16	....	....	....	.06N	.06	.043	....	708
17	....	....	....	.06N	.07	.055	....	708
20	.06	.06	.06	.06	.07	.059	50	728
21	....	....	.06A	.06A	.06	.050	....	743
22	.05	.05	.05	.05	.05	.035	40	743
23	....	....	.04A	.04A	.04	.031	....	743
24	.04	.04	.04	.04	.04	.037	20	763
27	.05	.05	.04	.04	.04	.028	68	780
28	.04@.05	.05	.04	.05	.04	.026	35	799
29	.05	.05	.04	.04	.04	.022	47	791
30	....	....	....	.04N	.03	.015	....	791
31	....	....	....	.03N	.03	.016	....	791

IN NOVEMBER

3	....	....	....	.03N	.03	.015	....	791
4	....	....	....	.03N	.03	.017	....	776
5	....	....	....	.03N	.03	.017	....	776
6	....	....	....	.03N	.03	.020	....	776
7	.03	.03	.03	.03	.03	.029	313	761
10	.03	.03	.03	.03	.04	.032	60	793
11	.03	.03	.03	.03	.04	.030	25	818
12	....	....	....	.04N	.03	.025	....	793
13	....	....	....	.03N	.03	.022	....	793
14	....	....	....	.03N	.02	.017	....	793
17	....	....	....	.02N	.02	.012	....	793
18	.01	.01	.01	.01	.02	.014	12	793
19	.01	.01	.01	.01	.01	.007	38	793
20	....	....	....	.01N	.01	.006	....	793
21	....	....	....	.01N	.01	.005	....	793
24	....	....	....	.01N	.01	.003	....	793
25	....	....	....	.01N	.01	.004	....	793
26	....	....	....	.01N	.01	.003	....	793
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.01N	.01	.003	....	793

IN DECEMBER

1	....	....	....	.01N	.01	.004	....	793
2	....	....	....	.01N	.01	.003	....	793
3	....	....	....	.01N	.01	.003	....	793
4	....	....	....	.01N	.01	.002	....	793
5	....	....	....	.01N	.01	.004	....	793
8	....	....	....	.01N	.01	.004	....	793
9	.01	.01	.01	.01	.01	.004	21	795
10	....	....	....	.01N	.01	.004	9	797
11	....	....	....	.01N	.01	.006	....	797
12	....	....	....	.01N	.01	.006	....	797
15	....	....	....	.01N	.01	.007	....	797
16	....	....	....	.01N	.01	.007	....	797
17	....	....	....	.01N	.01	.005	....	797
18	....	....	....	.01N	.01	.005	....	797
19	.01	.01	.01	.01	.01	.004	85	839
22	.01	.01	.01	.01	.01	.004	424	1042
23	....	....	....	.01N	.01	.004	50	1092
24	....	....	....	.01N	.01	.003	....	1092
25	Exchange Closed; Christmas							
26	....	....	....	.01N	....	.002	25	1117
29	.01	.01	CAB	CAB	CAB	.004	55	1133
30	CAB	CAB	CAB	CAB	CAB	.005	....	1133
31	.01	.01	.01	.01	....	.004	....	1133

MARCH 1987 9300 PUTS

IN APRIL 1986

1	.48	.51	.48	.51A	.54	.558	75	55
2	.56	.56	.56	.56	.53	.552	44	39
3	....	....	....	.53N	.57	.569	....	39
4	....	....	.50A	.50A	.52	.544	....	39
7	.46	.46	.46	.46	.51	.538	31	11
8	....	....	.47A	.47A	.41	.538	....	11
9	....	....	.38A	.38A	.37	.445	....	11
10	....	....	....	.37N	.36	.437	....	11
11	....	....	....	.36N	.38	.454	....	11
14	....	....	.37A	.37A	.33	.411	....	11
15	....	....	....	.33N	.36	.425	....	11
16	....	....	.32A	.32A	.31	.355	....	11
17	....	.35B	....	.35B	.38	.386	....	11
18	....	....	....	.38N	.43	.407	....	11
21	....	....	....	.43N	.47	.438	....	11
22	....	....	....	.47N	.54	.490	....	11

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9300 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	....	.59B	....	.58B	.60	.521	....	11
24	....	.68B	....	.68B	.69	.590	....	11
25	....	....	.65A	.65A	.72	.609	....	11
28	....	....	.69A	.69A	.61	.538	....	11
29	.57	.59B	.57	.59B	.62	.545	30	41
30	....	....	.61A	.61A	.60	.531	....	41

IN MAY

1	.63	.63	.63	.63	.64	.555	50	73
2	....	....	....	.64N	.63	.552	....	73
5	.54	.54	.54	.54	.52	.490	50	73
6	.52	.52	.51	.51	.54	.504	100	163
7	....	....	....	.54N	.54	.507	....	113
8	....	....	.53A	.53A	.49	.476	....	113
9	....	.55B	....	.55B	.63	.549	....	113
12	....	....	....	.63N	.66	.581	....	113
13	....	.70B	.63A	.63A	.62	.554	....	113
14	....	.66B	.57A	.66B	.66	.582	....	113
15	....	.72B	.65A	.72B	.76	.630	....	113
16	....	....	....	.76N	.88	.681	....	113
19	....	....	.87A	.87A	.90	.693	....	113
20	....	....	....	.90N	.84	.670	....	113
21	....	....	.82A	.82A	.82	.660	....	113
22	....	....	....	.82N	.80	.656	....	113
23	.76	.76	.76	.76	.77	.641	57	113
26	Exchange Closed; Memorial Day							
27	....	....	.73A	.73A	.71	.601	....	113
28	....	....	.69A	.69A	.79	.645	....	113
29	....	....	....	.79N	.86	.689	....	113
30	....	....	....	.86N	.89	.703	....	113

IN JUNE

2	.92	.92	.92	.92	1.02	.767	30	139
3	....	....	....	1.02N	.94	.732	....	139
4	....	1.00B	.91A	1.00B	1.03	.762	....	139
5	....	....	1.01A	1.01A	1.00	.748	....	139
6	....	....	.90A	.90A	.82	.658	....	139
9	....	....	....	.82N	.92	.705	....	139
10	....	....	.90A	.90A	.69	.696	....	139
11	....	....	....	.89N	.88	.682	....	139
12	....	....	.83A	.83A	.83	.659	....	139
13	....	....	.82A	.82A	.69	.575	....	139
16	....	....	....	.69N	.69	.571	....	139
17	....	....	.65A	.65A	.64	.545	....	139
18	....	....	.63A	.63A	.60	.533	....	139
19	....	.63B	....	.63B	.66	.562	....	139
20	....	....	.60A	.60A	.59	.537	....	139
23	.59	.60	.58	.58	.57	.527	15	150
24	....	....	....	.57N	.54	.510	....	150
25	....	....	.48A	.48A	.51	.494	....	150
26	....	.52B	....	.52B	.50	.483	....	150
27	.45	.45	.45	.45	.45	.459	10	154
30	....	....	....	.45N	.44	.449	....	154

IN JULY

1	....	....	....	.44N	.44	.449	....	154
2	....	....	....	.44N	.44	.448	....	154
3	....	....	....	.44N	.39	.410	....	154
4	Exchange Closed; Independence Day							
7	....	....	....	.39N	.41	.412	....	154
8	....	....	....	.41N	.47	.465	....	154
9	....	....	.43A	.43A	.41	.411	....	154
10	....	....	....	.41N	.42	.421	....	154
11	....	....	.35A	.35A	.32	.398	....	154
14	....	.33B	....	.33B	.32	.370	....	154
15	....	....	....	.32N	.30	.350	....	154
16	....	....	....	.30N	.30	.343	....	154
17	....	....	....	.30N	.30	.341	....	154
18	....	....	....	.30N	.27	.320	....	154
21	....	....	....	.27N	.26	.302	....	154
22	....	....	....	.26N	.28	.322	....	154
23	....	.29B	....	.29B	.34	.379	....	154
24	.34	.34	.34	.34	.38	.410	100	235
25	....	....	.37A	.37A	.37	.396	....	226
28	....	....	....	.37N	.40	.425	....	224
29	....	....	.39A	.39A	.33	.366	....	224
30	....	....	....	.33N	.30	.334	....	224
31	.30	.30	.27A	.27A	.26	.282	20	229

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9300 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.26N	.27	.295	....	229
4	....	....	....	.27N	.25	.265	....	229
5	....	.26B	....	.25N	.28	.304	....	229
6	....	....	....	.28N	.29	.310	....	229
7	....	....	.25A	.25A	.25	.275	....	229
8	.22	.22	.22	.22	.24	.250	....	229
11	....	....	....	.24N	.21	.217	20	232
12	....	....	.20A	.20A	.20	.189	....	232
13	....	....	.17A	.17A	.16	.148	....	232
14	....	....	....	.16N	.17	.165	....	232
15	....	....	....	.17N	.17	.157	....	232
18	....	....	....	.17N	.16	.146	....	232
19	....	....	....	.16N	.13	.109	....	232
20	.11	.11	.11	.11	.11	.092	10	232
21	....	....	.08A	.08A	.08	.065	....	242
22	....	....	....	.08N	.09	.071	....	242
25	....	....	.07A	.07A	.07	.048	....	242
26	.05	.06	.05	.06	.05	.032	200	398
27	.06	.06	.06	.06	.06	.038	40	438
28	.05	.05	.05	.05	.05	.028	845	1231
29	.04	.04	.04	.04	.04	.016	55	1281

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	....	....	....	.04N	.05	.023	....	1281
3	.07	.07	.07	.07	.07	.040	15	1281
4	.06	.06	.06	.06	.08	.041	1	1281
5	.10	.10	.10	.10	.11	.074	20	1301
8	.12	.12	.11	.11	.13	.109	3	1298
9	....	....	.12A	.12A	.12	.103	5	1298
10	....	....	.11A	.11A	.11	.098	....	1293
11	.15	.15	.15	.15	.16	.162	120	1413
12	....	....	.12A	.15A	.17	.160	....	1413
15	.13	.13	.13	.13	.15	.135	12	1401
16	.17	.17	.14	.14	.14	.141	151	1496
17	....	....	....	.14N	.14	.146	....	1376
18	....	.15B	.12A	.15B	.17	.208	....	1376
19	....	....	....	.17N	.18	.207	....	1376
22	....	....	.16A	.16A	.15	.176	....	1376
23	.13	.14B	.13	.14B	.15	.174	1	1376
24	.14	.14	.13	.13	.12	.125	50	1381
25	.11	.13B	.11	.12B	.12	.127	21	1381
26	.12	.13B	.12	.12	.12	.126	1	1380
29	....	.14B	....	.13B	.13	.150	....	1380
30	.12	.12	.12	.12	.11	.128	25	1387

IN OCTOBER

1	.10	.10	.10	.10	.10	.124	990	894
2	.11	.11	.10	.10	.10	.128	112	1004
3	.07	.07	.07	.07	.07	.077	30	844
6	.07	.07	.07	.07	.07	.069	25	832
7	.06	.06	.06	.06	.06	.060	50	860
8	....	....	....	.06N	.06	.063	....	860
9	.06	.06	.06	.06	.06	.059	....	860
10	.05	.05	.05	.05	.06	.069	19	854
13	....	....	....	.06N	.07	.069	12	856
14	....	....	....	.07N	.08	.084	....	856
15	.07	.07	.07	.07	.08	.080	1	857
16	.07	.07	.06	.06	.07	.088	173	931
17	.07	.09	.07	.09	.09	.110	50	926
20	.10	.10	.10	.10	.09	.117	20	942
21	....	....	.08A	.08A	.08	.102	3	942
22	.08	.08	.07A	.07A	.07	.077	1	943
23	.05	.05	.05	.05	.06	.070	130	913
24	.06	.06	.06	.06	.06	.080	20	913
27	.08	.08	.06	.06	.06	.064	54	906
28	.07	.07	.05	05	.05	.061	44	906
29	.06	.06	.05	.05	.05	.054	67	947
30	.03	.04	.03	.04	.04	.039	37	929
31	....	....	....	.04N	.04	.041	....	929

IN NOVEMBER

3	.03	.03	.03	.03	.04	.038	....	929
4	....	....	....	.04N	.04	.042	10	939
5	....	....	....	.04N	.04	.044	....	939
6	....	....	....	.04N	.04	.050	....	939
7	.05	.05	.05	.05	.05	.068	266	987
10	....	....	....	.05N	.06	.076	50	987
11	....	....	.05A	.05A	.06	.072	....	937
12	....	....	....	.06N	.05	.062	....	987
13	....	....	.04A	.05N	.05	.056	....	987
14	.04	.04	.04	.04	.04	.045	45	978

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9300 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	.03	.03	.03	.03	.03	.036	55	1016
18	.02	.02	.02	.02	.03	.041	30	1017
19	.02	.02	.02	.02	.02	.023	30	1013
20	.02	.02	.02	.02	.02	.021	65	1013
21	.02	.02	.02	.02	.02	.017	5	1013
24	....	....	....	.02N	.02	.014	....	1013
25	.02	.02	.02	.02	.02	.016	3	1010
26	....	....	....	.02N	.02	.013	....	1007
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.02N	.02	.014	....	1007

IN DECEMBER

1	....	....	....	.02N	.02	.017	....	1007
2	....	....	....	.02N	.02	.013	....	1007
3	.01	.01	.01	.01	.02	.013	141	942
4	....	....	....	.02N	.02	.010	2	942
5	.01	.01	.01	.01	.02	.019	2	943
8	....	....	....	.02N	.02	.017	25	943
9	....	....	....	.02N	.02	.017	....	943
10	....	....	....	.02N	.02	.017	....	943
11	....	....	....	.02N	.02	.026	....	943
12	.02	.02	.02	.02	.02	.025	10550	10783
15	.02	.02	.02	.02	.02	.029	1339	11713
16	.01	.01	.01	.01	.01	.028	117	11773
17	.02	.02	.02	.02	.02	.023	134	11877
18	.01	.01	.01	.01	.01	.021	11	11887
19	....	....	....	.01N	.01	.020	....	11887
22	....	....	....	.01N	.01	.020	....	11887
23	.02	.02	.02	.02	.01	.018	95	11860
24	....	....	....	.01N	.01	.016	....	11860
25	Exchange Closed; Christmas							
26	....	....	....	.01N	.01	.014	5	11865
29	.01	.02	.01	.02	.01	.019	41	11866
30	....	....	....	.01N	.01	.024	....	11866
31	.01	.02	.01	.02	.01	.020	48	11884

MARCH 1987 9325 PUTS

IN APRIL 1986

1	.61	.61	.61	.61	.68	.635	50	50
2	.69	.69	.69	.69	.67	.631	....	50
3	....	....	.65A	.66A	.70	.648	....	50
4	....	....	....	.70N	.64	.626	....	50
7	....	....	....	.64N	.63	.621	50	17
8	....	....	.58A	.58A	.51	.621	....	11
9	....	....	.48A	.48A	.47	.532	....	11
10	....	.50B	....	.50B	.46	.525	....	11
11	....	....	....	.46N	.48	.544	....	11
14	....	....	.47A	.47A	.42	.501	....	11
15	....	....	....	.42N	.45	.515	....	11
16	.42	.42	.41A	.41A	.39	.440	1	12
17	....	.45B	....	.45B	.48	.472	....	12
18	....	....	....	.48N	.53	.494	....	12
21	....	....	.52A	.52A	.57	.525	....	12
22	....	....	....	.57N	.65	.576	....	12
23	....	.71B	....	.71B	.71	.606	....	12
24	....	.81B	....	.81B	.82	.671	....	12
25	....	....	.78A	.78A	.86	.689	....	12
28	....	....	.83A	.83A	.74	.622	....	12
29	....	....	.73A	.74N	.75	.629	....	12
30	....	....	....	.75N	.73	.615	....	12

IN MAY

1	....	....	....	.73N	.77	.638	....	12
2	....	....	....	.77N	.76	.635	....	12
5	....	....	....	.76N	.63	.576	....	12
6	....	....	....	.63N	.66	.589	....	12
7	....	....	....	.66N	.66	.593	....	12
8	....	....	.65A	.65A	.60	.562	....	12
9	....	.67B	....	.67B	.75	.634	....	12
12	....	....	....	.75N	.80	.665	....	12
13	....	.84B	.77A	.77A	.75	.640	....	12
14	....	.78B	.74A	.78B	.80	.667	....	12
15	....	.85B	.79A	.85B	.89	.710	....	12
16	....	....	....	.89N	1.03	.756	....	12
19	....	....	1.00A	1.00A	1.05	.765	....	12
20	....	....	....	1.05N	.99	.745	....	12
21	....	....	.96A	.96A	.97	.736	....	12
22	....	....	....	.97N	.95	.733	....	12
23	.92	.92	.92	.92	.92	.720	3	12
26	Exchange Closed; Memorial Day							
27	....	....	.88A	.88A	.84	.685	....	12
28	....	.85B	.81A	.85B	.93	.725	....	12
29	....	....	....	.93N	1.00	.764	....	12

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9325 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	....	....	....	1.00N	1.04	.777	....	12
				IN JUNE				
2	....	....	....	1.04N	1.19	.831	....	12
3	....	....	1.17A	1.17A	1.10	.802	....	12
4	....	1.17B	1.07A	1.17B	1.20	.825	....	12
5	....	....	1.17A	1.17A	1.16	.812	....	12
6	....	....	1.13A	1.13A	.96	.732	....	12
9	....	....	....	.96N	1.07	.773	...	12
10	....	....	1.05A	1.05A	1.04	.765	....	12
11	....	....	....	1.04N	1.03	.752	....	12
12	....	....	.98A	.98A	.98	.731	....	12
13	....	....	.97A	.97A	.82	.652	....	12
16	....	....	....	.82N	.82	.649	....	12
17	....	....	....	.82N	.76	.624	....	12
18	....	....	....	.76N	.73	.612	....	12
19	....	....	....	.73N	.79	.641	....	12
20	....	....	.72A	.72A	.71	.618	....	12
23	.72	.73	.72	.73	.69	.609	13	25
24	....	....	....	.69N	.66	.594	....	25
25	....	....	.61A	.61A	.63	.578	....	25
26	....	....	....	.63N	.61	.568	....	25
27	....	....	.60A	.60A	.58	.545	....	25
30	....	....	.53A	.53A	.54	.535	....	25
				IN JULY				
1	....	....	....	.54N	.54	.535	....	25
2	....	.55B	....	.55B	.54	.535	....	25
3	....	....	....	.54N	.48	.497	....	25
4	Exchange Closed; Independence Day							
7	....	....	....	.48N	.50	.501	....	25
8	....	....	....	.50N	.59	.554	....	25
9	....	....	.54A	.54A	.50	.501	....	25
10	....	....	....	.50N	.52	.512	....	25
11	....	....	.48A	.48A	.42	.490	....	25
14	....	....	....	.42N	.42	.463	....	25
15	....	....	....	.42N	.39	.443	....	25
16	....	....	....	.39N	.39	.438	....	25
17	....	....	....	.39N	.39	.437	....	25
18	....	....	....	.39N	.36	.416	....	25
21	....	....	....	.36N	.34	.399	....	25
22	....	....	....	.34N	.37	.422	....	25
23	....	.39B	....	.39B	.44	.485	....	25
24	....	....	....	.44N	.49	.519	....	25
25	....	....	....	.49N	.48	.507	....	25
28	....	....	....	.48N	.51	.539	....	25
29	....	....	.50A	.50A	.43	.479	....	25
30	....	....	....	.43N	.40	.446	....	25
31	....	....	.37A	.37A	.34	.390	....	25
				IN AUGUST				
1	....	....	....	.34N	.35	.407	....	25
4	....	....	....	.35N	.33	.376	....	25
5	....	....	....	.33N	.37	.423	....	25
6	....	....	....	.37N	.38	.431	....	25
7	.37	.37	.36A	.37	.33	.394	25	48
8	.30	.30	.30	.30	.31	.367	40	80
11	.28	.28	.28	.28	.28	.330	25	103
12	.24	.26	.24	.26	.26	.295	100	153
13	.24	.24	.21	.21	.22	.241	150	290
14	....	.23B	....	.23B	.24	.264	....	290
15	.21	.21	.21	.21	.24	.256	100	253
18	....	....	.23A	.23A	.22	.242	....	253
19	....	....	.19A	.19A	.19	.193	....	253
20	....	....	.16A	.16A	.16	.169	....	253
21	.12	.12	.11	.11	.12	.130	332	549
22	....	....	....	.12N	.13	.141	....	549
25	....	....	.11A	.11A	.11	.104	....	549
26	....	....	.10A	.10A	.09	.075	....	549
27	....	....	....	.09N	.10	.088	....	549
28	.09	.09	.08	.08	.09	.068	550	823
29	.05	.06	.05	.06	.06	.043	300	1111
				IN SEPTEMBER				
1	Exchange Closed; Labor Day							
2	.07	.07	.07	.07	.08	.057	25	1148
3	.11	.11	.11	.11	.11	.090	5	1148
4	....	....	.09A	.11N	.11	.090	....	1148
5	.14	.14	.14	.14	.15	.145	20	1168
8	....	.17B	....	.17B	.18	.197	....	1168
9	.16	.16	.16	.16	.16	.186	15	1170
10	....	....	.15A	.15A	.15	.176	5	1155

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9325 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	.21	.21	.21	.21	.22	.264	40	1155
12	.20	.21	.20	.21	.23	.260	279	1150
15	....	....	.20A	.20A	.20	.224	37	1175
16	.20	.21B	.19A	.20	.19	.231	5	1170
17	....	....	....	.19N	.19	.237	....	1165
18	....	.26B	....	.26B	.24	.315	....	1165
19	.23	.25	.23	.25	.25	.312	100	1198
22	.23	.23	.21A	.22A	.22	.273	15	1208
23	....	....	.19A	.22N	.22	.270	....	1208
24	.20	.20	.17A	.17A	.17	.204	100	1232
25	.17	.18B	.15A	.17	.17	.206	30	1262
26	....	....	....	.17N	.17	.204	10	1272
29	....	.24B	....	.18B	.18	.237	....	1272
30	.17	.17	.16	.16	.16	.207	170	1367
				IN OCTOBER				
1	.14	.15	.14	.15	.15	.202	953	1125
2	....	....	....	.15N	.15	.208	52	1157
3	....	....	.10A	.12A	.11	.136	85	1155
6	.09	.10	.09	.10	.10	.125	50	1175
7	....	....	.09A	.09A	.09	.112	10	1185
8	....	....	....	.09N	.09	.116	....	1185
9	.09	.09	.09	.09	.09	.111	7	1192
10	.09	.09	.09	.09	.10	.127	17	1205
13	....	....	....	.10N	.10	.129	4	1205
14	....	....	....	.10N	.12	.152	....	1205
15	....	....	....	.12N	.12	.147	....	1205
16	....	....	.11A	.12N	.12	.160	....	1205
17	....	.13B	....	.13B	.14	.194	....	1205
20	....	....	....	.14N	.14	.207	....	1205
21	....	....	.13A	.13A	.13	.185	....	1205
22	....	....	.11A	.11A	.11	.148	....	1205
23	....	....	.09A	.09A	.09	.137	....	1205
24	....	....	....	.09N	.10	.155	....	1205
27	.10	.10	.08	.08	.09	.130	28	1187
28	.08@ .09	.09	.07	.07	.08	.125	315	1007
29	.07	.07	.07	.07	.08	.112	5	1002
30	.05	.06	.05	.06	.06	.085	55	977
31	....	....	....	.06N	.06	.090	....	977
				IN NOVEMBER				
3	.05	.05	.05	.05	.06	.086	220	1109
4	.06	.06	.06	.06	.06	.093	47	1102
5	....	....	....	.06N	.06	.097	....	1102
6	....	....	....	.06N	.07	.108	....	1102
7	.09	.09	.08A	.09	.09	.139	7	1102
10	.08	.09B	.08	.09B	.10	.152	15	1104
11	.09	.09	.09	.09	.09	.147	6	1104
12	....	....	....	.09N	.08	.130	2	1104
13	.06	.07B	.06	.06	.08	.121	5	1104
14	....	....	.06A	.06A	.06	.102	....	1103
17	....	....	....	.06N	.05	.087	....	1103
18	....	....	....	.05N	.05	.098	....	1103
19	....	....	....	.05N	.04	.060	....	1103
20	....	....	....	.04N	.04	.059	....	1103
21	....	....	....	.04N	.04	.052	....	1103
24	....	....	....	.04N	.04	.044	....	1103
25	.03	.03	.02	.03	.04	.049	15	1118
26	....	....	....	.04N	.04	.044	....	1116
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.04N	.04	.047	8	1108
				IN DECEMBER				
1	.03	.03	.03	.03	.04	.056	20	1123
2	.03	.03	.02	.02	.03	.044	112	1220
3	.03	.03	.02	.02	.03	.044	13	1225
4	.02	.02	.02	.02	.03	.034	8	1231
5	.03	.03	.03	.03	.03	.059	50	1281
8	....	....	....	.03N	.03	.055	....	1281
9	....	....	....	.03N	.03	.054	....	1281
10	....	....	....	.03N	.03	.054	....	1281
11	....	....	....	.03N	.03	.077	....	1281
12	.03	.03	.03	.03	.03	.076	225	1453
15	.03	.03	.03	.03	.03	.086	277	1719
16	.03	.03	.03	.03	.03	.084	50	1769
17	.03	.03	.03	.03	.03	.073	67	1831
18	.02	.02	.02	.02	.02	.068	72	1799
19	.03	.03	.03	.03	.03	.067	1005	2320
22	.03	.03	.03	.03	.03	.067	1044	3179
23	.03	.03	.03	.03	.03	.063	79	3240
24	....	....	....	.03N	.03	.056	....	3240
25	Exchange Closed; Christmas							
26	....	....	....	.03N	.02	.051	....	3240

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9325 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	.03	.03	.02	.03	.03	.068	193	3334
30	.03	.04	.03	.04	.04	.080	355	3667
31	.03	.03	.03	.03	.03	.070	77	3669

MARCH 1987 9350 PUTS

IN AUGUST 1986

5	.45	.45	.45	.45	.48	.548	....	....
6	....	....	....	.48N	.49	.559	1	1
7	....	....	....	.49N	.44	.524	....	1
8	.41	.41	.41	.41	.42	.498	....	1
11	....	....	.38A	.39A	.39	.460	20	21
12	....	....	.34A	.34A	.35	.422	....	21
13	.32	.32	.31A	.31A	.30	.359	56	76
14	....	.32B	....	.32B	.32	.386	1	77
15	....	....	....	.32N	.32	.378	....	77
18	.31	.31	.31	.31	.30	.365	30	107
19	....	....	.25A	.25A	.26	.306	....	107
20	....	....	.22A	.22A	.22	.277	....	107
21	.18	.19	.17	.17	.18	.227	185	282
22	....	....	....	.18N	.19	.246	5	277
25	....	....	....	.19N	.16	.196	....	277
26	....	....	.15A	.15A	.13	.152	....	277
27	....	....	....	.13N	.15	.173	....	277
28	....	....	.13A	.13A	.13	.143	....	277
29	.09@.10	.10	.09	.10	.10	.098	135	402

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	.10	.10	.10	.10	.11	.124	215	497
3	.17	.17	.14A	.16	.15	.175	17	512
4	....	....	.14A	.14A	.16	.174	....	512
5	.23	.23	.23	.23	.22	.252	20	502
8	....	.25B	....	.25B	.25	.318	....	502
9	.23	.23	.23	.23	.23	.301	50	542
10	....	....	.22A	.22A	.22	.285	....	542
11	.27	.29	.27	.29	.31	.392	106	587
12	.22	.30B	.22	.28	.31	.383	145	677
15	....	....	.26A	.28A	.28	.339	....	677
16	.29	.29	.27	.27	.26	.345	176	753
17	.26	.26	.25	.25	.26	.352	27	778
18	.22	.33	.22	.33	.32	.440	61	813
19	.33	.35	.33	.35	.34	.436	55	863
22	.32	.32	.30A	.30A	.30	.390	....	863
23	.27	.28B	.27	.28B	.30	.386	2	863
24	.26	.28	.24A	.24A	.24	.306	225	1072
25	.22	.24B	.21	.24B	.24	.308	60	1022
26	....	.26B	.23A	.23A	.24	.305	....	1022
29	.26	.30B	.26	.26	.25	.345	10	1022
30	....	....	.23A	.24A	.22	.309	....	1032

IN OCTOBER

1	.19	.21	.19	.21	.21	.303	89	1111
2	....	....	....	.21N	.22	.312	12	1122
3	.17	.17	.15	.15	.15	.219	100	1197
6	.13	.15	.13	.14	.14	.205	280	1397
7	.13	.13	.12	.12	.13	.187	250	1582
8	.12	.13B	.12	.12	.13	.195	11	1582
9	.13	.13	.13	.13	.13	.189	39	1554
10	....	....	....	.13N	.14	.213	1	1555
13	....	....	....	.14N	.15	.217	....	1555
14	.15	.16	.14A	.16	.17	.250	40	1555
15	.15	.16B	.15	.15	.16	.243	30	1577
16	.14	.17	.14	.17	.18	.263	91	1668
17	.17	.17	.17	.17	.20	.309	138	1802
20	.21	.21	.21	.21	.20	.327	1	1801
21	....	....	.19A	.19A	.19	.300	....	1802
22	.20	.20	.16A	.16A	.18	.253	54	1836
23	....	....	.14A	.15A	.14	.237	....	1836
24	.14	.16	.14	.16	.16	.264	25	1843
27	.16	.17	.13	.13	.14	.231	240	2035
28	.13	.13	.12	.13	.13	.224	101	2001
29	.12	.13	.11	.12	.13	.206	325	2301
30	.09	.10B	.08	.10B	.10	.164	175	2266
31	.06	.10B	.03	.10B	.10	.172	3	2292

IN NOVEMBER

3	.09	.09	.08	.08	.10	.166	255	2037
4	.10	.11	.10	.10	.10	.178	120	2057
5	.10	.11	.10	.11	.10	.185	36	2062
6	.11	.11	.11	.11	.11	.202	138	2122

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9350 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	.12	.15	.12	.15	.14	.248	48	2126
10	....	.16B	....	.14N	.15	.268	....	2126
11	.14	.15	.14	.15	.14	.261	23	2111
12	.13	.13	.12	.12	.13	.238	338	2412
13	.11	.11	.11	.11	.12	.226	503	2807
14	.11	.12	.10A	.10A	.10	.198	605	3345
17	....	....	.08A	.08A	.08	.178	7	3322
18	.08	.08	.08	.08	.09	.196	1	3315
19	.06	.06	.06	.06	.07	.135	5	3310
20	.06	.07	.06	.07	.07	.135	43	3294
21	.06	.06	.06	.06	.07	.124	52	3267
24	.06	.06	.06	.06	.06	.112	127	3277
25	.05	.06	.05	.06	.06	.125	90	3237
26	.06	.06	.05	.05	.06	.114	178	3251
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.06N	.06	.122	15	3259

IN DECEMBER

1	.07	.07	.07	.07	.07	.141	331	3141
2	.07	.07	.06	.06	.06	.116	391	3205
3	.05	.05	.05	.05	.06	.118	57	3152
4	.05	.05	.04	.04	.05	.096	159	3081
5	.04	.06	.04	.06	.06	.146	104	3167
8	.06	.06	.05	.06	.05	.139	200	3347
9	.05	.05	.05	.05	.05	.138	200	3417
10	.05	.05	.05	.05	.05	.138	501	3330
11	.05	.07	.05	.07	.07	.182	747	3452
12	.06	.07	.06	.07	.06	.181	445	3653
15	.07	.08	.07	.07	.07	.200	205	3710
16	.06	.06	.06	.06	.06	.198	375	3565
17	.06	.06	.06	.06	.06	.180	225	3728
18	.05	.05	.05	.05	.05	.172	351	3943
19	.05	.05	.05	.05	.05	.170	315	4160
22	.06	.07	.06	.06	.06	.171	61	4153
23	.06	.06	.06	.06	.06	.164	1180	4567
24	....	....	....	.06N	.06	.152	1	4567
25	Exchange Closed; Christmas							
26	....	....	....	.06N	.05	.144	....	4567
29	.05	.06	.05	.06	.06	.179	375	4713
30	.07	.07	.06	.06	.07	.204	462	4921
31	.05	.06	.05	.06	.06	.184	160	5081

MARCH 1987 9375 PUTS

IN AUGUST 1986

13	.40	.43	.40	.43	.40	.493	72	72
14	....	.42B	....	.40N	.3	.520	....	72
15	....	....	.40A	.43N		.514	....	72
18	.42	.42	.42	.42		.504	50	122
19	.34	.34	.34	.34		.441	50	172
20	.31	.31	.29	.29		.411	50	202
21	.26	.26	.23	.25		.356	221	371
22	....	....	....	.27N	.28	.383	....	371
25	.27	.27	.23	.23	.23	.325	100	471
26	.22@.21	.22	.19	.20	.20	.267	300	611
27	.21	.21	.21	.21	.21	.298	210	811
28	.23	.23	.18	.18	.19	.257	1576	1844
29	.16	.16	.15A	.15A	.15	.191	100	1944

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	....	....	.14A	.14A	.17	.230	....	1944
3	....	.20B	....	.20B	.22	.300	....	1944
4	....	....	.20A	.20A	.22	.294	....	1944
5	....	.28B	....	.28B	.30	.389	....	1944
8	.35	.35	.34	.34	.35	.462	30	1974
9	....	....	.32A	.32A	.32	.440	40	2014
10	.30	.30	.30	.30	.30	.418	31	2015
11	.39	.39	.39	.39	.41	.532	195	2210
12	.42	.42	.31	.42	.41	.520	188	2351
15	.37	.37	.35	.35	.36	.471	156	2462
16	.39	.39	.35	.36	.35	.476	344	2796
17	.35	.36B	.35	.35	.35	.482	1	2796
18	.33	.40	.32A	.40	.44	.571	51	2786
19	.47	.47	.47	.47	.44	.565	5	2791
22	....	....	.42A	.42A	.39	.519	....	2791
23	.37	.37	.37	.37	.38	.513	1	2792
24	.40	.40	.34	.34	.32	.427	102	2894
25	.29	.33	.29	.33	.32	.427	24	2893
26	.33	.36	.31A	.32A	.31	.423	35	2918
29	.35	.38B	.34A	.34A	.33	.468	46	2918
30	.33	.35B	.32	.33	.30	.428	75	2931

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9375 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.26	.29B	.26	.28B	.29	.422	48	2946
2	.29	.29	.29	.29	.30	.432	2	2947
3	.30	.30	.22	.22	.21	.325	137	2957
6	.19	.19	.19	.19	.19	.309	63	2937
7	.19	.19	.18	.18	.18	.289	31	2937
8	.17	.17	.17	.17	.18	.300	1	2938
9	.18	.19	.17	.17	.18	.293	92	2937
10	.20	.20	.20	.20	.20	.325	56	2962
13	....	....	....	.20N	.21	.332	....	2962
14	.20	.24B	.20	.24B	.24	.372	231	3097
15	.23	.25	.22	.22	.23	.366	487	3200
16	.21	.24B	.21	.24B	.23	.391	215	3288
17	....	.27B	....	.27B	.26	.446	26	3301
20	....	.31B	....	.29B	.29	.469	....	3301
21	.27	.27	.27	.27	.27	.439	8	3309
22	.27	.29B	.23A	.23A	.22	.386	83	3241
23	.24	.24	.20	.20	.20	.368	130	3311
24	.22	.22	.21	.22B	.23	.402	10	3317
27	.23	.24	.19	.19	.20	.365	22	3314
28	.20	.20	.19	.19	.19	.358	588	2934
29	.20	.20	.18	.18	.19	.335	51	2973
30	.14	.15	.13	.15	.15	.280	158	2960
31	.14	.17	.14	.16	.15	.290	26	2979

IN NOVEMBER

3	.14	.14	.13	.14	.14	.283	163	3007
4	.15	.16	.15	.16	.15	.299	51	2981
5	.16	.16	.14	.16	.15	.309	127	3061
6	.17	.18	.17	.17	.17	.332	54	3096
7	.19	.23	.19	.22	.21	.391	459	3255
10	.23	.26	.23	.24A	.23	.415	224	3244
11	.23	.24	.23	.23	.22	.408	53	3260
12	.20	.21	.20	.21	.20	.382	311	3444
13	.19	.20	.18	.18	.18	.368	197	3568
14	.19	.19	.15	.15	.15	.335	192	3638
17	.15	.15	.13	.13	.13	.312	122	3688
18	.14	.15	.14	.15	.15	.342	581	3964
19	.15	.15	.10	.10	.10	.255	784	4132
20	.10	.11	.10	.11	.11	.260	132	4125
21	.10	.10	.10	.10	.11	.248	275	3910
24	.09	.10	.09	.09	.10	.234	280	3668
25	.10	.10	.09A	.10	.11	.256	93	3649
26	.11	.11	.10	.10	.10	.241	327	3706
27	Exchange Closed; Thanksgiving Day							
28	.10	.11	.10	.10	.10	.256	132	3745

IN DECEMBER

1	.12	.13	.12	.12A	.12	.288	206	3797
2	.13	.13	.11	.11	.10	.248	230	3883
3	.09	.10	.09	.10	.10	.250	103	3918
4	.10	.10	.08	.08	.09	.213	131	3941
5	.08	.12	.07	.12	.11	.292	634	4257
8	.10	.12	.09	.09	.10	.283	632	4120
9	.10	.10	.09	.09	.10	.282	130	4092
10	.10	.11	.10	.10	.10	.282	132	4099
11	.10	.13	.10	.13	.12	.347	858	4768
12	.12	.13	.11	.13	.12	.346	609	5113
15	.14	.14	.13	.13	.13	.376	921	5348
16	.12	.12	.12	.12	.12	.375	1193	5767
17	.11	.12	.11	.12	.11	.350	1102	5467
18	.10	.11	.10	.11	.10	.341	782	5843
19	.11	.11	.10	.10	.10	.339	466	5951
22	.12	.13	.11	.11	.11	.345	170	6008
23	.11	.11	.11	.11	.10	.336	56	6003
24	.10	.10	.10	.10	.10	.319	....	6003
25	Exchange Closed; Christmas							
26	.10	.10	.10	.10	.09	.309	5	6003
29	.10	.12	.10	.12	.12	.365	603	6128
30	.13	.14	.12	.14	.13	.399	611	6520
31	.11	.12	.11	.12	.12	.373	191	6488

MARCH 1987 9400 PUTS

IN JULY 1986

4	Exchange Closed; Independence Day							
7	.91	.91	.91	.91	.91	.748	1	1
8	....	....	....	.91N	1.03	.791	....	1
9	....	....	.95A	.95A	.89	.751	....	1
10	....	....	....	.89N	.95	.761	....	1
11	....	....	....	.95N	.84	.748	....	1
14	....	....	....	.84N	.82	.732	....	1
15	....	....	....	.82N	.77	.720	....	1
16	....	....	....	.77N	.77	.721	....	1
17	....	....	....	.77N	.77	.724	....	1

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9400 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	....	....	....	.77N	.73	.710	....	1
21	....	....	....	.73N	.71	.699	....	1
22	....	.74B	....	.74B	.75	.723	....	1
23	....	....	....	.75N	.85	.778	....	1
24	....	....	....	.85N	.93	.808	....	1
25	....	....	....	.93N	.90	.803	....	1
28	....	....	....	.90N	.95	.828	....	1
29	....	....	....	.95N	.84	.792	....	1
30	....	....	....	.84N	.80	.771	....	1
31	....	....	.77A	.77A	.72	.729	....	1

IN AUGUST

1	....	....	.70A	.70A	.74	.748	....	1
4	....	....	....	.74N	.69	.730	....	1
5	....	....	....	.69N	.76	.773	....	1
6	....	....	....	.76N	.77	.786	....	1
7	....	....	....	.77N	.71	.762	....	1
8	....	....	....	.71N	.68	.746	....	1
11	....	....	.67A	.67A	.64	.718	....	1
12	....	....	.61A	.61A	.58	.686	....	1
13	....	....	.54A	.54A	.52	.626	....	1
14	....	.54B	....	.54B	.55	.651	....	1
15	....	....	....	.55N	.55	.648	....	1
18	....	....	....	.55N	.53	.641	....	1
19	....	....	.46A	.46A	.46	.583	....	1
20	....	....	.42A	.42A	.41	.556	....	1
21	.36	.36	.35A	.35A	.36	.504	20	21
22	....	....	....	.36N	.37	.535	....	21
25	....	....	....	.37N	.33	.479	....	21
26	.31	.31	.31	.31	.28	.415	1	22
27	....	....	....	.28N	.31	.453	....	22
28	.29	.29	.26	.26	.28	.407	102	122
29	.23	.23	.21A	.22A	.23	.324	4	126

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	.23	.24	.21A	.24	.25	.374	635	735
3	.30	.35	.30	.33	.31	.453	162	783
4	.32	.33B	.28A	.30B	.32	.442	510	1163
5	.33	.40B	.33	.39	.40	.541	77	1230
8	....	.46B	....	.45B	.47	.611	5	1225
9	.43	.43	.42A	.43	.43	.585	20	1205
10	.39	.40	.39	.39	.40	.561	205	1120
11	.52	.54	.52	.53A	.55	.668	5	1127
12	.42	.55	.42	.54B	.54	.654	243	1210
15	.46	.46	.46	.46	.49	.606	25	1185
16	....	.50B	....	.49N	.47	.610	....	1185
17	....	.48B	....	.47N	.47	.613	....	1185
18	.44	.55B	.44	.54	.58	.695	80	1215
19	....	.59B	....	.59B	.58	.688	....	1215
22	....	....	.55A	.55A	.52	.645	....	1215
23	....	....	.51A	.52N	.51	.639	....	1215
24	.48	.48	.44A	.44A	.43	.554	50	1245
25	.40	.45B	.40	.44B	.43	.553	50	1272
26	.49	.49	.40	.41B	.42	.548	130	1294
29	.48	.49B	.46A	.46A	.47	.593	10	1294
30	.44	.45B	.43A	.43A	.42	.553	180	1314

IN OCTOBER

1	.36	.41B	.36	.40	.40	.548	50	1344
2	.39	.43	.39	.43	.42	.559	121	1404
3	.31	.32	.30A	.30A	.30	.447	253	1406
6	.28	.30	.28	.28A	.28	.431	126	1306
7	.28	.28	.28	.28	.26	.410	37	1342
8	.27	.28B	.25A	.26	.27	.424	119	1349
9	.27	.27	.27	.27	.26	.418	50	1349
10	.26	.29	.26	.28	.29	.455	289	1427
13	.30	.31B	.30	.30	.30	.465	21	1435
14	.29	.35	.29	.35	.34	.509	200	1221
15	.32	.35	.32	.34A	.33	.504	371	1187
16	.33	.33	.32	.33B	.34	.532	200	1387
17	.36	.38	.36	.38	.40	.589	39	1361
20	.43	.43	.43	.43	.42	.614	6	1362
21	.39	.39	.38A	.38A	.39	.586	....	1362
22	.33	.41B	.33	.33	.33	.534	9	1367
23	.31	.31	.31	.31	.31	.516	40	1327
24	....	.32B	....	.31N	.34	.553	....	1327
27	.35	.35	.31A	.31A	.30	.517	31	1326
28	.29	.30	.29	.29	.30	.511	65	1337
29	.31	.31	.28	.29	.29	.486	126	1361
30	.20	.24	.20	.23	.23	.424	180	1438
31	.21	.26	.21	.26	.24	.436	82	1490

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9400 PUTS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.23	.23	.22	.22	.23	.429	5	1491
4	.24	.26	.23	.25	.24	.448	38	1496
5	.26	.26	.25	.25	.25	.460	9	1500
6	.26	.27	.25	.26B	.27	.485	154	1628
7	.31	.33	.30	.33	.32	.549	148	1695
10	.34	.37B	.34	.36	.35	.575	68	1700
11	.33	.35	.33	.34	.34	.569	44	1718
12	.33	.33	.31	.32A	.31	.544	31	1727
13	.29	.30	.28	.30	.29	.531	104	1755
14	.29	.30B	.26	.26	.25	.498	203	1801
17	.25	.25	.22	.22	.23	.478	295	1895
18	.23	.26	.23	.26	.25	.512	610	2303
19	.26	.26	.19A	.19A	.19	.414	792	2744
20	.20	.20	.19	.19	.19	.426	393	2741
21	.20	.20	.17	.18	.19	.417	793	3059
24	.18@.17	.18	.17	.18	.18	.406	51	3085
25	.15	.19B	.15	.19B	.20	.436	649	3187
26	.18	.20	.17	.18	.18	.419	289	3265
27	Exchange Closed; Thanksgiving Day							
28	.19	.19	.19	.19	.19	.442	10	3255

IN DECEMBER

1	.21	.23	.21	.21	.21	.482	268	3247
2	.21	.22	.18	.18	.18	.434	227	3281
3	.16	.19	.16	.19	.18	.434	475	3551
4	.16	.17	.15	.16	.16	.387	374	3669
5	.14	.21	.14	.21	.21	.482	1117	4259
8	.20	.22	.18	.18	.19	.474	1128	4632
9	.19	.19	.18	.19	.19	.474	186	4656
10	.20	.21	.19	.20	.19	.474	200	4723
11	.19	.23	.18	.22	.23	.547	1927	6013
12	.22	.25	.20	.24	.23	.548	995	6040
15	.25	.26	.24	.24	.25	.581	1019	6702
16	.23	.24	.21	.24	.24	.582	1483	6594
17	.23	.23	.21	.22	.22	.557	795	6930
18	.20	.22	.19	.21	.21	.550	939	6874
19	.22	.22	.20	.21	.21	.550	492	6732
22	.24	.24	.22	.22	.22	.559	454	6744
23	.21	.22	.20	.20	.21	.551	259	6823
24	.20	.20	.20	.20	.20	.534	51	6862
25	Exchange Closed; Christmas							
26	.20	.20	.19	.19	.19	.525	141	6868
29	.20	.23	.20	.23	.24	.589	473	7016
30	.24	.27	.24	.27	.26	.624	190	6773
31	.22	.24	.22	.23	.24	.598	992	7492

MARCH 1987 9425 PUTS

IN AUGUST 1986

22	.51	.51	.51	.51	.51	.682	....	....
25	....	....	....	....	....	.636	1	1
26	....	....	.42A	.42A	.39	.575	....	1
27	....	.40B	....	.40B	.43	.614	....	1
28	....	....	.39A	.39A	.38	.570	....	1
29	....	....	.35A	.35A	.31	.485	....	1

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	....	.32B	....	.31N	.36	.538	....	1
3	.47	.47	.47	.47	.43	.613	1	2
4	.43	.43	.40	.40	.44	.598	21	23
5	.47	.54B	.47	.54B	.54	.687	1	24
8	....	.60B	....	.60B	.61	.744	....	24
9	....	....	.57A	.57A	.57	.720	....	24
10	....	....	.54A	.54A	.53	.696	....	24
11	....	.66B	....	.66B	.70	.784	....	24
12	.61	.61	.61	.61	.70	.770	1	24
15	....	....	.68A	.68A	.64	.728	....	24
16	....	....	....	.64N	.62	.731	....	24
17	....	....	....	.62N	.63	.733	....	24
18	....	....	....	.63N	.75	.799	....	24
19	....	....	....	.75N	.75	.792	....	24
22	....	....	.71A	.71A	.68	.756	....	24
23	....	....	....	.68N	.67	.750	....	24
24	....	....	....	.67N	.56	.675	....	24
25	....	....	.55A	.56N	.56	.674	....	24
26	....	.59B	....	.56N	.55	.668	....	24
29	....	.61B	....	.61B	.61	.708	....	24
30	....	....	....	.61N	.55	.673	....	24

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9425 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.52A	.55A	.55	669	....	24
2	....	....	....	.55N	.56	679	....	24
3	....	....	.44A	.45A	.41	574	....	24
6	....	....	....	.41N	.39	560	....	24
7	....	....	....	.39N	.37	540	....	24
8	....	.38B	....	.38B	.38	556	....	24
9	.37	.39B	.37	.37	.37	551	15	39
10	.38	.39B	.38	.38	.41	589	50	89
13	....	.42B	....	.42B	.43	601	....	89
14	....	....	....	.43N	.47	644	....	89
15	....	.48B	....	.47N	.46	640	....	89
16	....	....	....	.46N	.48	669	....	89
17	....	.50B	....	.49B	.55	721	....	89
20	....	.58B	....	.56B	.57	744	....	89
21	....	....	.56A	.56A	.54	721	....	89
22	....	....	.53A	.53A	.47	677	....	89
23	....	....	....	.47N	.45	662	....	89
24	....	....	....	.45N	.49	696	....	89
27	....	....	....	.49N	.44	666	....	89
28	....	....	.42A	.44N	.43	662	....	89
29	....	.44B	....	.43N	.41	638	....	89
30	....	....	.33A	.37A	.35	578	....	89
31	....	.36B	....	.36B	.36	591	....	89

IN NOVEMBER

3	.33	.33	.33	.33	.35	585	5	94
4	.37	.38	.37	.37A	.36	604	9	100
5	.37	.38B	.37	.37	.37	617	10	104
6	.38	.38	.38	.38	.40	641	110	153
7	....	.47B	....	.46B	.46	700	....	153
10	....	.51B	....	.50B	.49	723	....	153
11	.51	.51	.50	.50	.48	719	7	155
12	....	....	.46A	.46A	.45	696	....	155
13	....	....	....	.45N	.43	689	....	155
14	.42	.42	.40A	.40A	.38	661	30	175
17	....	....	....	.38N	.36	646	....	175
18	.38	.41	.38	.41	.40	680	18	189
19	.41	.41	.34	.34	.30	589	19	202
20	.31	.32	.31	.32	.32	606	103	269
21	.30	.30	.28	.29B	.31	602	321	512
24	.29	.29	.29	.29	.30	596	10	507
25	.27	.29	.27	.29B	.32	630	466	760
26	....	....	.31A	.31A	.31	616	36	781
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.31N	.32	641	....	781

IN DECEMBER

1	....	.36B	....	.36B	.35	690	....	781
2	.33	.36B	.32	.32	.31	634	62	801
3	....	....	.30A	.30A	.31	633	....	801
4	.29	.29	.26	.27B	.27	586	43	792
5	.29	.33	.25A	.33	.35	677	306	1026
8	.34	.36	.32	.35	.33	671	33	1028
9	.33	.33	.33	.33	.33	672	1	999
10	.34	.34	.34	.34	.33	672	110	1083
11	.33	.35B	.33	.35B	.39	736	151	1003
12	.39	.39	.37A	.39	.39	736	2	1001
15	.43	.43	.41	.41	.42	766	12	1000
16	....	....	.39A	.41A	.41	767	....	1000
17	....	....	.40A	.40A	.39	749	....	1000
18	....	....	.35A	.38A	.37	745	....	1000
19	....	....	....	.37N	.38	747	....	1000
22	.39	.39	.38	.39	.39	757	3	999
23	....	....	.37A	.37A	.38	751	....	999
24	....	....	....	.38N	.36	738	....	999
25	Exchange Closed; Christmas							
26	....	....	....	.36N	.35	734	....	999
29	.36	.39B	.36	.39B	.41	786	9	998
30	.44	.45	.42A	.44	.44	812	204	957
31	.40	.41	.40	.41	.41	794	19	966

MARCH 1987 9450 PUTS

IN SEPTEMBER 1986

1	Exchange Closed; Labor Day							
3	.62	.62	.62	.62	.58	755	1	1
4	....	....	.53A	.53A	.58	739	....	1
5	....	.65B	....	.65B	.70	808	....	1
8	....	.77B	....	.77B	.78	846	....	1
9	....	....	.73A	.73A	.74	828	....	1
10	....	....	.70A	.70A	.71	808	....	1
11	....	.85B	....	.85B	.88	872	....	1
12	....	....	.80A	.80A	.86	861	....	1
15	....	....	.85A	.85A	.80	828	....	1

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
MARCH 1987 9450 PUTS
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	....	....	....	.80N	.79	.829	....	1
17	....	....	....	.79N	.80	.830	....	1
18	....	....	....	.80N	.94	.878	....	1
19	....	....	....	.94N	.94	.872	....	1
22	....	....	.89A	.89A	.87	.845	....	1
23	....	....	....	.87N	.86	.840	....	1
24	....	....	....	.86N	.72	.780	....	1
25	....	....	....	.72N	.72	.778	....	1
26	....	.77B	....	.72N	.71	.773	....	1
29	....	.76B	....	.76B	.78	.806	....	1
30	....	..	....	.78N	.72	.777	....	1
IN OCTOBER								
1	....	....	.65A	.73N	.71	.775	....	1
2	....	....	....	.71N	.72	.783	....	1
3	....	....	.58A	.60A	.55	.693	....	1
6	....	....	....	.55N	.53	.682	....	1
7	....	....	....	.53N	.51	.665	....	1
8	....	....	....	.51N	.52	.681	....	1
9	.54	.54	.53A	.54	.51	.678	50	51
10	....	.55B	....	.55B	.56	.714	....	51
13	....	....	....	.56N	.57	.726	....	51
14	....	....	....	.57N	.63	.763	....	51
15	....	.64B	....	.63N	.62	.761	....	51
16	....	....	....	.62N	.64	.785	....	51
17	....	.67B	....	.67B	.72	.828	....	51
20	....	.75B	....	.75B	.75	.846	....	51
21	....	....	.74A	.74A	.71	.830	....	51
22	.71	.75B	.71	.71	.64	.797	2	53
23	....	....	....	.64N	.61	.786	....	53
24	....	.62B	....	.62B	.65	.814	....	53
27	....	.66B	....	.66B	.60	.792	....	53
28	.61	.61	.61	.61	.60	.790	1	54
29	....	.61B	.57A	.57A	.57	.771	....	54
30	....	....	.47A	.49•	.50	.721	....	54
31	....	.51B	.49A	.51B	.51	.732	....	54
IN NOVEMBER								
3	.47	.47	.47	.47	.50	.729	3	54
4	....	....	....	.50N	.52	.744	....	54
5	....	.53B	....	.53B	.53	.756	....	54
6	....	.54B	....	.54B	.56	.776	....	54
7	....	.63B	....	.63B	.64	.822	....	54
10	....	....	....	.64N	.68	.840	....	54
11	....	....	.66A	.66A	.66	.837	....	54
12	....	....	....	.66N	.63	.823	....	54
13	....	....	.61A	.63N	.61	.817	....	54
14	.59	.59	.59	.59	.56	.798	20	59
17	....	....	....	.56N	.53	.790	....	59
18	....	....	....	.53N	.57	.817	....	59
19	....	....	.55A	.55A	.46	.747	....	59
20	....	.48B	....	.48B	.48	.765	....	59
21	.48	.50B	.45	.45	.47	.766	1	60
24	....	....	.46A	.46A	.46	.768	....	60
25	....	....	....	.46N	.49	.794	....	60
26	.51	.51	.51	.51	.47	.786	1	61
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.47N	.49	.807	....	61
IN DECEMBER								
1	....	.54B	....	.53B	.52	.836	....	61
2	.55	.55	.54A	.54A	.48	.803	1	60
3	....	....	.46A	.46A	.48	.801	....	60
4	....	....	.45A	.45A	.43	.765	....	60
5	.41	.52	.41	.52	.53	.831	....	60
8	....	....	.51A	.53N	.52	.829	7	62
9	....	..	.50A	.50A	.51	.829	....	62
10	....	....	....	.51N	.51	.830	....	62
11	.53	.53	.53	.53	.58	.873	20	77
12	....	....	....	.58N	.58	.874	....	77
15	.61	.62B	.61	.61	.61	.893	10	77
16	.60	.60	.59	.59	.61	.895	21	76
17	....	....	.60A	.60A	.58	.885	....	76
18	....	....	.56A	.56A	.58	.883	....	76
19	....	....	....	.58N	.58	.885	....	76
22	....	.59B	....	.59B	.59	.893	....	76
23	....	....	....	.59N	.58	.890	....	76
24	....	....	....	.58N	.56	.883	....	76
25	Exchange Closed; Christmas							
26	....	....	....	.56N	.55	.882	....	76
29	....	.56B	....	.56B	.61	.913	....	76
30	....	.65B	....	.65B	.65	.927	....	76
31	....	....	....	.65N	.62	.918	....	76

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
MARCH 1987 9475 PUTS
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
3	.79	.79	.79	.79	.75	.863	....	....
4	....	....	....	....	....	.849	1	1
5	....	....	....	.75N	.88	.895	....	1
8	....	.95B	....	.95B	.97	.920	....	1
9	....	....	.94A	.94A	.92	.905	....	1
10	....	....	.90A	.90A	.89	.890	....	1
11	....	.94B	....	.94B	1.07	.931	....	1
12	....	....	....	1.07N	1.07	.923	....	1
15	....	....	....	1.07N	.98	.901	....	1
16	....	....	....	.98N	.99	.900	....	1
17	....	....	....	.99N	1.00	.900	....	1
18	....	....	....	1.00N	1.15	.932	....	1
19	....	....	....	1.15N	1.15	.928	....	1
22	....	....	1.12A	1.12A	1.07	.909	....	1
23	....	....	....	1.07N	1.06	.906	....	1
24	....	....	....	1.06N	.91	.862	....	1
25	....	....	....	.91N	.91	.860	....	1
26	.95	.95	.92A	.91N	.90	.855	1	2
29	....	.95B	....	.95B	.98	.880	....	2
30	....	....	....	.98N	.91	.859	....	2
IN OCTOBER								
1	....	....	.87A	.92N	.90	.857	....	2
2	....	....	....	.90N	.92	.864	....	2
3	....	....	.80A	.80A	.72	.795	....	2
6	....	....	....	.72N	.70	.787	....	2
7	....	....	....	.70N	.67	.774	....	2
8	....	....	....	.67N	.69	.788	....	2
9	.70	.71	.70	.71	.68	.787	330	311
10	....	.73B	....	.73B	.74	.817	....	311
13	....	.75B	....	.75B	.76	.827	....	312
14	....	....	....	.76N	.81	.856	....	312
15	....	.83B	....	.83B	.80	.855	....	302
16	....	....	....	.80N	.84	.874	....	302
17	....	.89B	....	.89B	.93	.904	....	302
20	....	.97B	....	.97B	.96	.917	....	302
21	....	....	.94A	.94A	.91	.907	....	302
22	....	....	....	.91N	.83	.886	....	302
23	....	....	....	.83N	.80	.878	....	302
24	....	.81B	....	.81B	.85	.898	....	302
27	....	.86B	....	.86B	.80	.885	....	302
28	....	....	....	.80N	.79	.883	....	302
29	....	.80B	....	.79N	.76	.871	....	302
30	....	....	.65A	.65A	.68	.835	....	302
31	....	.69B	.67A	.69B	.69	.843	....	302
IN NOVEMBER								
3	.65	.65	.65	.65	.68	.841	3	305
4	....	.69B	....	.69B	.71	.853	....	305
5	....	.72B	....	.72B	.72	.862	....	305
6	....	....	....	.72N	.75	.876	....	305
7	....	.84B	....	.84B	.84	.907	....	305
10	....	.88B	....	.88B	.88	.918	....	305
11	....	....	.86A	.86A	.87	.917	....	305
12	....	....	.85A	.85A	.83	.909	....	305
13	....	....	.82A	.82A	.81	.906	....	305
14	....	....	.80A	.80A	.76	.894	....	305
17	....	....	....	.76N	.73	.891	....	305
18	....	....	....	.73N	.78	.910	....	305
19	....	....	.76A	.76A	.65	.865	....	305
20	....	.68B	....	.68B	.67	.880	....	305
21	....	.69B	.65A	.65A	.66	.883	....	305
24	....	....	....	.66N	.65	.888	....	305
25	....	....	....	.65N	.69	.905	....	305
26	.68	.68	.68	.68	.67	.901	2	307
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.67N	.69	.915	....	307
IN DECEMBER								
1	....	.76B	....	.76B	.74	.931	....	307
2	.75	.75	.75	.75	.68	.913	1	308
3	....	....	....	.68N	.68	.912	....	308
4	....	....	....	.68N	.63	.890	....	308
5	....	....	....	.63N	.74	.928	....	308
8	....	....	.73A	.73A	.73	.927	....	308
9	....	....	....	.73N	.72	.927	....	302
10	....	.73B	....	.73B	.72	.928	....	302
11	....	....	....	.72N	.81	.950	....	302
12	....	....	....	.81N	.81	.951	....	302
15	....	....	....	.81N	.85	.960	....	302
16	....	....	....	.85N	.85	.962	....	302
17	....	....	....	.85N	.82	.957	....	302

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9475 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	....	....	....	.82N	.81	.957	....	302
19	....	....	....	.81N	.81	.958	....	302
22	....	.83B	....	.83B	.82	.963	....	302
23	....	....	....	.82N	.81	.962	....	302
24	....	....	....	.81N	.79	.959	....	302
25	Exchange Closed: Christmas							
26	....	....	....	.79N	.78	.959	....	302
29	....	....	....	.78N	.85	.972	....	302
30	....	....	....	.85N	.89	.978	....	302
31	....	....	....	.89N	.86	.975	....	302

JUNE 1987 9150 PUTS

IN JUNE 1986

23	.26	.26	.26	.26	.28	.208	10	10
24	....	....	....	.28N	.25	.194	....	10
25	....	....	....	.25N	.24	.183	10	20
26	....	....	....	.24N	.24	.176	....	20
27	....	....	....	.24N	.23	.161	....	20
30	....	....	.21A	.21A	.21	.154	....	30

IN JULY

1	....	....	.20A	.20A	.21	.151	....	30
2	....	....	....	.21N	.21	.149	....	30
3	....	....	....	.21N	.18	.127	....	30
4	Exchange Closed: Independence Day							
7	.17	.17	.17	.17	.18	.124	10	30
8	....	....	....	.18N	.22	.149	....	30
9	....	....	....	.22N	.18	.121	....	30
10	....	....	....	.18N	.19	.127	....	30
11	....	....	.17A	.17A	.16	.110	..	30
14	....	....	....	.16N	.14	.096	....	30
15	.12	.12	.12	.12	.12	.083	10	40
16	.12	.12	.12	.12	.12	.076	14	50
17	....	....	....	.12N	.12	.073	....	50
18	....	....	....	.12N	.11	.064	....	50
21	....	....	.09A	.11N	.11	.057	....	50
22	.12	.12	.12	.12	.13	.060	10	60
23	....	.14B	....	.14B	.15	.075	....	60
24	....	....	....	.15N	.16	.080	....	60
25	....	....	....	.16N	.15	.072	....	60
28	....	....	....	.15N	.17	.077	....	60
29	....	....	.15A	.15A	.13	.055	....	60
30	....	....	....	.13N	.12	.046	....	60
31	.10	.10	.10	.10	.10	.034	10	70

IN AUGUST

1	....	....	....	.10N	.10	.035	....	70
4	....	....	....	.10N	.09	.027	....	70
5	....	....	....	.09N	.11	.032	....	70
6	....	....	....	.11N	.11	.032	....	70
7	....	....	....	.11N	.10	.025	....	70
8	.09	.09	.09	.09	.10	.021	15	85
11	....	....	....	.10N	.10	.016	....	85
12	....	....	....	.10N	.09	.012	....	85
13	.08	.08	.08	.08	.07	.008	....	85
14	....	....	....	.07N	.08	.010	10	95
15	....	....	....	.08N	.08	.008	....	95
18	....	....	....	.08N	.07	.007	....	95
19	....	....	....	.07N	.06	.004	....	95
20	....	....	....	.06N	.05	.003	....	95
21	....	....	....	.05N	.03	.001	....	95
22	.03	.03	.03	.03	.03	.001	....	95
25	....	....	....	.03N	.03	.000	10	95
26	....	....	....	.03N	.02	.000	....	90
27	....	....	....	.02N	.02	.000	....	90
28	....	....	....	.02N	.01	.000	....	90
29	....	....	....	.01N	.01	.000	....	90

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	.01	.01	.01	.01	.01	.000	35	110
3	....	....	....	.01N	.01	.000	....	110
4	.01	.01	.01	.01	.01	.000	101	211
5	....	....	....	.01N	.01'	.000	14	225
8	....	....	....	.01N	.01	.004	....	225
9	.02	.03	.02	.03	.03	.004	240	378
10	....	....	....	.03N	.03	.004	30	378
11	....	....	....	.03N	.04	.010	....	378
12	....	.05B	.03A	.05B	.05	.010	....	378
15	....	....	....	.05N	.05	.009	....	378
16	....	....	....	.05N	.05	.010	....	378
17	.07	.07	.05	.05	.05	.011	100	473

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1987 9150 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	....	....	....	.05N	.06	.019	100	578
19	....	....	....	.06N	.06	.020	10	578
22	.07	.07	.07	.07	.06	.017	10	590
23	....	....	....	.06N	.06	.017	3	593
24	....	....	....	.06N	.05	.012	....	593
25	....	....	....	.05N	.05	.012	....	593
26	.06	.06	.06	.06	.05	.012	3	592
29	.05	.06B	.05	.05	.05	.015	8	587
30	....	....	....	.05N	.05	.012	....	587

IN OCTOBER

1	.04	.04	.04	.04	.04	.011	10	587
2	.05	.05	.05	.05	.05	.012	5	588
3	.04	.04	.04	.04	.03	.006	10	596
6	.04	.04	.04	.04	.03	.005	5	596
7	....	....	....	.03N	.03	.004	....	596
8	.04	.04	.04	.04	.03	.004	5	601
9	....	....	....	.03N	.03	.004	....	601
10	.03	.03	.03	.03	.03	.004	10	591
13	....	....	....	.03N	.03	.004	....	591
14	....	....	....	.03N	.03	.005	....	591
15	....	....	....	.03N	.03	.005	....	591
16	....	....	....	.03N	.03	.005	....	591
17	....	....	....	.03N	.04	.006	....	591
20	....	....	....	.04N	.04	.006	....	591
21	....	....	....	.04N	.04	.005	....	591
22	....	....	....	.04N	.03	.003	....	591
23	....	....	....	.03N	.03	.003	....	591
24	....	....	....	.03N	.03	.003	....	591
27	.03	.03	.03	.03	.03	.002	25	591
28	....	....	....	.03N	.03	.002	25	616
29	....	....	....	.03N	.03	.002	....	616
30	....	....	....	.03N	.02	.001	....	616
31	.02	.02	.02	.02	.02	.001	2	614

IN NOVEMBER

3	....	....	....	.02N	.02	.001	....	614
4	.02	.02	.02	.02	.02	.001	65	569
5	....	....	....	.02N	.02	.001	....	569
6	....	....	....	.02N	.02	.001	....	569
7	....	....	....	.02N	.02	.002	....	569
10	....	....	....	.02N	.02	.002	....	569
11	....	....	....	.02N	.02	.002	....	569
12	.02	.02	.02	.02	.02	.001	25	594
13	....	....	....	.02N	.02	.001	....	594
14	....	....	....	.02N	.02	.000	....	594
17	.01	.01	.01	.01	.01	.000	60	644
18	....	....	....	.01N	.01	.000	....	644
19	....	....	....	.01N	.01	.000	....	644
20	....	....	....	.01N	.01	.000	....	644
21	....	....	....	.01N	.01	.000	....	644
24	....	....	....	.01N	....	.000	....	644
25	CAB	CAB	CAB	CAB	CAB	.000	....	644
26	CAB	CAB	CAB	CAB	CAB	.000	....	644
27	Exchange Closed: Thanksgiving Day							
28	CAB	CAB	CAB	CAB	CAB	.000	....	644

IN DECEMBER

1	CAB	CAB	CAB	CAB	CAB	.000	....	644
2	CAB	CAB	CAB	CAB	CAB	.000	....	644
3	CAB	CAB	CAB	CAB	CAB	.000	....	644
4	CAB	CAB	CAB	CAB	CAB	.000	....	644
5	CAB	CAB	CAB	CAB	CAB	.000	....	644
8	CAB	CAB	CAB	CAB	CAB	.000	....	644
9	CAE	CAB	CAB	CAB	CAB	.000	....	644
10	CA3	CAB	CAB	CAB	CAB	.000	....	644
11	CAB	CAB	CAB	CAB	CAB	.000	....	644
12	CAB	CAB	CAB	CAB	CAB	.000	....	644
15	CAB	CAB	CAB	CAB	CAB	.000	....	644
16	CAB	CAB	CAB	CAB	CAB	.000	....	644
17	CAB	CAB	CAB	CAB	CAB	.000	....	644
18	CAB	CAB	CAB	CAB	CAB	.000	....	644
19	CAB	CAB	CAB	CAB	CAB	.000	....	644
22	CAB	CAB	CAB	CAB	CAB	.000	....	644
23	CAB	CAB	CAB	CAB	CAB	.000	....	644
24	CAB	CAB	CAB	CAB	CAB	.000	....	644
25	Exchange Closed: Christmas							
26	CAB	CAB	CAB	CAB	CAB	.000	....	644
29	CAB	CAB	CAB	CAB	CAB	.000	....	644
30	CAB	CAB	CAB	CAB	CAB	.000	....	644
31	CAB	CAB	CAB	CAB	CAB	.000	....	644

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1987 9175 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	.28	.28	.28	.28	.31	.249	10	10
25	....	....	.30A	.30A	.29	.236	....	10
26	....	....	....	.29N	.28	.228	....	10
27	....	....	....	.28N	.26	.212	....	10
30	....	....	....	.26N	.25	.203	....	10

IN JULY

1	....	....	....	.25N	.25	.201	....	10
2	....	....	....	.25N	.25	.198	....	10
3	....	....	....	.25N	.22	.171	....	10
4	Exchange Closed; Independence Day							
7	....	....	....	.22N	.22	.169	....	10
8	....	....	....	.22N	.27	.200	....	10
9	....	....	.24A	.25A	.23	.165	....	10
10	....	....	....	.23N	.24	.173	....	10
11	....	....	....	.24N	.20	.154	....	10
14	....	....	....	.20N	.18	.136	....	10
15	....	....	.16A	.16A	.16	.120	....	10
16	....	....	....	.16N	.15	.111	....	10
17	....	....	....	.15N	.15	.109	....	10
18	A...	....	....	.15N	.15	.098	....	10
21	....	....	....	.15N	.14	.088	....	10
22	....	....	....	.14N	.16	.093	....	10
23	....	.17B	....	.17B	.19	.113	....	10
24	....	....	....	.19N	.21	.122	....	10
25	....	....	....	.21N	.19	.112	....	10
28	....	....	....	.19N	.21	.119	....	10
29	....	....	....	.21N	.17	.089	....	10
30	....	....	....	.17N	.15	.076	....	10
31	....	....	....	.15N	.13	.059	....	10

IN AUGUST

1	....	....	....	.13N	.13	.061	....	10
4	....	....	....	.13N	.12	.049	....	10
5	....	....	....	.12N	.14	.057	....	10
6	.14	.14	.14	.14	.15	.057	20	30
7	....	....	....	.15N	.13	.047	....	30
8	....	....	....	.13N	.13	.040	....	30
11	....	....	....	.13N	.12	.032	....	30
12	....	....	....	.12N	.11	.025	....	30
13	.10	.10	.10	.10	.09	.019	10	40
14	....	....	....	.09N	.10	.021	....	40
15	....	....	....	.10N	.10	.018	....	40
18	....	....	....	.10N	.10	.016	....	40
19	....	....	....	.10N	.08	.010	....	40
20	....	....	....	.08N	.06	.007	....	40
21	....	....	....	.06N	.04	.004	....	40
22	....	....	....	.04N	.04	.004	....	40
25	....	....	....	.04N	.04	.002	....	40
26	....	....	....	.04N	.03	.001	....	40
27	....	....	....	.03N	.04	.001	....	40
28	....	....	....	.04N	.03	.001	....	40
29	....	....	....	.03N	.02	.000	....	40

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	....	....	....	.02N	.02	.000	....	40
3	....	....	....	.02N	.01	.002	....	40
4	....	....	....	.01N	.01	.002	....	40
5	....	....	....	.01N	.03	.000	....	40
8	....	....	....	.03N	.04	.011	....	40
9	....	....	....	.04N	.05	.011	....	40
10	....	....	....	.05N	.05	.011	....	40
11	....	....	....	.05N	.07	.022	....	40
12	....	....	....	.07N	.09	.022	....	40
15	....	....	....	.09N	.08	.019	....	40
16	.10	.10	.10	.10	.08	.021	3	43
17	....	....	....	.08N	.08	.023	....	43
18	....	....	....	.08N	.10	.036	....	43
19	....	....	....	.10N	.10	.038	....	43
22	.08	.09	.08	.09	.09	.032	30	39
23	....	....	....	.09N	.09	.033	....	39
24	....	....	....	.09N	.07	.023	....	39
25	....	....	....	.07N	.07	.023	....	39
26	.09	.10	.08	.08	.07	.023	10	44
29	.08	.08	.08	.08	.07	.029	8	52
30	....	....	....	.07N	.07	.024	....	42

IN OCTOBER

1	.07	.07	.07	.07	.07	.022	4	44
2	....	....	....	.07N	.07	.024	....	44
3	.06	.08	.06A	.06A	.05	.013	2	46

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1987 9175 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	.05	.05	.05	.05	.05	.011	2	48
7	.04	.04	.04	.04	.04	.009	....	48
8	....	....	....	.04N	.04	.010	10	48
9	....	....	....	.04N	.04	.009	....	48
10	.05	.05	.05	.05	.04	.010	10	58
13	....	....	....	.04N	.04	.010	....	58
14	....	....	....	.04N	04	.011	....	58
15	....	....	....	.04N	.04	.011	....	58
16	....	....	....	.04N	.04	.012	....	58
17	....	....	....	.04N	.05	.014	....	58
20	.06	.06	.06	.06	.06	.014	11	59
21	....	....	....	.06N	.05	.012	....	59
22	....	....	....	.05N	.04	.008	....	59
23	....	....	....	.04N	.04	.007	....	59
24	....	....	....	.04N	.04	.008	....	59
27	.03	.03	.03	.03	.04	.006	....	59
28	....	....	....	.04N	.04	.005	....	59
29	....	....	....	.04N	.04	.005	15	54
30	....	....	....	.04N	.03	.003	....	54
31	.03	.03	.02	.02	.03	.003	9	47

IN NOVEMBER

3	....	....	....	.03N	.03	.003	....	47
4	....	....	....	.03N	.03	.003	....	45
5	....	....	....	.03N	.03	.003	....	45
6	....	....	....	.03N	.03	.004	....	45
7	....	....	....	.03N	.04	.005	....	45
10	....	....	....	[illegible]	.04	.006	....	45
11	....	....	....	[illegible]	.03	.005	....	45
12	....	....	....	[illegible]	.03	.004	....	45
13	....	....	....	.03N	.03	.003	....	45
14	....	....	....	.03N	.03	.002	....	45
17	....	....	....	.03N	.02	.002	....	45
18	....	....	....	.02N	.02	.002	....	45
19	....	....	....	.02N	.02	.001	....	45
20	....	....	....	.02N	.02	.000	....	45
21	....	....	....	.02N	.02	.000	....	45
24	....	....	....	.02N	.01	.000	....	45
25	....	....	....	.01N	.01	.000	....	45
26	....	....	....	.01N	.01	.000	....	45
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.01N	.01	.000	....	45

IN DECEMBER

1	....	....	....	.01N	.01	.000	....	45
2	....	....	....	.01N	....	.000	....	45
3	CAB	CAB	CAB	CAB	CAB	.000	....	45
4	CAB	CAB	CAB	CAB	CAB	.000	....	45
5	CAB	CAB	CAB	CAB	CAB	.000	....	45
8	CAB	CAB	CAB	CAB	CAB	.000	....	45
9	CAB	CAB	CAB	CAB	CAB	.000	....	45
10	CAB	CAB	CAB	CAB	CAB	.000	....	45
11	CAB	CAB	CAB	CAB	CAB	.000	....	45
12	CAB	CAB	CAB	CAB	CAB	.000	....	45
15	CAB	CAB	CAB	CAB	CAB	.000	....	45
16	CAB	CAB	CAB	CAB	CAB	.000	....	45
17	CAB	CAB	CAB	CAB	CAB	.000	....	45
18	CAB	CAB	CAB	CAB	CAB	.000	....	45
19	CAB	CAB	CAB	CAB	CAB	.000	....	45
22	CAB	CAB	CAB	CAB	CAB	.000	....	45
23	CAB	CAB	CAB	CAB	CAB	.000	....	45
24	CAB	CAB	CAB	CAB	CAB	.000	....	45
25	Exchange Closed; Christmas							
26	CAB	CAB	CAB	CAB	CAB	.000	....	45
29	CAB	CAB	CAB	CAB	CAB	.000	....	45
30	CAB	CAB	CAB	CAB	CAB	.000	....	45
31	CAB	CAB	CAB	CAB	CAB	.000	....	45

JUNE 1987 9200 PUTS

IN JUNE 1986

23	.40	.40	.39	.39	.41	.328	10	10
24	....	....	.37A	.37A	.37	.311	20	30
25	....	....	.36A	.36A	.35	.297	....	30
26	....	.36B	....	.36B	.34	.289	....	30
27	....	....	....	.34N	.32	.270	....	30
30	....	....	.31A	.31A	.31	.261	....	30

IN JULY

1	....	....	....	.31N	.31	.258	....	30
2	....	....	....	.31N	.31	.255	....	30
3	....	....	....	.31N	.28	.225	....	30

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1987 9200 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4	Exchange Closed: Independence Day							
7	....	....	....	.28N	.28	.222	....	30
8	....	....	....	.28N	.33	.259	....	30
9	....	....	.28A	.28A	.28	.219	....	30
10	....	....	....	.28N	.29	.228	....	30
11	....	....	.28A	.28A	.24	.206	....	30
14	....	....	....	.24N	.22	.186	....	30
15	....	....	.21A	.21A	.20	.168	....	30
16	....	....	....	.20N	.19	.157	....	30
17	....	....	....	.19N	.19	.156	....	30
18	....	....	....	.19N	.19	.142	....	30
21	....	....	....	.19N	.18	.130	....	30
22	....	....	....	.18N	.20	.137	....	30
23	....	....	....	.20N	.23	.165	....	30
24	....	....	....	.23N	.26	.176	....	30
25	....	....	....	.26N	.24	.165	....	30
28	....	....	....	.24N	.27	.176	....	30
29	....	....	.24A	.24A	.21	.137	....	30
30	....	....	....	.21N	.19	.119	....	30
31	....	....	....	.19N	.17	.096	....	30

IN AUGUST

1	....	....	.16A	.17N	.17	.099	....	30
4	....	....	....	.17N	.15	.082	....	30
5	....	....	....	.15N	.18	.096	....	30
6	.18	.18	.18	.18	.19	.097	40	70
7	....	....	....	.19N	.17	.082	....	70
8	....	....	....	.17N	.17	.072	....	70
11	....	....	....	.17N	.17	.059	....	70
12	....	....	....	.17N	.15	.046	....	70
13	....	....	....	.15N	.13	.037	....	70
14	....	....	....	.13N	.14	.041	....	70
15	....	....	....	.14N	.14	.037	....	70
18	.13	.13	.13	.13	.13	.032	5	75
19	....	....	....	.13N	.10	.022	....	70
20	....	....	.09A	.09A	.08	.017	....	70
21	....	....	.07A	.07A	.06	.010	....	70
22	....	....	....	.06N	.07	.011	....	70
25	....	....	....	.07N	.05	.006	....	70
26	....	....	....	.05N	.04	.003	....	70
27	....	....	....	.04N	.05	.004	....	70
28	....	....	....	.05N	.04	.003	....	70
29	....	....	....	.04N	.03	.001	....	70

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	....	....	....	.03N	.04	.002	....	70
3	....	....	....	.04N	.05	.005	....	70
4	....	....	....	.05N	.05	.006	....	70
5	....	....	....	.05N	.08	.000	....	70
8	.09	.09	.09	.09	.10	.024	20	90
9	.09	.09	.09	.09	.10	.024	20	110
10	.08	.08	.08	.08	.09	.024	17	120
11	....	.10B	....	.10B	.12	.043	....	120
12	....	....	.11A	.12N	.13	.043	....	120
15	....	....	.12A	.12A	.12	.037	....	120
16	.12	.13	.11A	.11A	.11	.040	12	132
17	....	....	....	.11N	.11	.043	....	132
18	.09	.09	.09	.09	.13	.064	20	152
19	....	....	....	.13N	.13	.067	....	152
22	.12	.12	.12	.12	.12	.056	30	142
23	....	....	....	.12N	.12	.058	....	142
24	.11	.11	.09	.09	.09	.042	15	147
25	....	....	....	.09N	.10	.042	....	147
26	.13	.13	.09	.09	.10	.042	18	157
29	....	....	....	.10N	.10	.051	....	157
30	....	....	....	.10N	.09	.043	....	157

IN OCTOBER

1	.08	.08	.08	.08	.09	.040	4	153
2	.09	.09	.09	.09	.09	.043	105	226
3	.07	.08	.07	.07	.06	.025	45	271
6	.06	.07	.06	.07	.06	.022	8	263
7	....	....	....	.06N	.06	.019	1	264
8	.06	.06	.06	.06	.06	.020	35	245
9	....	....	....	.06N	.06	.018	....	245
10	.05	.05	.05	.05	.06	.020	3	245
13	....	....	....	.06N	.06	.020	....	245
14	....	....	....	.06N	.07	.023	....	245
15	....	....	....	.07N	.07	.022	....	245
16	.06	.06	.05	.05	.06	.024	85	310
17	....	....	....	.06N	.07	.026	....	310
20	.09	.09	.08A	.08A	.08	.030	5	315

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1987 9200 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	....	....	.07A	.07A	.07	.025	7	310
22	....	....	....	.07N	.06	.018	....	310
23	....	....	....	.06N	.06	.016	....	310
24	....	....	....	.06N	.06	.019	....	310
27	.06	.06	.05	.05	.06	.015	5	314
28	....	....	....	.06N	.06	.013	15	299
29	....	....	....	.06N	.05	.012	....	299
30	....	....	....	.05N	.04	.008	....	299
31	.04	.04	.03A	.04	.04	.009	7	299

IN NOVEMBER

3	....	....	....	.04N	.04	.008	....	299
4	.04	.04	.04	.04	.04	.009	65	322
5	....	....	....	.04N	.04	.009	....	322
6	.04	.04	.04	.04	.04	.010	20	322
7	....	....	....	.04N	.05	.013	20	322
10	....	....	....	.05N	.05	.014	....	322
11	.04	.04	.04	.04	.05	.013	19	303
12	....	....	....	.05N	.04	.011	20	302
13	....	....	....	.04N	.04	.008	....	302
14	....	....	....	.04N	.04	.007	....	302
17	....	....	....	.04N	.03	.005	....	302
18	....	....	....	.03N	.03	.006	....	302
19	....	....	....	.03N	.03	.003	....	302
20	....	....	....	.03N	.03	.002	....	302
21	....	....	....	.03N	.03	.002	....	302
24	....	....	....	.03N	.02	.001	....	302
25	....	....	....	.02N	.02	.001	....	302
26	.02	.02	.02	.02	.02	.001	95	377
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	.02N	.02	.001	....	377

IN DECEMBER

1	....	....	....	.02N	.02	.001	....	377
2	....	....	....	.02N	.01	.001	....	377
3	.01	.01	.01	.01	.01	.001	91	336
4	.01	.01	.01	.01	.01	.000	100	426
5	....	....	....	.01N	.01	.001	....	426
8	....	....	....	.01N	.01	.001	....	426
9	.01	.01	.01	.01	.01	.001	5	426
10	....	....	....	.01N	.01	.001	20	446
11	....	....	....	.01N	.01	.002	....	446
12	....	....	....	.01N	.01	.002	....	446
15	....	....	....	.01N	.01	.002	....	446
16	....	....	....	.01N	.01	.002	....	446
17	....	....	....	.01N	.01	.001	....	446
18	....	....	....	.01N	.01	.001	....	446
19	....	....	....	.01N	.01	.001	....	446
22	....	....	....	.01N	.01	.001	....	446
23	....	....	....	.01N	.01	.001	....	446
24	....	....	....	.01N	.01	.001	....	446
25	Exchange Closed: Christmas							
26	....	....	....	.01N	.01	.000	....	446
29	....	....	....	.01N	.01	.001	....	446
30	....	....	....	.01N	.01	.001	....	446
31	.01	.01	.01	.01	.01	.001	50	426

JUNE 1987 9225 PUTS

IN JULY 1986

10	.33	.33	.33	.33	.35	.291	....	....
11	.33	.33	.33	.33	.30	.268	....	....
14	....	....	....	.30N	.28	.246	50	50
15	....	....	.26A	.26A	.25	.226	....	50
16	....	....	....	.25N	.24	.215	....	50
17	....	....	....	.24N	.24	.213	....	50
18	....	....	....	.24N	.23	.197	....	50
21	....	....	....	.23N	.22	.184	....	50
22	....	....	....	.22N	.25	.193	....	50
23	....	....	....	.25N	.30	.228	....	50
24	....	....	.28A	.28A	.32	.244	....	50
25	....	....	....	.32N	.30	.232	....	50
28	....	....	....	.30N	.33	.246	....	50
29	....	....	.30A	.30A	.27	.199	....	50
30	....	....	....	.27N	.25	.177	....	50
31	.23	.23	.23	.23	.22	.147	50	100

IN AUGUST

1	....	....	.19A	.22N	.23	.152	....	100
4	....	....	....	.23N	.20	.131	....	100
5	....	....	....	.20N	.23	.150	....	100
6	.25	.25	.25	.25	.24	.153	20	112

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1987 9225 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	....	....	....	.24N	.22	.134	....	84
8	....	....	....	.22N	.22	.120	....	84
11	....	....	.21A	.21A	.22	.101	....	84
12	....	....	.21A	.21A	.19	.085	....	84
13	....	....	....	.19N	.17	.067	....	84
14	....	....	....	.17N	.17	.074	....	84
15	....	....	....	.17N	.17	.068	....	84
18	....	....	....	.17N	.17	.061	....	84
19	....	....	.16A	.16A	.13	.043	....	84
20	....	....	.11A	.11A	.11	.036	....	84
21	....	....	.09A	.09A	.08	.024	....	84
22	....	....	....	.08N	.09	.025	....	84
25	....	....	....	.09N	.07	.015	....	84
26	....	....	....	.07N	.06	.009	....	84
27	....	....	....	.06N	.07	.012	....	84
28	....	....	....	.07N	.06	.008	....	84
29	....	....	....	.06N	.05	.005	....	84

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	....	....	....	.05N	.06	.007	....	84
3	....	....	....	.06N	.08	.014	....	84
4	....	....	.07A	.07A	.08	.014	....	84
5	....	....	....	.08N	.11	.000	....	84
8	.12	.12	.12	.12	.13	.049	7	91
9	.12	.12	.12	.12	.12	.048	40	99
10	....	....	.11A	.11A	.11	.046	....	59
11	....	.13B	....	.13B	.17	.077	....	59
12	....	....	.16A	.16A	.16	.077	....	59
15	....	....	.15A	.15A	.14	.067	....	59
16	.16	.16	.16	.16	.14	.071	12	71
17	.13	.13	.13	.13	.14	.075	30	89
18	.13	.13	.13	.13	.16	.107	20	109
19	....	....	....	.16N	.16	.110	....	89
22	.16	.16	.16	.16	.15	.094	6	95
23	....	....	....	.15N	.15	.096	....	95
24	.15	.15	.12	.12	.12	.072	12	83
25	....	....	....	.12N	.13	.072	....	83
26	.14	.16	.12	.12	.12	.071	28	91
29	....	.14B	....	.14B	.13	.085	....	91
30	....	....	....	.13N	.12	.073	....	78

IN OCTOBER

1	....	....	....	.12N	.11	.069	....	78
2	.12	.13	.12	.13	.12	.073	16	83
3	....	....	.11A	.11A	.08	.045	....	83
6	.08@.09	.09	.07	.07	.08	.041	4	85
7	....	....	....	.08N	.08	.036	....	85
8	....	....	....	.08N	.08	.038	....	85
9	....	....	....	.08N	.08	.035	....	85
10	.08	.08	.07A	.08	.08	.038	14	95
13	....	....	....	.08N	.08	.038	10	105
14	....	....	....	.08N	.09	.044	....	105
15	....	....	....	.09N	.09	.042	....	105
16	....	....	....	.09N	.08	.046	....	105
17	....	....	....	.08N	.09	.054	....	105
20	.12	.12	.11A	.11A	.10	.056	7	112
21	....	....	....	.10N	.09	.049	....	112
22	....	....	....	.09N	.08	.037	....	112
23	....	....	....	.08N	.08	.033	....	112
24	....	....	....	.08N	.08	.038	....	112
27	.09	.09	.09	.09	.08	.031	4	115
28	....	....	....	.08N	.08	.028	1	116
29	....	....	....	.08N	.07	.026	....	116
30	....	....	.06A	.06A	.06	.019	....	116
31	....	....	.05A	.05A	.06	.020	....	116

IN NOVEMBER

3	....	....	.05A	.06N	.06	.019	....	116
4	....	....	....	.06N	.06	.020	....	116
5	....	....	....	.06N	.06	.020	....	116
6	....	....	....	.06N	.06	.023	....	116
7	....	....	....	.06N	.07	.028	....	116
10	....	....	....	.07N	.07	.030	....	116
11	.05	.05	.05	.05	.07	.028	44	94
12	....	....	....	.07N	.06	.024	....	94
13	....	....	....	.06N	.06	.020	....	94
14	....	....	....	.06N	.05	.016	....	94
17	....	....	.04A	.04A	.05	.013	....	94
18	....	....	....	.05N	.05	.015	....	94
19	....	....	....	.05N	.04	.009	....	94
20	....	....	....	.04N	.04	.007	....	94

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1987 9225 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	....	....	....	.04N	.04	.006	....	94
24	....	....	....	.04N	.03	.004	....	94
25	.02	.02	.02	.02	.03	.005	5	94
26	....	....	....	.03N	.03	.004	....	94
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.03N	.03	.003	....	94

IN DECEMBER

1	....	....	....	.03N	.03	.004	....	94
2	....	....	....	.03N	.02	.003	....	94
3	....	....	....	.02N	.02	.003	....	94
4	....	....	....	.02N	.02	.003	....	94
5	....	....	....	.02N	.02	.005	....	94
8	....	....	....	.02N	.02	.004	....	94
9	....	....	....	.02N	.02	.004	....	94
10	....	....	....	.02N	.02	.004	....	94
11	....	....	....	.02N	.02	.006	....	94
12	....	....	....	.02N	.02	.006	....	94
15	....	....	....	.02N	.02	.006	....	94
16	....	....	....	.02N	.02	.006	....	94
17	....	....	....	.02N	.02	.005	....	94
18	....	....	....	.02N	.02	.004	....	94
19	....	....	....	.02N	.02	.004	....	94
22	....	....	....	.02N	.02	.004	....	94
23	....	....	....	.02N	.02	.004	....	94
24	....	....	....	.02N	.02	.003	....	94
25	Exchange Closed; Christmas							
26	....	....	....	.02N	.02	.003	....	94
29	....	....	....	.02N	.02	.004	....	94
30	....	....	....	.02N	.02	.006	....	94
31	....	....	....	.02N	.02	.006	....	94

JUNE 1987 9250 PUTS

IN JULY 1986

16	.30	.30	.30	.30	.31	.282	40	40
17	....	....	....	.31N	.31	.282	10	50
18	....	....	....	.31N	.30	.264	....	50
21	....	....	....	.30N	.28	.250	....	50
22	....	....	....	.28N	.31	.261	....	50
23	....	.32B	....	.32B	.36	.304	....	50
24	....	....	....	.36N	.39	.324	....	50
25	....	....	....	.39N	.38	.311	....	50
28	....	....	....	.38N	.40	.329	....	50
29	....	....	.37A	.37A	.33	.275	....	50
30	....	....	....	.33N	.31	.250	....	50
31	....	....	.28A	.28A	.27	.213	....	50

IN AUGUST

1	....	....	.26A	.27N	.28	.221	....	50
4	....	....	....	.28N	.25	.195	....	50
5	....	....	....	.25N	.29	.222	....	50
6	.30	.30	.30	.30	.30	.227	16	58
7	....	....	....	.30N	.28	.204	....	54
8	....	....	....	.28N	.27	.187	4	58
11	....	....	.26A	.26A	.26	.163	....	58
12	....	....	....	.26N	.24	.140	....	58
13	....	....	.22A	.22A	.21	.114	....	58
14	....	....	....	.21N	.22	.124	....	58
15	....	....	....	.22N	.21	.116	....	58
18	....	....	....	.21N	.21	.107	....	58
19	....	....	.19A	.19A	.17	.080	....	58
20	.14	.14	.13	.13	.15	.069	70	122
21	.10	.10	.10	.10	.11	.048	40	152
22	....	....	....	.11N	.12	.051	....	152
25	.11	.11	.11	.11	.10	.034	100	237
26	....	....	.09A	.09A	.08	.023	....	237
27	....	....	....	.08N	.09	.028	....	237
28	....	....	....	.09N	.08	.021	....	237
29	....	....	.07A	.07A	.07	.013	....	237

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	....	....	....	.07N	.08	.019	....	237
3	....	....	....	.08N	.10	.032	....	237
4	....	....	....	.10N	.10	.032	....	237
5	....	....	....	.10N	.14	.001	....	237
8	....	.16B	....	.16B	.17	.090	....	237
9	....	....	.16A	.17N	.16	.087	....	237
10	.15	.15	.14	.14	.15	.084	17	240
11	.15	.17B	.15	.17B	.21	.129	5	243
12	.19	.19	.19	.19	.21	.127	37	275
15	....	....	.20A	.20A	.19	.113	....	275

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
JUNE 1987 9250 PUTS
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	....	....	....	.19N	.18	.118	....	275
17	.17	.17	.17	.17	.18	.123	30	287
18	....	.20B	.17A	.20B	.22	.166	....	287
19	....	....	....	.22N	.22	.169	....	287
22	....	....	....	.22N	.20	.147	....	287
23	....	....	....	.20N	.20	.149	....	287
24	.17	.17	.17	.17	.16	.115	....	287
25	....	....	....	.16N	.16	.115	4	291
26	....	....	....	.16N	.15	.113	....	287
29	....	.18B	....	.18B	.17	.132	....	287
30	....	....	....	.17N	.15	.116	....	287

IN OCTOBER

1	....	....	.14A	.14A	.14	.111	....	287
2	....	....	....	.14N	.16	.116	....	287
3	.10	.10	.10	.10	.11	.077	5	292
6	....	....	.10A	.10A	.10	.070	....	292
7	....	....	....	.10N	.10	.063	....	292
8	.11	.11	.11	.11	.10	.066	5	287
9	....	....	....	.10N	.10	.062	....	287
10	....	....	....	.10N	.10	.067	....	287
13	....	....	....	.10N	.10	.068	....	287
14	....	....	....	.10N	.12	.078	....	287
15	....	....	....	.12N	.12	.074	....	287
16	....	....	....	.12N	.11	.082	....	287
17	....	....	....	.11N	.12	.094	....	287
20	....	....	....	.12N	.13	.098	....	287
21	....	....	.12A	.13N	.12	.087	....	287
22	....	....	....	.12N	.10	.068	....	287
23	....	....	....	.10N	.09	.063	....	287
24	....	....	....	.09N	.10	.071	....	287
27	....	....	....	.10N	.10	.060	....	287
28	....	....	....	.10N	.09	.055	....	287
29	....	....	....	.09N	.09	.051	....	287
30	....	....	....	.09N	.07	.039	....	287
31	....	....	.06A	.07N	.08	.042	....	287

IN NOVEMBER

3	....	....	....	.08N	.08	.039	....	287
4	....	....	....	.08N	.08	.040	....	287
5	....	....	....	.08N	.08	.041	....	287
6	....	....	....	.08N	.08	.047	....	287
7	....	....	....	.08N	.09	.055	....	287
10	.09@.10	.10	.09	.10	.10	.059	15	295
11	.08@.09	.09	.08	.09	.09	.056	41	316
12	....	....	....	.09N	.08	.049	1	316
13	....	....	....	.08N	.08	.042	....	316
14	....	....	....	.08N	.07	.035	....	316
17	....	....	....	.07N	.06	.030	....	316
18	....	....	....	.06N	.07	.034	....	316
19	....	....	....	.07N	.05	.021	....	316
20	....	....	....	.05N	.05	.019	....	316
21	....	....	....	.05N	.05	.016	....	316
24	....	....	....	.05N	.04	.013	....	316
25	....	....	....	.04N	.04	.013	....	295
26	.04	.04	.04	.04	.04	.011	204	493
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.04N	.04	.011	....	493

IN DECEMBER

1	....	....	....	.04N	.04	.012	....	493
2	....	....	....	.04N	.03	.010	....	493
3	....	....	....	.03N	.03	.010	....	493
4	....	....	....	.03N	.03	.009	....	493
5	....	....	....	.03N	.03	.013	....	493
8	....	....	....	.03N	.03	.013	....	493
9	....	....	....	.03N	.03	.013	....	493
10	....	....	....	.03N	.03	.012	....	493
11	....	....	....	.03N	.03	.017	....	493
12	....	....	....	.03N	.03	.016	....	493
15	.02	.02	.02	.02	.03	.017	57	448
16	....	....	....	.03N	.03	.017	7	441
17	.03	.03	.03	.03	.03	.014	104	533
18	....	....	....	.03N	.03	.013	39	572
19	....	....	....	.03N	.03	.012	....	572
22	....	....	....	.03N	.03	.012	....	572
23	....	....	....	.03N	.03	.011	....	572
24	....	....	....	.03N	.03	.010	....	572
25	Exchange Closed; Christmas							
26	....	....	....	.03N	.03	.010	....	572
29	....	....	....	.03N	.03	.014	....	572
30	....	....	....	.03N	.03	.017	....	572
31	.03	.03	.03	.03	.03	.017	2	570

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
JUNE 1987 9275 PUTS
IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.50	.50	.49	.49	.49	.427	50	50
4	Exchange Closed; Independence Day							
7	....	....	....	.49N	.49	.427	50	100
8	....	....	....	.49N	.59	.475	....	100
9	.50	.50	.50	.50	.50	.426	100	200
10	....	....	....	.50N	.53	.438	....	200
11	....	....	.52A	.52A	.47	.415	....	200
14	....	....	.46A	.46A	.42	.391	....	200
15	....	....	.39A	.39A	.39	.370	....	200
16	....	....	....	.39N	.38	.358	....	200
17	....	....	....	.38N	.39	.359	....	200
18	....	....	....	.39N	.37	.341	....	200
21	....	....	....	.37N	.35	.326	....	200
22	....	....	....	.35N	.38	.340	....	200
23	....	....	....	.38N	.45	.389	....	200
24	....	....	....	.45N	.48	.412	....	200
25	....	....	....	.48N	.48	.399	....	200
28	....	.47B	....	.47B	.50	.420	....	200
29	....	....	.45A	.45A	.41	.363	....	200
30	....	....	.40A	.40A	.39	.335	....	200
31	....	....	.36A	.38A	.34	.294	....	200

IN AUGUST

1	....	....	.32A	.34N	.36	.305	....	200
4	....	....	....	.36N	.32	.276	....	200
5	....	....	....	.32N	.36	.309	....	200
6	.36	.36	.36	.36	.37	.317	40	240
7	....	....	....	.37N	.35	.291	....	240
8	....	....	....	.35N	.35	.273	....	240
11	.31	.31	.31	.31	.33	.244	5	245
12	.26	.30	.26	.30	.31	.215	161	406
13	....	....	.30A	.30A	.27	.180	20	411
14	....	....	....	.27N	.28	.193	....	411
15	....	....	....	.28N	.27	.183	....	411
18	....	....	....	.27N	.26	.173	....	411
19	....	....	....	.26N	.22	.135	....	406
20	....	....	....	.22N	.19	.121	....	406
21	.14	.14	.14	.14	.15	.090	10	406
22	....	....	....	.15N	.16	.096	....	396
25	....	....	....	.16N	.14	.069	....	396
26	....	....	.13A	.13A	.11	.050	....	396
27	....	....	....	.11N	.13	.058	....	396
28	....	....	....	.13N	.11	.046	....	396
29	....	....	....	.11N	.09	.031	....	396

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	....	....	....	.09N	.11	.042	....	396
3	....	....	....	.11N	.14	.066	....	396
4	....	....	.13A	.13A	.14	.065	....	396
5	....	.17B	....	.17B	.19	.011	....	396
8	.21	.21	.21	.21	.22	.152	17	399
9	....	....	.21A	.21A	.21	.146	....	399
10	.20	.20	.19	.19	.19	.140	17	406
11	.21	.23	.21	.23	.27	.202	4	406
12	....	....	.24A	.24A	.26	.197	5	411
15	....	....	....	.26N	.24	.177	....	411
16	....	....	....	.24N	.23	.183	....	411
17	....	....	....	.23N	.23	.188	....	405
18	....	....	....	.23N	.28	.242	....	405
19	....	....	....	.28N	.26	.245	....	405
22	.27	.27	.27	.27	.26	.217	5	400
23	....	....	....	.26N	.26	.219	....	400
24	.24	.24	.24	.24	.20	.175	....	400
25	....	....	....	.20N	.20	.174	1	399
26	.22	.24B	.21A	.21A	.20	.171	2	398
29	....	.23B	....	.23B	.22	.196	....	397
30	....	....	....	.22N	.20	.174	....	397

IN OCTOBER

1	....	....	.18A	.18A	.19	.168	....	397
2	.20	.20	.20	.20	.21	.175	3	394
3	.16	.16	.14	.14	.15	.122	18	378
6	.14	.14	.14	.14	.14	.113	2	376
7	....	....	.13A	.13A	.13	.103	....	376
8	.13	.13	.13	.13	.14	.108	14	364
9	....	....	....	.14N	.13	.102	....	364
10	....	....	....	.13N	.14	.111	....	364
13	....	....	....	.14N	.15	.113	....	364
14	....	....	....	.15N	.16	.127	....	364
15	....	....	....	.16N	.16	.123	....	364
16	....	....	....	.16N	.15	.134	....	364
17	....	....	....	.15N	.17	.152	....	364

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1987 9275 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	....	....	....	.17N	.18	.159	....	364
21	....	....	.17A	.17A	.17	.144	....	364
22	....	....	.15A	.15A	.14	.117	....	364
23	....	....	....	.14N	.13	.109	....	364
24	....	....	....	.13N	.15	.123	....	364
27	....	....	....	.15N	.14	.106	....	364
28	....	....	....	.14N	.13	.098	....	364
29	....	....	....	.13N	.13	.092	....	364
30	....	....	.10A	.10A	.10	.074	....	364
31	....	....	.09A	.09A	.11	.077	....	364

IN NOVEMBER

3	....	....	....	.11N	.11	.073	....	364
4	....	....	....	.11N	.11	.075	....	364
5	....	....	....	.11N	.11	.077	....	364
6	....	....	....	.11N	.11	.087	....	364
7	....	....	....	.11N	.13	.100	....	364
10	....	....	....	.13N	.14	.106	....	364
11	....	....	.13A	.13A	.13	.101	....	364
12	....	....	.12A	.12A	.11	.091	....	364
13	.12	.12	.12	.12	.11	.079	....	364
14	....	....	....	.11N	.10	.069	....	364
17	....	....	.09A	.09A	.09	.060	....	364
18	....	....	....	.09N	.09	.068	....	364
19	....	....	....	.09N	.08	.045	....	364
20	....	....	....	.08N	.08	.042	....	364
21	....	....	.07A	.07A	.07	.037	....	364
24	....	....	....	.07N	.06	.032	....	364
25	....	....	....	.06N	.07	.033	....	364
26	....	....	....	.07N	.06	.029	....	364
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.06N	.06	.028	....	364

IN DECEMBER

1	....	....	....	.06N	.06	.031	....	364
2	....	....	....	.06N	.05	.026	....	364
3	....	....	....	.05N	.05	.026	....	364
4	.05	.05	.04	.04	.04	.023	18	367
5	....	....	....	.04N	.05	.033	....	367
8	....	....	....	.05N	.05	.032	....	367
9	.04	.04	.04	.04	.04	.032	10	377
10	....	....	....	.04N	.04	.031	....	377
11	....	....	....	.04N	.04	.040	....	377
12	....	....	....	.04N	.04	.039	....	377
15	....	....	....	.04N	.05	.040	....	377
16	....	....	....	.05N	.05	.041	....	377
17	....	....	....	.05N	.05	.034	....	377
18	....	....	....	.05N	.05	.033	....	377
19	....	....	....	.05N	.05	.031	....	377
22	....	....	....	.05N	.05	.032	....	377
23	....	....	....	.05N	.04	.030	....	377
24	....	....	....	.04N	.04	.028	....	377
25	Exchange Closed; Christmas							
26	....	....	....	.04N	.04	.027	....	377
29	....	....	....	.04N	.04	.035	....	377
30	....	....	....	.04N	.05	.043	....	377
31	....	....	....	.05N	.05	.042	....	377

JUNE 1987 9300 PUTS

IN JUNE 1986

27	.67	.67	.67	.67	.67	.553	10	10
30	....	....	....	.67N	.66	.544	....	10

IN JULY

1	....	....	.64A	.64A	.66	.541	....	10
2	....	....	....	.66N	.66	.539	....	10
3	....	....	....	.66N	.59	.503	....	10
4	Exchange Closed; Independence Day							
7	....	....	.58A	.58A	.59	.503	....	10
8	....	.62B	....	.62B	.70	.552	....	10
9	....	....	.61A	.61A	.60	.503	....	10
10	.60	.60	.60	.60	.63	.515	....	10
11	.60	.60	.60	.60	.56	.494	....	10
14	....	....	.55A	.55A	.52	.471	25	35
15	....	....	.49A	.49A	.48	.451	....	35
16	....	....	....	.48N	.47	.440	....	35
17	....	....	....	.47N	.48	.442	....	35
18	....	....	....	.48N	.45	.424	....	35
21	....	....	....	.45N	.44	.409	....	35
22	....	....	....	.44N	.47	.426	....	35
23	....	....	....	.47N	.54	.479	....	35
24	.52	.52	.52	.52	.58	.505	100	108

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1987 9300 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	....	....	.55A	.55A	.56	.493	....	113
28	....	.57B	....	.57B	.60	.517	....	113
29	....	....	.55A	.55A	.51	.458	....	113
30	....	....	.50A	.50A	.47	.430	....	113
31	.46	.46	.43A	.43A	.42	.386	25	123

IN AUGUST

1	....	....	.38A	.42N	.44	.400	....	113
4	....	....	....	.44N	.40	.370	....	113
5	....	....	....	.40N	.45	.409	....	113
6	.45	.45	.45	.45	.46	.420	20	125
7	....	....	....	.46N	.43	.393	....	121
8	....	....	.42A	.42A	.43	.374	....	121
11	.40	.40	.40	.40	.41	.342	5	123
12	.38	.38	.37A	.38	.38	.308	11	129
13	....	....	.37A	.37A	.34	.266	....	129
14	....	....	....	.34N	.35	.282	....	129
15	....	....	.32A	.32A	.33	.271	....	129
18	....	....	....	.33N	.32	.259	....	129
19	....	....	....	.32N	.28	.212	....	129
20	.25	.25	.23A	.24	.25	.194	220	346
21	....	....	.19A	.19A	.20	.154	....	346
22	....	....	....	.20N	.21	.164	....	346
25	....	....	....	.21N	.18	.126	....	346
26	....	....	....	.18N	.15	.096	....	346
27	....	....	....	.15N	.17	.111	....	346
28	.13	.13	.13	.13	.15	.091	100	446
29	....	....	.13A	.13A	.12	.065	....	446

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	....	....	....	.12N	.14	.084	....	446
3	.18	.18	.18	.18	.19	.122	50	466
4	....	....	.17A	.17A	.19	.118	....	466
5	....	.20B	....	.20B	.24	.045	....	466
8	.28	.28	.27	.27	.28	.237	14	471
9	.24	.24	.24	.24	.27	.227	102	549
10	.24	.25	.24	.24A	.25	.218	17	551
11	....	.30B	....	.29B	.33	.294	....	551
12	.25	.29B	.25	.29B	.32	.286	10	551
15	....	....	.31A	.31A	.30	.259	....	551
16	....	....	....	.30N	.30	.265	....	551
17	....	....	....	.30N	.30	.271	....	551
18	....	....	.28A	.30N	.36	.334	....	551
19	....	....	.34A	.34A	.36	.336	....	551
22	....	....	....	.36N	.33	.303	....	551
23	....	....	....	.33N	.33	.305	....	551
24	.30	.30	.30	.30	.26	.250	50	581
25	....	....	....	.26N	.26	.249	....	581
26	....	.28B	....	.26N	.26	.244	....	581
29	....	.30B	....	.27B	.28	.274	....	581
30	....	....	....	.28N	.26	.248	....	581

IN OCTOBER

1	....	....	.23A	.25A	.25	.240	....	581
2	....	....	.24A	.25N	.27	.249	....	581
3	....	....	.21A	.21A	.19	.182	....	581
6	....	....	.18A	.19N	.19	.172	....	581
7	.18	.18	.17A	.18	.18	.159	1	581
8	....	....	....	.18N	.19	.167	....	581
9	....	....	....	.19N	.18	.159	....	581
10	.17	.17	.17	.17	.18	.173	20	601
13	....	....	....	.18N	.19	.175	....	601
14	....	....	....	.19N	.21	.195	....	601
15	....	....	....	.21N	.21	.190	....	601
16	.18	.18	.18	.18	.20	.205	230	781
17	.22	.22	.22	.22	.23	.229	11	751
20	....	....	....	.23N	.24	.241	....	751
21	....	....	.22A	.22A	.22	.222	....	751
22	....	....	.20A	.20A	.19	.186	....	752
23	....	....	....	.19N	.18	.175	....	752
24	....	....	....	.18N	.20	.195	....	752
27	....	....	....	.20N	.18	.173	....	752
28	....	....	....	.18N	.18	.162	....	752
29	.16	.18	.16	.18	.17	.154	85	797
30	.15	.15	.13A	.15	.14	.127	20	802
31	....	....	.12A	.14N	.15	.132	....	802

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1987 9300 PUTS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.15N	.15	.126	....	802
4	....	....	....	.15N	.15	.129	....	802
5	....	....	....	.15N	.15	.133	....	802
6	....	....	....	.15N	.15	.146	....	802
7	....	....	....	.16N	.18	.166	....	802
10	....	....	....	.18N	.19	.175	....	802
11	.18	.18	.18	.18	.18	.167	20	807
12	.16	.16	.15	.15	.15	.154	119	916
13	.15	.15	.15	.15	.15	.137	41	903
14	....	....	.13A	.13A	.13	.123	....	903
17	....	....	.12A	.13N	.12	.111	....	930
18	....	....	....	.12N	.13	.123	....	930
19	....	....	.11A	.13N	.11	.088	....	930
20	....	....	....	.11N	.11	.083	....	930
21	.10	.10	.10	.10	.10	.076	20	930
24	.07	.08	.07	.07	.08	.068	190	975
25	....	....	....	.08N	.10	.072	5	970
26	....	....	.09A	.09A	.09	.064	....	970
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.09N	.09	.063	....	970

IN DECEMBER

1	....	....	....	.09N	.09	.069	....	970
2	....	....	....	.09N	.08	.058	....	970
3	.07	.07	.07	.07	.08	.060	6	971
4	.07	.07	.07	.07	.07	.052	2	971
5	....	....	.06A	.07N	.08	.072	1	971
8	....	....	.07A	.08N	.08	.069	....	971
9	....	....	.07A	.07A	.07	.069	....	971
10	.07	.07	.07	.07	.07	.068	10	971
11	....	....	.06A	.07N	.07	.084	....	971
12	.07	.07	.07	.07	.07	.082	5	975
15	.07	.07	.07	.07	.08	.085	31	975
16	....	....	.07A	.07A	.07	.087	....	975
17	....	....	....	.07N	.06	.074	....	975
18	.06	.06	.06	.06	.06	.073	10	975
19	.06	.06	.06	.06	.06	.070	1	975
22	....	.07B	....	.06N	.06	.071	....	975
23	.06	.06	.06	.06	.06	.068	22	975
24	....	....	....	.06N	.06	.063	....	975
25	Exchange Closed; Christmas							
26	....	....	....	.06N	.06	.062	....	975
29	....	....	....	.06N	.06	.078	....	975
30	....	.07B	....	.06N	.07	.093	....	975
31	.06	.06	.06	.06	.07	.090	10	975

JUNE 1987 9325 PUTS

IN AUGUST 1986

20	.29	.30B	.29	.29	.32	.289	100	100
21	.24	.24	.24	.24	.27	.241	200	300
22	....	....	....	.27N	.28	.257	....	300
25	....	....	....	.28N	.24	.209	....	300
26	....	....	.23A	.23A	.21	.167	....	300
27	....	....	.20A	.20A	.23	.189	....	300
28	.18	.18	.18	.18	.21	.162	250	550
29	....	....	....	.21N	.17	.123	....	550

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	....	....	....	.17N	.19	.152	....	550
3	....	.20B	....	.20B	.25	.204	....	550
4	.21	.21	.21	.21	.25	.196	5	555
5	....	.26B	....	.26B	.31	.137	....	555
8	....	.34B	....	.34B	.36	.343	....	555
9	....	....	.34A	.34A	.35	.329	....	555
10	.33	.33	.31	.31	.33	.315	18	550
11	.36	.38B	.36	.38B	.41	.401	2	550
12	....	....	.40A	.40A	.41	.390	5	552
15	....	....	.40A	.40A	.38	.358	....	552
16	.39	.39	.39	.39	.38	.363	25	577
17	....	....	....	.38N	.38	.369	....	577
18	....	.42B	.37A	.42B	.45	.437	....	577
19	....	....	.44A	.45N	.45	.438	....	577
22	....	....	....	.45N	.42	.401	....	577
23	....	....	....	.42N	.42	.402	....	577
24	....	....	.40A	.40A	.34	.340	....	577
25	....	....	....	.34N	.34	.338	....	577
26	....	....	....	.34N	.33	.331	....	577
29	....	.38B	....	.38B	.36	.365	....	577
30	....	....	....	.36N	.34	.335	....	577

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1987 9325 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.30A	.31A	.33	.327	....	577
2	....	....	.32A	.32A	.35	.338	....	577
3	....	....	.28A	.28A	.26	.259	....	577
6	....	....	.25A	.25A	.24	.247	....	577
7	.22	.22	.22	.22	.23	.232	2	577
8	....	....	....	.23N	.24	.242	....	577
9	....	....	....	.24N	.23	.234	....	577
10	....	....	....	.23N	.24	.251	....	577
13	....	....	....	.24N	.25	.256	....	577
14	....	....	....	.25N	.27	.280	....	577
15	....	....	....	.27N	.27	.275	....	577
16	....	....	.26A	.26A	.27	.295	....	577
17	....	....	....	.27N	.30	.325	....	577
20	....	....	....	.30N	.31	.340	....	577
21	....	....	.30A	.30A	.29	.318	....	577
22	....	....	.28A	.28A	.26	.275	....	577
23	....	....	....	.26N	.25	.263	....	577
24	....	....	....	.25N	.27	.289	....	577
27	....	....	....	.27N	.25	.262	....	577
28	....	....	....	.25N	.24	.249	....	577
29	....	....	....	.24N	.23	.238	....	577
30	....	....	.17A	.17A	.19	.202	....	577
31	....	....	.17A	.18A	.20	.209	....	577

IN NOVEMBER

3	....	....	.19A	.19A	.20	.201	....	577
4	....	....	....	.20N	.20	.205	....	577
5	.19	.19	.19	.19	.20	.211	2	577
6	....	....	....	.20N	.22	.229	....	577
7	....	....	....	.22N	.24	.254	....	577
10	....	....	....	.24N	.25	.266	....	577
11	.24	.24	.24	.24	.24	.257	11	577
12	....	....	....	.24N	.21	.240	....	577
13	....	....	....	.21N	.20	.219	....	577
14	....	....	.18A	.18A	.18	.201	....	577
17	....	....	....	.18N	.17	.186	....	577
18	....	....	....	.17N	.18	.204	....	577
19	....	....	.17A	.17A	.15	.154	....	577
20	....	....	....	.15N	.15	.150	....	577
21	....	....	....	.15N	.13	.141	....	577
24	.10	.10	.10	.10	.11	.131	174	751
25	....	....	....	.11N	.13	.137	26	777
26	....	....	....	.13N	.13	.126	....	777
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.13N	.13	.125	....	777

IN DECEMBER

1	....	....	....	.13N	.13	.134	....	777
2	....	....	....	.13N	.11	.117	....	777
3	.11@.10	.11	.10	.10	.11	.119	8	777
4	....	....	.10A	.10A	.10	.108	....	777
5	....	....	....	.10N	.11	.137	....	777
8	....	....	....	.11N	.11	.134	....	777
9	....	....	.10A	.10A	.10	.134	....	777
10	....	....	....	.10N	.10	.131	....	777
11	.10	.10	.09	.09	.11	.157	497	941
12	.10	.10	.10	.10	.11	.154	565	1135
15	.11	.11	.11	.11	.12	.159	25	1130
16	.10	.10	.10	.10	.11	.162	814	1930
17	....	....	....	.11N	.10	.143	210	2130
18	.09	.09	.09	.09	.09	.141	636	2731
19	.09	.09	.09	.09	.09	.137	550	2901
22	.10	.10	.10	.10	.09	.138	565	3239
23	....	....	....	.09N	.09	.134	....	3219
24	.09	.09	.09	.09	.09	.127	200	3329
25	Exchange Closed; Christmas							
26	.09	.09	.09	.09	.09	.126	11	3329
29	.09	.10	.09	.09	.10	.152	237	3272
30	....	....	....	.10N	.11	.175	....	3272
31	....	....	....	.11N	.11	.171	....	3229

JUNE 1987 9350 PUTS

IN AUGUST 1986

21	.31	.31	.31	.31	.34	.350	100	100
22	.36	.36	.36	.36	.36	.371	53	150
25	....	....	....	.36N	.32	.318	....	150
26	....	....	.29A	.29A	.27	.265	....	150
27	.28	.23	.28	.28	.30	.296	2	152
28	.30	.30	.24	.25	.27	.261	6	157
29	.22@.21	.22	.21	.21	.23	.209	150	307

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1987 9350 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	....	.21A	.22A	.26	.248	35	342
3	.30	.30	.30	.30	.31	.312	69	409
4	.28	.28	.28	.28	.31	.299	5	414
5	.38	.38	.38	.38	.40	.308	25	414
8	....	.43B	....	.43B	.46	.463	....	414
9	....	....	.44A	.44A	.44	.445	....	414
10	....	....	.40A	.40A	.41	.427	....	414
11	....	.48B	....	.48B	.51	.516	....	414
12	....	....	.50A	.50A	.51	.502	....	414
15	....	....	.48A	.48A	.48	.466	....	414
16	....	....	....	.48N	.48	.471	....	414
17	.47	.47	.44A	.45	.48	.476	150	464
18	....	.52B	.46A	.52B	.55	.545	....	464
19	....	....	.54A	.55N	.55	.544	....	464
22	....	....	....	.55N	.52	.506	....	464
23	....	....	....	.52N	.52	.506	....	464
24	.46	.46	.44	.44	.43	.440	45	489
25	....	....	....	.43N	.42	.436	....	489
26	....	....	....	.42N	.42	.429	....	489
29	....	.48B	....	.48B	.46	.465	....	489
30	....	....	....	.46N	.43	.433	....	489

IN OCTOBER

1	.36	.40B	.36	.40B	.41	.424	14	516
2	....	....	.40A	.41N	.43	.436	....	516
3	.33	.33	.32	.32	.34	.349	110	616
6	.30	.30	.30	.30	.31	.336	170	786
7	....	....	.30A	.30A	.30	.319	....	786
8	....	....	.29A	.29A	.32	.333	....	786
9	....	....	.31A	.31A	.31	.324	....	786
10	....	....	.30A	.30A	.33	.345	....	786
13	....	....	.32A	.33N	.34	.352	....	786
14	....	....	.33A	.33A	.36	.380	....	786
15	....	....	....	.36N	.36	.375	....	786
16	.32	.32	.31	.31	.35	.399	75	818
17	....	.36B	....	.36B	.39	.434	....	818
20	....	....	....	.39N	.41	.451	....	818
21	....	....	.38A	.38A	.36	.428	....	818
22	....	....	.37A	.38N	.34	.382	....	853
23	.32	.32	.32	.32	.33	.368	7	853
24	....	....	.32A	.32A	.35	.398	....	853
27	....	....	....	.35N	.33	.370	....	853
28	....	....	.32A	.32A	.31	.355	....	853
29	....	....	....	.31N	.30	.342	....	853
30	.22	.31B	.22	.23B	.26	.299	50	893
31	.26	.26	.24A	.26	.27	.307	7	893

IN NOVEMBER

3	....	....	.25A	.25A	.26	.298	....	893
4	....	....	....	.26N	.26	.302	....	893
5	....	....	....	.26N	.26	.310	....	893
6	.27	.27	.27	.27	.29	.332	2	895
7	....	.30B	....	.30B	.32	.363	....	895
10	....	....	....	.32N	.34	.377	....	895
11	....	....	.30A	.34N	.32	.367	....	895
12	.29	.29	.29	.29	.29	.347	45	895
13	.27	.27	.26	.26	.27	.323	12	893
14	.26	.26	.26	.26	.25	.303	70	913
17	.25	.25	.22	.22	.23	.285	45	948
18	....	....	....	.23N	.26	.311	17	948
19	.23	.23	.23	.23	.20	.247	1	949
20	.20	.20	.19	.19	.20	.245	75	1024
21	.19	.19	.18	.18	.18	.235	22	1026
24	.17	.17	.17	.17	.16	.224	75	1086
25	.15	.20	.15	.20	.19	.235	23	1066
26	....	....	.17A	.17A	.17	.219	5	1061
27	Exchange Closed; Thanksgiving Day							
28	.17	.19	.17	.19	.18	.220	15	1074

IN DECEMBER

1	....	....	....	.18N	.19	.233	23	1088
2	....	....	.17A	.17A	.16	.208	....	1086
3	.15	.15	.15	.15	.16	.210	12	1086
4	....	....	.14A	.14A	.14	.190	....	1086
5	.15	.15	.15	.15	.15	.235	20	1106
8	.14	.15	.14	.14	.15	.230	100	1181
9	.14	.14	.14	.14	.15	.230	....	1181
10	.15	.15	.15	.15	.15	.225	45	1174
11	.15	.16	.14A	.16	.16	.262	127	1283
12	.16	.16	.16	.16	.16	.257	663	1530
15	.17	.17	.15	.16	.17	.266	60	1496
16	.16	.16	.15	.16	.17	.270	180	1586

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1987 9350 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	.16	.16	.16	.16	.15	.245	480	1986
18	.13	.13	.13	.13	.15	.243	30	1986
19	.14	.15	.14	.15	.15	.237	81	2036
22	.16	.16	.16	.16	.15	.240	250	2221
23	....	....	....	.15N	.14	.235	....	2221
24	.14	.14	.14	.14	.14	.225	....	2221
25	Exchange Closed; Christmas							
26	....	....	....	.14N	.14	.224	50	2221
29	.15	.15	.15	.15	.15	.261	13	2209
30	.16	.17	.16	.17	.17	.293	80	2224
31	....	....	....	.17N	.17	.287	....	2224

JUNE 1987 9375 PUTS

IN AUGUST 1986

20	.48	.49B	.47	.48	.51	.522	60	60
21	....	....	.44A	.44A	.44	.473	....	60
22	....	....	....	.44N	.46	.498	....	60
25	....	....	....	.46N	.41	.445	....	60
26	....	....	....	.41N	.36	.387	....	60
27	....	....	.35A	.35A	.39	.422	....	60
28	....	....	.34A	.34A	.35	.384	....	60
29	.26	.26	.26	.26	.30	.322	254	310

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	.29	.29	.28	.29B	.34	.369	25	337
3	....	.37B	....	.36B	.40	.439	3	312
4	....	....	.38A	.40N	.40	.420	....	315
5	....	.47B	....	.47B	.50	.536	....	315
8	....	.54B	....	.53B	.56	.586	....	315
9	....	....	.54A	.54A	.55	.565	....	315
10	.52	.52	.51	.52	.52	.545	130	389
11	....	.60B	....	.60B	.64	.630	....	389
12	....	....	.60A	.60A	.63	.614	....	389
15	....	....	.61A	.61A	.58	.577	....	389
16	....	.61B	....	.61B	.59	.581	....	389
17	.57	.57	.55	.57B	.57	.584	270	459
18	....	.60B	....	.60B	.68	.649	....	459
19	....	.69B	.66A	.69B	.68	.647	....	459
22	....	....	....	.68N	.64	.610	....	459
23	....	....	.63A	.64N	.64	.609	....	459
24	....	....	.62A	.62A	.54	.543	....	459
25	....	....	....	.54N	.53	.538	....	459
26	.60	.60	.52A	.53A	.52	.530	4	455
29	.60	.60	.60	.60	.57	.566	1	455
30	....	....	....	.57N	.53	.534	....	455

IN OCTOBER

1	....	....	.50A	.50A	.52	.526	....	455
2	....	....	.51A	.51A	.54	.538	....	455
3	....	....	.44A	.44A	.43	.448	....	455
6	....	....	.41A	.41A	.40	.436	....	455
7	....	....	....	.40N	.39	.418	....	455
8	....	....	.37A	.37A	.41	.434	....	455
9	.41	.41	.41	.41	.39	.425	1	456
10	....	....	....	.39N	.42	.450	....	456
13	....	....	.41A	.42N	.43	.458	....	456
14	....	....	....	.43N	.46	.489	....	456
15	....	....	....	.46N	.46	.484	....	456
16	....	....	.45A	.45A	.45	.511	....	456
17	....	....	....	.45N	.50	.548	....	456
20	....	....	....	.50N	.52	.567	....	456
21	....	....	.51A	.51A	.49	.544	....	456
22	....	....	.48A	.48A	.44	.498	....	456
23	....	....	....	.44N	.42	.484	....	456
24	....	....	....	.42N	.45	.517	....	456
27	....	....	....	.45N	.43	.488	....	456
28	....	....	....	.43N	.41	.473	....	456
29	....	....	....	.41N	.40	.459	....	456
30	....	....	.35A	.35A	.35	.411	....	456
31	....	....	.32A	.32A	.36	.421	....	456

IN NOVEMBER

3	....	....	.33A	.33A	.35	.411	....	456
4	....	....	....	.35N	.36	.416	....	456
5	.35	.35	.35	.35	.35	.425	13	459
6	....	....	....	.35N	.38	.449	....	459
7	....	.40B	....	.38N	.42	.483	....	459
10	.43	.43	.43	.43	.44	.498	1	460
11	....	....	.42A	.42A	.42	.488	....	460
12	....	....	.39A	.39A	.39	.468	....	460

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1987 9375 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13	....	....	.35A	.37A	.36	.443	....	460
14	....	....	.35A	.35A	.34	.422	....	460
17	.30	.30	.30	.30	.32	.405	35	460
18	....	....	.31A	.31A	.35	.435	....	460
19	....	....	.33A	.33A	.29	.363	....	460
20	....	....	....	.29N	.29	.364	....	460
21	.26	.26	.26	.26	.26	.355	25	485
24	.23	.24	.22	.22	.23	.346	100	562
25	.27	.27	.27	.27	.27	.361	2	562
26	.25	.25	.25	.25	.26	.343	....	562
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.26N	.26	.347	62	562

IN DECEMBER

1	.26	.27B	.26	.26	.27	.363	25	587
2	.27	.27	.23	.23A	.23	.331	107	662
3	.22	.22	.20	.21	.23	.332	120	751
4	.23	.23	.19	.19	.20	.306	159	836
5	.20	.21B	.20	.21B	.24	.361	11	837
8	.24	.24	.23A	.23A	.23	.355	35	832
9	.22	.22	.21	.21	.22	.355	12	835
10	.21	.22	.21	.22	.22	.350	70	813
11	.20	.23	.20	.23	.24	.394	120	793
12	.21	.22B	.21	.22B	.24	.388	20	803
15	.24	.24	.24	.24	.25	.399	60	858
16	.22	.22	.22	.22	.25	.404	40	998
17	.23	.23	.23	.23	.23	.375	110	973
18	.20	.20	.20	.20	.23	.374	110	1083
19	....	....	.22A	.22A	.22	.368	100	1183
22	.24	.24	.24	.24	.22	.373	554	1378
23	.23	.23	.21	.21	.21	.367	97	1450
24	....	....	....	.21N	.20	.355	35	1460
25	Exchange Closed; Christmas							
26	....	....	....	.20N	.20	.354	5	1465
29	.22	.23	.22	.23	.23	.401	108	1515
30	.25	.26	.25	.26	.25	.437	50	1515
31	.23	.26	.23	.25A	.25	.431	80	1495

JUNE 1987 9400 PUTS

IN AUGUST 1986

29	.46	.46	.38A	.39A	.39	.454	10	10

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	.38	.38	.38	.38	.44	.503	....	10
3	.52	.54B	.52	.53B	.51	.572	3	13
4	....	....	.47A	.51N	.50	.550	10	23
5	....	.59B	....	.59B	.62	.752	....	13
8	....	.68B	....	.68B	.70	.701	....	13
9	....	....	.67A	.67A	.68	.679	....	13
10	....	....	.65A	.65A	.64	.658	....	13
11	....	.74B	....	.74B	.78	.732	....	13
12	....	....	.66A	.66A	.75	.716	....	13
15	....	....	.74A	.74A	.68	.682	....	13
16	....	....	....	.68N	.72	.684	....	13
17	....	....	....	.72N	.72	.695	....	13
18	....	....	.70A	.72N	.82	.742	....	13
19	....	....	.79A	.79A	.82	.739	....	13
22	....	....	....	.82N	.78	.706	....	13
23	....	....	.71A	.78N	.78	.704	....	13
24	....	....	.75A	.75A	.66	.643	....	13
25	....	....	....	.66N	.65	.638	....	13
26	....	.70B	.63A	.63A	.65	.629	....	13
29	....	.73B	....	.73B	.70	.663	....	13
30	....	....	....	.70N	.66	.633	....	13

IN OCTOBER

1	....	....	.63A	.63A	.64	.626	....	13
2	....	....	.63A	.63A	.67	.638	....	13
3	....	....	.56A	.56A	.54	.551	....	13
6	....	....	.51A	.52A	.52	.539	....	13
7	....	....	.50A	.50A	.50	.523	....	13
8	....	....	....	.50N	.51	.540	....	13
9	....	....	.50A	.50A	.50	.532	....	13
10	....	....	....	.50N	.53	.558	....	13
13	....	....	....	.53N	.54	.567	....	13
14	....	....	....	.54N	.57	.598	....	13
15	....	....	....	.57N	.57	.594	....	13
16	....	....	....	.57N	.58	.622	....	13
17	....	....	....	.58N	.63	.657	....	13
20	....	.64B	....	.64B	.65	.676	....	13
21	....	....	.61A	.61A	.62	.656	....	13

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1987 9400 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	....	....	.57A	.57A	.56	.613	....	13
23	....	....	....	.56N	.54	.600	....	13
24	....	....	....	.54N	.58	.633	....	13
27	....	....	....	.58N	.55	.607	....	13
28	....	....	.54A	.54A	.53	.594	....	13
29	.49	.49	.49	.49	.51	.580	10	20
30	....	.53B	.45A	.45A	.45	.532	....	20
31	....	....	.42A	.42A	.47	.541	....	20

IN NOVEMBER

3	....	....	....	.47N	.46	.532	....	20
4	....	....	....	.46N	.47	.537	....	20
5	....	....	....	.47N	.47	.546	....	20
6	....	....	....	.47N	.50	.571	....	20
7	....	.52B	....	.52B	.54	.605	....	20
10	....	....	....	.54N	.54	.619	....	20
11	....	....	.53A	.53A	.54	.610	....	20
12	....	....	.53A	.53A	.50	.591	....	20
13	.45	.45	.45	.45	.47	.568	20	33
14	....	....	....	.47N	.45	.549	....	33
17	.42	.42	.42	.42	.42	.534	55	80
18	.42	.45	.42	.45	.45	.566	62	88
19	....	....	.42A	.42A	.39	.493	....	88
20	.38	.38	.38	.38	.39	.498	....	88
21	.36	.36	.36	.36	.37	.492	190	245
24	.33	.33	.33	.33	.34	.487	....	245
25	....	....	....	.34N	.37	.504	25	220
26	....	....	.35A	.35A	.36	.486	....	220
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.36N	.36	.492	....	220

IN DECEMBER

1	.37	.38	.37	.38	.36	.510	50	268
2	.35	.35	.31	.31	.32	.474	10	278
3	.31	.31	.31	.31	.32	.474	76	333
4	....	....	.29A	.30A	.30	.445	....	333
5	.27	.29B	.27	.28	.34	.504	65	394
8	.32	.32	.32	.32	.32	.498	85	391
9	.30	.30	.30	.30	.31	.498	....	391
10	.31	.31	.31	.31	.31	.492	78	414
11	.30	.32B	.30	.32B	.35	.539	82	449
12	.32	.33B	.32	.33B	.35	.533	103	536
15	.36	.36	.36	.36	.35	.545	25	561
16	.33	.34	.33	.34	.35	.551	67	606
17	.32	.33	.32	.33	.32	.522	85	691
18	.32	.32	.29	.30B	.31	.522	183	818
19	.31	.31	.31	.31	.31	.516	974	1330
22	.34	.34	.33A	.33A	.32	.522	96	1325
23	.33	.33	.32A	.32N	.31	.516	210	1524
24	....	....	....	.31N	.30	.504	....	1524
25	Exchange Closed; Christmas							
26	....	....	....	.30N	.30	.504	....	1524
29	.32	.34	.32	.34	.34	.553	5	1526
30	.36	.38	.35	.38	.38	.590	107	1432
31	....	....	.35A	.38N	.37	.584	....	1428

JUNE 1987 9425 PUTS

IN NOVEMBER 1986

21	.47	.47	.46	.46	.48	.630	125	125
24	....	....	.46A	.46A	.47	.628	25	150
25	....	....	....	.47N	.50	.646	....	150
26	....	....	....	.50N	.48	.631	....	150
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.48N	.49	.638	....	150

IN DECEMBER

1	....	.50B	....	.50B	.49	.655	....	150
2	....	....	....	.49N	.44	.621	....	150
3	....	....	....	.44N	.44	.620	....	150
4	....	....	.41A	.41A	.41	.591	....	150
5	....	....	....	.41N	.47	.646	....	150
8	....	....	....	.47N	.46	.641	....	150
9	....	....	.44A	.44A	.45	.641	....	150
10	....	....	....	.45N	.44	.635	....	150
11	....	....	....	.44N	.49	.678	....	150
12	....	....	....	.49N	.49	.673	....	150
15	....	.50B	....	.50B	.50	.685	....	150
16	....	....	.48A	.48A	.51	.691	....	150
17	.47	.47	.47	.47	.47	.665	1	151
18	....	....	.43A	.45A	.47	.666	....	151
19	....	....	....	.47N	.46	.662	....	151
22	....	.47B	....	.47B	.46	.668	....	151

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
JUNE 1987 9425 PUTS
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	.46	.46	.46	.46	.45	.663	....	151
24	....	....	....	.45N	.43	.652	1	152
25	Exchange Closed; Christmas							
26	....	....	....	.43N	.43	.653	....	152
29	.49	.49	.49	.49	.48	.698	2	152
30	....	....	....	.48N	.52	.729	....	150
31	....	....	.50A	.50A	.51	.724	....	150

SEPTEMBER 1987 9200 PUTS
IN OCTOBER 1986

7	.16	.16	.16	.16	.15	.070	9	9
8	.16	.16	.16	.16	.16	.073	5	11
9	....	....	....	.16N	.15	.069	....	11
10	....	....	.14A	.14A	.16	.073	....	11
13	....	....	....	.16N	.17	.073	....	11
14	....	....	....	.17N	.18	.080	....	11
15	....	....	....	.18N	.18	.079	....	11
16	.16	.16	.15	.15	.16	.084	460	268
17	....	....	....	.16N	.19	.094	10	278
20	....	....	....	.19N	.19	.096	....	278
21	....	....	....	.19N	.18	.087	....	278
22	....	....	.17A	.18N	.16	.070	....	278
23	....	....	....	.16N	.16	.067	....	278
24	....	....	....	.16N	.17	.074	....	278
27	....	....	....	.17N	.16	.063	....	278
28	....	....	....	.16N	.15	.058	....	278
29	....	....	....	.15N	.14	.055	....	278
30	....	....	.11A	.11A	.12	.044	....	278
31	....	....	....	.12N	.13	.047	....	278

IN NOVEMBER

3	....	....	....	.13N	.13	.043	....	278
4	....	....	....	.13N	.13	.043	....	278
5	....	....	....	.13N	.13	.044	....	278
6	....	....	....	.13N	.13	.049	....	278
7	.14	.14	.14	.14	.14	.055	6	272
10	....	....	....	.14N	.14	.056	....	272
11	....	....	....	.14N	.13	.053	....	272
12	....	....	....	.13N	.12	.048	....	272
13	....	....	....	.12N	.12	.041	....	272
14	....	....	....	.12N	.11	.036	....	272
17	....	....	.10A	.10A	.10	.030	....	272
18	....	....	....	.10N	.11	.033	....	272
19	....	....	....	.11N	.09	.023	....	272
20	....	....	....	.09N	.09	.020	....	272
21	....	....	....	.09N	.08	.017	....	272
24	....	....	.06A	.06A	.07	.014	....	272
25	....	....	....	.07N	.07	.014	....	272
26	....	....	....	.07N	.07	.012	....	272
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.07N	.07	.011	....	272

IN DECEMBER

1	....	....	....	.07N	.07	.011	....	272
2	....	....	....	.07N	.06	.009	....	272
3	....	....	....	.06N	.06	.010	....	272
4	....	....	....	.06N	.06	.009	....	272
5	....	....	.05A	.06N	.06	.012	....	272
8	....	....	....	.06N	.06	.011	....	272
9	....	....	....	.06N	.06	.011	....	272
10	....	....	....	.06N	.06	.011	....	272
11	....	....	....	.06N	.06	.013	....	272
12	....	....	....	.06N	.06	.012	....	272
15	....	....	....	.06N	.06	.013	....	272
16	....	....	....	.06N	.06	.012	....	272
17	....	....	....	.06N	.06	.011	....	272
18	....	....	....	.06N	.06	.010	....	272
19	....	....	....	.06N	.06	.009	....	272
22	....	....	....	.06N	.06	.009	....	272
23	....	....	....	.06N	.05	.008	....	272
24	....	....	....	.05N	.05	.008	....	272
25	Exchange Closed; Christmas							
26	....	....	....	.05N	.05	.007	....	272
29	....	....	....	.05N	.05	.010	....	278
30	.06	.06	.06	.06	.05	.013	100	318
31	.05	.05	.05	.05	.05	.013	10	318

SEPTEMBER 1987 9225 PUTS
IN OCTOBER 1986

16	.20	.20	.20	.20	.20	.128	30	30
17	....	....	....	.20N	.24	.142	....	30

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
SEPTEMBER 1987 9225 PUTS
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	....	....	....	.24N	.24	.146	....	30
21	....	....	.23A	.23A	.23	.134	....	30
22	....	....	.22A	.22A	.20	.111	....	30
23	.18	.18	.18	.18	.19	.106	4	34
24	....	....	....	.19N	.22	.118	....	34
27	....	....	....	.22N	.20	.102	....	34
28	....	....	....	.20N	.19	.095	....	34
29	....	....	....	.19N	.18	.090	....	34
30	....	....	.14A	.14A	.16	.075	....	34
31	....	....	.14A	.14A	.16	.078	....	34

IN NOVEMBER

3	....	....	.15A	.15A	.16	.074	....	34
4	....	....	....	.16N	.16	.074	....	34
5	....	....	....	.16N	.16	.074	....	34
6	....	....	....	.16N	.16	.082	....	34
7	....	....	....	.16N	.18	.091	....	34
10	....	....	....	.18N	.18	.093	....	34
11	....	....	....	.18N	.17	.088	....	34
12	....	....	....	.17N	.16	.081	....	34
13	....	....	....	.16N	.15	.071	....	34
14	....	....	....	.15N	.14	.063	....	34
17	....	....	.13A	.13A	.13	.055	....	34
18	....	....	....	.13N	.14	.060	....	34
19	....	....	....	.14N	.11	.043	....	34
20	....	....	....	.11N	.11	.040	....	34
21	....	....	....	.11N	.10	.034	....	34
24	....	....	.08A	.08A	.09	.030	....	34
25	....	....	....	.09N	.10	.030	....	34
26	....	....	....	.10N	.10	.026	....	34
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.10N	.10	.024	....	34

IN DECEMBER

1	....	....	....	.10N	.10	.025	....	34
2	....	....	....	.10N	.08	.020	....	34
3	....	....	....	.08N	.08	.023	....	34
4	....	....	....	.08N	.07	.020	....	34
5	....	....	....	.07N	.08	.027	....	34
8	....	....	....	.08N	.08	.024	....	34
9	....	....	....	.08N	.08	.024	....	34
10	....	....	....	.08N	.08	.024	....	34
11	....	....	....	.08N	.08	.028	....	34
12	....	....	....	.08N	.08	.026	....	34
15	....	....	....	.08N	.08	.027	....	34
16	....	....	.06A	.08N	.08	.027	....	34
17	....	....	....	.08N	.08	.024	....	34
18	....	....	....	.08N	.08	.022	....	34
19	....	....	....	.08N	.08	.020	....	34
22	....	....	....	.08N	.08	.021	....	34
23	....	....	....	.08N	.06	.019	....	34
24	....	....	....	.06N	.06	.018	....	34
25	Exchange Closed; Christmas							
26	....	....	....	.06N	.06	.017	....	34
29	....	....	....	.06N	.06	.022	....	34
30	....	....	....	.06N	.07	.028	....	34
31	....	....	....	.07N	.07	.029	....	34

SEPTEMBER 1987 9250 PUTS
IN SEPTEMBER 1986

17	.31	.31	.31	.31	.32	.244	....	....
18	....	....	....	.32N	.39	.297	100	100
19	....	....	.38A	.38A	.39	.299	....	100
22	....	....	.38A	.38A	.36	.273	....	100
23	....	....	....	.36N	.36	.278	....	100
24	....	....	....	.36N	.34	.235	....	100
25	....	....	....	.34N	.34	.237	....	100
26	....	....	....	.34N	.33	.231	....	100
29	....	.35B	....	.35B	.35	.257	....	100
30	....	....	....	.35N	.32	.235	....	100

IN OCTOBER

1	....	....	.30A	.30A	.31	.226	....	100
2	....	.32B	....	.32B	.32	.234	....	100
3	....	....	.27A	.27A	.25	.175	....	100
6	....	....	.24A	.24A	.24	.166	....	100
7	....	....	.22A	.22A	.23	.155	....	100
8	....	....	....	.23N	.24	.161	....	100
9	....	....	....	.24N	.23	.155	....	100
10	....	....	....	.23N	.25	.163	....	100
13	....	....	....	.25N	.26	.165	....	100

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1987 9250 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	....	....	.25A	.25A	.27	.179	....	100
15	....	....	....	.27N	.27	.177	....	100
16	.21	.21	.21	.21	.25	.187	137	200
17	....	....	....	.25N	.29	.205	....	200
20	....	....	....	.29N	.30	.211	....	200
21	....	....	.28A	.28A	.28	.196	....	200
22	....	....	.27A	.27A	.25	.167	....	200
23	....	....	....	.25N	.24	.161	....	200
24	....	....	....	.25N	.27	.177	....	200
27	....	....	.26A	.26A	.25	.156	....	200
28	....	....	.24A	.24A	.24	.148	....	200
29	....	....	.23A	.23A	.22	.141	....	200
30	....	....	.19A	.19A	.20	.120	....	200
31	....	....	.17A	.19B	.21	.124	....	200

IN NOVEMBER

3	....	....	....	.21N	.20	.117	....	200
4	....	....	....	.20N	.20	.118	....	200
5	....	....	....	.20N	.20	.119	....	200
6	....	....	....	.20N	.21	.129	....	200
7	....	....	....	.21N	.23	.142	....	200
10	....	....	....	.23N	.23	.145	....	200
11	....	....	.21A	.21A	.22	.139	....	200
12	....	....	....	.22N	.21	.128	....	200
13	....	....	....	.21N	.19	.116	....	200
14	....	....	....	.19N	.18	.105	....	200
17	....	....	....	.18N	.17	.093	....	200
18	....	....	....	.17N	.18	.101	....	200
19	....	....	....	.18N	.15	.077	....	200
20	....	....	.14A	.15N	.15	.072	....	200
21	.14	.14	.14	.14	.14	.064	....	200
24	....	....	.12A	.12A	.12	.058	20	208
25	....	....	....	.12N	.13	.059	....	208
26	.12	.12	.11	.12	.12	.052	180	328
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.12N	.12	.048	25	333

IN DECEMBER

1	....	....	....	.12N	.12	.050	....	333
2	....	....	....	.12N	.10	.042	....	333
3	.10	.10	.10	.10	.11	.046	5	338
4	.10	.10	.10	.10	.10	.041	3	340
5	....	....	.09A	.09A	.11	.052	....	340
8	....	....	.10A	.10A	.10	.048	....	340
9	....	....	....	.10N	.10	.048	....	340
10	....	....	....	.10N	.10	.047	....	340
11	....	....	....	.10N	.10	.055	....	340
12	....	....	....	.10N	.10	.051	....	340
15	....	....	....	.10N	.11	.054	....	340
16	....	....	.08A	.11N	.11	.053	....	340
17	.11	.11	.10A	.11	.10	.047	145	435
18	....	....	....	.10N	.10	.045	16	451
19	....	....	....	.10N	.09	.042	....	451
22	....	....	....	.09N	.09	.042	....	451
23	....	....	....	.09N	.09	.040	....	451
24	....	....	....	.09N	.09	.038	....	451
25	Exchange Closed; Christmas							
26	....	....	....	.09N	.09	.037	....	451
29	....	....	....	.09N	.09	.046	....	451
30	....	....	....	.09N	.10	.055	....	451
31	....	....	....	.10N	.10	.057	....	451

SEPTEMBER 1987 9275 PUTS

IN DECEMBER 1986

19	.12	.12	.12	.12	.12	.078	4	4
22	....	....	....	.12N	.12	.079	....	4
23	.12	.12	.12	.12	.11	.075	11	15
24	....	....	....	.11N	.11	.072	....	15
25	Exchange Closed; Christmas							
26	....	....	....	.11N	.11	.071	....	15
29	....	....	....	.11N	.12	.085	....	15
30	....	....	....	.12N	.13	.100	....	15
31	.12	.12	.12	.12	.13	.103	5	20

SEPTEMBER 1987 9300 PUTS

IN OCTOBER 1986

10	.34	.34	.34	.34	.37	.305	60	60
13	....	....	....	.37N	.38	.309	....	60
14	....	....	....	.38N	.40	.329	....	60
15	....	....	....	.40N	.40	.328	....	60
16	.35	.35	.35	.35	.38	.343	150	210

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1987 9300 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	....	....	....	.38N	.44	.371	....	210
20	.45	.45	.45	.45	.45	.381	5	210
21	....	....	.42A	.42A	.42	.361	....	210
22	....	....	.41A	.41A	.39	.323	....	210
23	....	....	....	.39N	.37	.315	....	210
24	....	....	....	.37N	.41	.339	....	210
27	....	....	.40A	.40A	.38	.312	....	210
28	....	....	.36A	.36A	.37	.300	....	210
29	.33	.33	.33	.33	.35	.289	40	250
30	....	....	.30A	.30A	.31	.258	....	250
31	....	....	.28A	.28A	.32	.263	5	255

IN NOVEMBER

3	....	....	.31A	.31A	.31	.252	....	255
4	....	....	....	.31N	.31	.252	....	255
5	....	....	....	.31N	.31	.255	....	255
6	....	....	.30A	.30A	.33	.272	....	255
7	....	....	....	.33N	.35	.292	....	255
10	....	....	....	.35N	.35	.296	....	255
11	....	....	....	.35N	.34	.288	....	255
12	....	....	....	.34N	.32	.272	....	255
13	....	....	....	.32N	.31	.253	....	255
14	....	....	....	.31N	.29	.237	....	255
17	....	....	.26A	.26A	.27	.220	....	255
18	....	....	.26A	.27N	.29	.237	....	255
19	....	....	.26A	.26A	.24	.194	....	255
20	....	....	....	.24N	.24	.190	....	255
21	.23	.23	.23	.23	.22	.178	20	275
24	.20	.20	.19	.19	.19	.168	100	355
25	.22	.22	.22	.22	.22	.172	1	355
26	.20	.20	.20	.20	.21	.157	20	375
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.21N	.21	.152	....	375

IN DECEMBER

1	....	....	....	.21N	.20	.155	....	375
2	....	....	....	.20N	.18	.136	....	375
3	.18	.18	.18	.18	.19	.144	5	375
4	.15	.15	.15	.15	.17	.132	75	450
5	.14	.14	.14	.14	.18	.156	125	575
8	.15	.15	.15	.15	.16	.147	....	575
9	....	....	.15A	.15A	.16	.147	5	580
10	....	....	....	.16N	.16	.145	....	580
11	....	....	....	.16N	.17	.162	....	580
12	....	....	....	.17N	.17	.154	....	580
15	....	....	....	.17N	.18	.159	....	580
16	....	....	.16A	.16A	.18	.158	....	580
17	....	....	....	.18N	.17	.146	....	580
18	....	....	....	.17N	.17	.141	....	580
19	....	....	....	.17N	.16	.135	....	580
22	....	....	....	.16N	.16	.137	....	580
23	....	....	....	.16N	.15	.131	....	580
24	....	....	....	.15N	.15	.125	....	580
25	Exchange Closed; Christmas							
26	....	....	....	.15N	.15	.124	....	580
29	....	....	....	.15N	.16	.146	....	580
30	.16	.17	.16	.17	.18	.167	90	670
31	....	....	....	.18N	.18	.170	10	680

SEPTEMBER 1987 9325 PUTS

IN SEPTEMBER 1986

17	.60	.60	.59	.59	.58	.509	90	90
18	....	.61B	....	.61B	.66	.568	85	175
19	....	.70B	....	.70B	.66	.567	25	200
22	....	....	.64A	.64A	.63	.534	....	200
23	....	....	....	.63N	.64	.537	....	200
24	.61	.61	.61	.61	.60	.483	....	200
25	....	....	.57A	.57A	.58	.483	17	217
26	....	.59B	....	.59B	.57	.472	....	217
29	....	.60B	....	.60B	.61	.504	....	217
30	....	....	....	.61N	.57	.476	....	217

IN OCTOBER

1	....	....	.54A	.54A	.55	.465	....	217
2	....	....	....	.55N	.56	.476	....	217
3	....	....	.50A	.50A	.46	.396	....	217
6	....	....	.44A	.44A	.44	.385	....	217
7	....	....	.43A	.43A	.43	.370	....	217
8	....	....	....	.43N	.44	.382	....	217
9	....	....	....	.44N	.43	.374	....	217
10	....	....	....	.43N	.46	.391	....	217

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1987 9325 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13	....	....	....	.46N	.47	.397	....	217
14	....	....	....	.47N	.48	.418	....	217
15	....	....	....	.48N	.48	.418	....	217
16	....	....	....	.48N	.47	.436	....	217
17	....	....	....	.47N	.54	.466	....	217
20	....	....	....	.54N	.55	.478	....	217
21	....	....	.50A	.50A	.52	.458	....	217
22	....	....	.50A	.50A	.47	.418	....	217
23	....	....	....	.47N	.45	.410	....	217
24	....	....	....	.45N	.49	.437	....	217
27	....	....	....	.49N	.45	.408	....	217
28	....	....	....	.45N	.44	.395	....	217
29	....	....	....	.44N	.42	.384	....	217
30	....	....	.37A	.37A	.39	.345	....	217
31	....	....	.36A	.36A	.36	.353	....	217

IN NOVEMBER

3	....	....	....	.36N	.39	.341	....	217
4	....	....	.38A	.38A	.38	.342	....	217
5	....	....	....	.38N	.38	.345	....	217
6	....	....	....	.38N	.39	.364	....	217
7	....	....	....	.39N	.43	.387	....	217
10	....	....	....	.43N	.44	.391	....	217
11	....	....	.43A	.43A	.42	.383	....	217
12	....	....	....	.42N	.40	.366	....	217
13	....	....	.37A	.37A	.38	.345	....	217
14	....	....	....	.38N	.36	.328	....	217
17	....	....	....	.36N	.33	.309	....	217
18	....	....	....	.33N	.35	.331	....	217
19	....	....	.33A	.33A	.29	.279	....	217
20	....	....	....	.29N	.29	.277	....	217
21	.25	.26	.25	.26	.28	.265	92	287
24	.25	.25	.25	.25	.25	.255	200	437
25	.27	.27	.27	.27	.27	.261	1	437
26	.27	.27	.27	.27	.27	.243	350	650
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.27N	.26	.237	....	574

IN DECEMBER

1	....	....	....	.26N	.26	.241	....	574
2	....	....	.25A	.26N	.24	.216	....	574
3	....	....	.22A	.23A	.25	.225	....	574
4	.21	.21	.21	.21	.23	.209	60	594
5	....	....	.20A	.23N	.23	.240	20	614
8	.21	.21	.20	.20	.22	.228	90	529
9	....	....	....	.22N	.22	.229	5	529
10	....	....	....	.22N	.22	.225	....	529
11	....	....	.21A	.22N	.23	.248	....	529
12	....	....	....	.23N	.22	.237	....	529
15	....	....	.21A	.22N	.23	.244	....	529
16	....	....	.21A	.22A	.22	.243	....	529
17	.22	.22	.22	.22	.22	.227	10	530
18	....	....	....	.22N	.22	.222	....	530
19	....	....	....	.22N	.21	.214	....	530
22	....	....	....	.21N	.21	.216	....	530
23	....	....	....	.21N	.20	.209	....	530
24	....	....	....	.20N	.20	.201	....	530
25	Exchange Closed; Christmas							
26	....	....	....	.20N	.20	.200	....	530
29	....	....	....	.20N	.21	.229	....	530
30	....	....	....	.21N	.24	.257	....	530
31	....	....	....	.24N	.24	.261	....	530

SEPTEMBER 1987 9350 PUTS

IN SEPTEMBER 1986

26	.71	.71	.71	.71	.67	.560	....	....
29	....	.71B	....	.71B	.73	.591	15	15
30	....	....	....	.73N	.67	.563	....	15

IN OCTOBER

1	....	....	.64A	.64A	.66	.553	....	15
2	....	....	.65A	.65A	.67	.564	....	15
3	.57	.57	.57	.57	.55	.483	100	115
6	.52	.52	.52	.52	.53	.472	85	200
7	....	....	.52A	.53N	.52	.458	15	215
8	....	....	....	.52N	.54	.472	....	215
9	....	....	....	.54N	.53	.464	....	215
10	....	....	.52A	.52A	.55	.482	....	215
13	....	....	....	.55N	.57	.490	....	215
14	....	....	....	.57N	.59	.512	....	215
15	....	....	....	.59N	.59	.512	....	215

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1987 9350 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	.52	.52	.52	.52	.58	.532	75	285
17	....	.59B	....	.59B	.65	.563	....	285
20	....	....	....	.65N	.66	.576	....	285
21	....	....	.61A	.61A	.63	.557	....	285
22	....	....	.60A	.61A	.58	.517	....	285
23	.55	.55	.55	.55	.56	.509	19	285
24	....	....	....	.56N	.61	.538	....	285
27	....	....	.60A	.60A	.56	.510	....	285
28	....	....	.55A	.55A	.54	.497	....	285
29	....	....	....	.54N	.52	.485	....	285
30	....	....	.45A	.45A	.48	.444	....	285
31	.48	.48	.43A	.48	.49	.452	14	285

IN NOVEMBER

3	....	....	....	.49N	.48	.440	....	285
4	....	....	.47A	.47A	.48	.440	....	285
5	....	....	.47A	.47A	.49	.444	....	285
6	....	....	.48A	.48A	.50	.464	....	285
7	....	....	....	.50N	.54	.489	....	285
10	....	....	....	.54N	.55	.493	....	285
11	....	....	.52A	.52A	.54	.485	....	285
12	....	....	.52A	.52A	.49	.468	....	285
13	....	....	....	.49N	.47	.447	....	285
14	....	....	....	.47N	.45	.430	....	285
17	....	....	.40A	.40A	.42	.411	....	285
18	.41	.42B	.41	.42B	.43	.436	20	305
19	....	....	.41A	.41A	.38	.380	5	310
20	.39	.39	.39	.39	.38	.381	10	300
21	....	....	.37A	.37A	.37	.369	....	300
24	.34	.34	.33	.33	.33	.361	100	390
25	....	....	....	.33N	.36	.369	5	395
26	....	....	....	.36N	.34	.349	....	390
27	Exchange Closed; Thanksgiving Day							
28	.32	.33	.32	.33	.34	.343	39	429

IN DECEMBER

1	....	.35B	....	.35B	.34	.348	10	439
2	....	....	....	.34N	.31	.317	....	439
3	....	....	....	.31N	.32	.327	....	439
4	.28	.28	.28	.29	.29	.307	64	503
5	.26	.26	.25	.25	.31	.343	101	604
8	.28	.28	.27	.27	.29	.330	78	595
9	....	....	....	.29N	.29	.330	5	595
10	.29	.29	.29	.29	.29	.326	44	565
11	....	....	....	.29N	.31	.352	....	565
12	....	....	....	.31N	.29	.339	....	565
15	.28	.28	.28	.28	.30	.348	20	581
16	....	....	.29A	.29A	.30	.347	10	591
17	....	....	....	.30N	.29	.329	....	591
18	....	....	....	.29N	.29	.323	....	591
19	.28	.28	.28	.28	.28	.314	60	593
22	....	....	....	.28N	.28	.317	....	593
23	....	....	....	.28N	.27	.308	....	593
24	....	....	....	.27N	.27	.299	....	593
25	Exchange Closed; Christmas							
26	....	....	....	.27N	.27	.298	....	593
29	....	....	....	.27N	.29	.334	....	603
30	....	....	....	.29N	.32	.366	....	603
31	....	....	....	.32N	.32	.371	....	603

SEPTEMBER 1987 9375 PUTS

IN NOVEMBER 1986

24	.42	.42	.42	.42	.44	.479	35	35
25	....	....	.43A	.44N	.46	.488	15	50
26	....	....	....	.46N	.44	.468	....	50
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.44N	.44	.463	....	50

IN DECEMBER

1	.44	.44	.43	.43	.43	.468	6	56
2	.45	.45	.41	.41	.39	.434	10	84
3	....	....	....	.39N	.41	.444	....	84
4	.36	.36	.36	.36	.38	.421	50	106
5	....	....	.36A	.36A	.41	.459	....	106
8	.37	.37	.37	.37	.39	.445	25	78
9	....	....	.36A	.36A	.39	.445	....	78
10	....	....	....	.39N	.39	.440	....	78
11	....	....	....	.39N	.40	.469	....	78
12	.39	.39	.39	.39	.39	.455	5	78
15	....	....	....	.39N	.40	.464	....	78
16	....	....	.39A	.39A	.40	.464	....	78
17	.38	.38	.38	.38	.38	.445	100	178

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1987 9375 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	....	....	.37A	.37A	.38	.439	....	178
19	....	....	....	.38N	.37	.430	....	163
22	....	....	....	.37N	.37	.434	....	163
23	.34	.34	.34	.34	.35	.424	95	258
24	....	....	....	.35N	.35	.415	5	263
25	Exchange Closed; Christmas							
26	....	....	....	.35N	.35	.414	....	263
29	.37	.37	.37	.37	.38	.453	78	338
30	....	....	.37A	.38N	.41	.486	....	335
31	....	....	.38A	.40A	.41	.493	....	335

SEPTEMBER 1987 9400 PUTS

IN OCTOBER 1986

29	.73	.73	.73	.73	.77	.683	10	10
30	....	....	.68A	.68A	.71	.645	....	10
31	....	....	.67A	.67A	.72	.653	....	10

IN NOVEMBER

3	....	....	....	.72N	.71	.642	....	10
4	....	....	.70A	.70A	.71	.642	....	10
5	....	....	....	.71N	.72	.646	....	10
6	....	....	.70A	.70A	.73	.665	....	10
7	....	....	....	.73N	.78	.688	....	10
10	....	.79B	....	.79B	.79	.692	....	10
11	....	....	.77A	.77A	.77	.685	....	10
12	....	....	.76A	.76A	.73	.671	....	10
13	....	....	....	.73N	.70	.653	....	10
14	....	....	.67A	.67A	.68	.639	....	10
17	....	....	.66A	.66A	.64	.626	....	10
18	....	....	....	.64N	.68	.652	....	10
19	....	....	.67A	.67A	.59	.598	....	10
20	....	....	....	.59N	.60	.606	....	10
21	....	....	....	.60N	.58	.599	....	10
24	....	....	.55A	.55A	.56	.597	....	10
25	....	....	....	.56N	.58	.608	....	10
26	....	....	.57A	.57A	.55	.590	....	10
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.55N	.55	.586	....	10

IN DECEMBER

1	....	.56B	....	.56B	.55	.591	....	10
2	.52	.52	.52	.52	.50	.557	3	10
3	....	....	....	.50N	.52	.566	....	10
4	....	....	.49A	.49A	.48	.541	....	10
5	....	....	.47A	.48N	.52	.579	....	10
8	....	....	....	.52N	.50	.565	....	10
9	....	....	.48A	.48A	.49	.565	....	10
10	.49	.49	.49	.49	.48	.560	25	30
11	....	....	....	.48N	.52	.588	75	105
12	.50	.50	.50	.50	.50	.574	50	105
15	.50	.50	.50	.50	.50	.584	53	152
16	....	....	....	.50N	.50	.584	....	152
17	.50	.50	.50	.50	.48	.565	....	152
18	.45	.47	.45	.47	.48	.561	153	294
19	....	....	....	.48N	.47	.551	....	294
22	....	....	....	.47N	.47	.557	....	294
23	....	....	....	.47N	.46	.547	....	294
24	....	....	....	.46N	.45	.537	....	294
25	Exchange Closed; Christmas							
26	....	....	....	.45N	.45	.537	....	294
29	....	....	....	.45N	.49	.577	....	294
30	....	....	.48A	.49N	.53	.610	....	294
31	....	....	....	.53N	.54	.615	....	294

DECEMBER 1987 9250 PUTS

IN DECEMBER 1986

17	.18	.18	.17	.17	.18	.112	817	792
18	.16	.16	.16	.16	.16	.109	335	1042
19	.15	.15	.15	.15	.15	.102	160	1042
22	....	.16B	....	.16B	.15	.102	100	1142
23	....	....	....	.15N	.15	.094	....	1142
24	....	....	....	.15N	.15	.090	....	1142
25	Exchange Closed; Christmas							
26	....	....	....	.15N	.15	.089	....	1142
29	....	....	....	.15N	.17	.102	....	1142
30	.17	.17	.17	.17	.18	.117	75	1142
31	.17	.17	.17	.17	.19	.124	60	1152

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

DECEMBER 1987 9275 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	.21	.21	.21	.21	.21	.172	....	....
18	.19	.19	.19	.19	.21	.168	....	....
19	.19	.19	.19	.19	.20	.159	100	100
22	....	.21B	....	.20N	.20	.156	50	150
23	....	....	....	.20N	.19	.148	....	150
24	....	....	....	.19N	.19	.143	....	150
25	Exchange Closed; Christmas							
26	....	....	....	.19N	.19	.142	50	200
29	....	....	....	.19N	.22	.160	....	200
30	....	....	....	.22N	.23	.179	....	200
31	.21	.21	.21	.21	.24	.186	....	200

DECEMBER 1987 9300 PUTS

IN DECEMBER 1986

17	.26	.27B	.26	.26	.27	.248	100	100
18	....	....	....	.27N	.27	.243	....	100
19	....	....	....	.27N	.26	.232	....	100
22	....	.27B	....	.27B	.26	.232	....	100
23	....	....	....	.26N	.25	.219	....	100
24	....	....	....	.25N	.25	.212	....	100
25	Exchange Closed; Christmas							
26	....	....	....	.25N	.25	.211	....	100
29	....	....	....	.25N	.27	.234	....	100
30	....	....	....	.27N	.29	.258	....	100
31	....	....	....	.29N	.31	.269	....	100

DECEMBER 1987 9325 PUTS

IN DECEMBER 1986

16	.32	.32	.32	.32	.33	.354	....	....
17	....	....	....	.33N	.34	.336	....	....
18	....	....	.32A	.32A	.34	.333	....	....
19	....	....	....	.34N	.33	.321	25	25
22	....	....	....	.33N	.33	.321	....	25
23	.32	.32	.32	.32	.32	.306	60	85
24	....	....	....	.32N	.32	.298	....	85
25	Exchange Closed; Christmas							
26	....	....	....	.32N	.32	.297	....	85
29	....	.33B	....	.32N	.34	.324	....	85
30	....	....	....	.34N	.36	.352	....	85
31	....	....	....	.36N	.36	.364	....	85

DECEMBER 1987 9350 PUTS

IN DECEMBER 1986

16	.44	.44	.42A	.44	.44	.456	....	....
17	....	....	....	.44N	.43	.439	1	1
18	.40	.40	.40	.40	.42	.434	50	50
19	....	....	....	.42N	.41	.422	....	50
22	....	.42B	....	.42B	.41	.421	....	50
23	....	....	....	.41N	.40	.405	....	50
24	....	....	....	.40N	.40	.396	....	50
25	Exchange Closed; Christmas							
26	....	....	....	.40N	.40	.396	....	50
29	....	.41B	....	.41B	.43	.425	....	50
30	....	....	.42A	.43N	.45	.455	....	50
31	....	....	....	.45N	.48	.468	....	50

THREE-MONTH EURODOLLAR TIME DEPOSIT OPTIONS ON FUTURES DAILY VOLUME TOTALS DURING 1986 (Calls and Puts Combined)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	11,684	2,667	....	10,781	5,576	Closed	10,965	....	6,823
2	2,339	....	....	6,301	5,600	5,316	4,344	....	10,132	7,722	....	6,242
3	2,917	4,417	7,936	6,824	....	6,774	4,364	....	13,689	12,697	8,180	6,511
4	....	7,008	10,740	10,810	....	4,976	Closed	3,794	11,235	....	6,394	5,604
5	....	6,816	6,958	....	3,995	3,895	....	2,626	10,335	....	6,889	10,617
6	2,822	9,409	8,203	....	8,586	4,244	....	8,197	....	12,726	8,458	....
7	4,514	8,540	12,624	6,274	7,128	....	3,202	4,251	....	7,917	12,032	....
8	10,930	....	....	8,321	8,667	....	4,884	13,779	9,477	10,841	....	7,881
9	14,789	....	....	12,021	7,397	5,523	3,440	....	6,835	6,348	....	4,049
10	6,639	3,649	8,790	8,365	....	2,846	9,637	....	6,224	5,610	8,423	3,997
11	....	5,140	7,426	8,959	....	4,332	14,476	7,287	10,237	....	2,530	8,309
12	....	3,361	6,387	....	7,056	5,793	....	13,670	11,425	....	4,938	18,379
13	5,420	4,082	5,065	....	8,061	7,895	....	14,941	....	1,743	7,239	....
14	6,727	5,721	5,607	5,350	4,074	....	3,854	8,948	....	6,594	9,625	....
15	8,750	....	....	8,218	9,169	....	5,850	8,596	5,421	8,511	....	8,016
16	7,415	....	....	12,487	12,105	5,283	3,264	....	11,462	7,486	....	9,132
17	9,325	Closed	6,338	17,603	....	4,474	2,634	....	3,425	10,818	5,781	6,549
18	....	6,602	3,198	10,063	....	9,806	1,856	3,504	7,138	....	8,012	6,041
19	....	8,204	3,463	....	9,351	4,605	....	10,911	7,738	....	7,765	6,117
20	3,405	2,895	1,564	....	7,137	4,418	....	10,128	....	10,796	8,226	....
21	4,403	5,276	2,692	9,202	4,121	....	2,847	21,073	....	5,877	8,881	....
22	4,202	....	....	11,010	1,651	....	4,877	9,339	5,474	6,989	....	5,348
23	2,980	....	....	12,131	8,166	4,029	5,667	....	6,435	8,488	....	3,370
24	6,596	7,547	2,286	11,431	....	5,075	6,818	....	9,258	4,463	5,060	750
25	....	4,756	3,017	9,271	....	4,948	1,836	7,021	7,629	....	9,859	Closed
26	....	4,137	3,240	....	Closed	3,110	....	8,305	8,426	....	6,762	351
27	4,910	10,536	8,216	....	4,860	2,822	....	6,023	....	2,898	Closed	....
28	3,461	14,529	Closed	6,855	4,242	....	4,717	12,496	....	3,408	1,831	....
29	6,312	....	....	7,540	7,212	....	4,465	14,576	3,421	8,129	....	3,985
30	5,118	....	....	3,975	3,400	4,125	3,833	....	6,946	12,315	....	3,529
31	5,602	....	5,976	....	....	....	11,658	....	....	7,758	....	3,748
Total	129,576	122,616	119,738	204,695	134,647	104,291	119,304	195,043	172,362	181,119	138,685	135,350
Average	5,890	6,453	5,987	9,304	6,412	4,966	5,423	9,288	8,208	7,875	7,299	6,152

THREE-MONTH EURODOLLAR TIME DEPOSIT OPTIONS ON FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (Calls and Puts Combined)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	67,741	112,669	....	81,770	107,645	Closed	115,628	....	159,531
2	43,490	....	....	67,475	115,032	135,848	82,269	....	147,878	118,943	....	159,873
3	44,487	62,634	78,209	69,719	....	137,193	82,589	....	147,403	120,363	138,516	160,493
4	....	63,416	79,521	73,103	....	136,479	Closed	107,555	151,622	....	139,560	162,011
5	....	63,901	81,400	....	116,543	138,941	....	108,445	151,883	....	140,705	163,986
6	44,986	66,313	82,101	....	117,945	138,922	....	111,718	....	124,989	143,213	....
7	46,959	66,675	82,749	73,547	121,737	....	82,581	112,720	....	125,706	142,759	....
8	49,227	....	....	74,814	122,153	....	83,782	122,041	153,082	126,432	....	162,504
9	49,168	....	....	74,606	125,151	139,116	84,665	....	154,980	127,071	....	161,876
10	51,212	69,322	84,966	76,594	....	139,140	87,067	....	155,724	128,743	145,123	162,230
11	....	65,959	86,561	79,724	....	139,833	95,005	126,820	156,780	....	145,513	165,154
12	....	67,271	88,350	....	127,549	139,453	....	134,449	156,471	....	146,901	176,380
13	51,605	67,522	88,220	....	128,783	140,074	....	138,236	....	127,987	148,401	....
14	52,413	69,102	89,467	81,009	130,806	....	95,767	138,289	....	127,810	151,406	....
15	54,109	....	....	83,218	129,535	....	97,649	140,655	104,403	127,904	....	87,118
16	54,922	....	....	87,770	128,362	72,162	97,462	....	94,286	128,813	....	77,303
17	57,140	Closed	65,085	93,326	....	67,467	96,909	....	94,847	131,185	152,408	80,081
18	....	69,491	57,493	97,444	....	70,560	98,671	141,327	96,730	....	153,743	82,278
19	....	70,937	58,578	....	129,845	71,085	....	142,379	98,002	....	154,446	83,874
20	57,445	71,091	59,169	....	131,280	72,700	....	143,093	....	132,594	153,273	....
21	56,338	72,058	59,626	100,119	131,775	....	96,974	145,567	....	131,610	155,807	....
22	57,140	....	....	103,969	131,503	....	97,819	144,826	100,267	131,465	....	86,442
23	57,001	....	....	107,448	132,323	73,809	98,693	....	102,193	134,020	....	87,855
24	56,153	71,553	59,525	110,559	....	75,034	102,054	....	103,597	136,733	157,307	88,312
25	....	71,440	60,727	114,029	....	76,565	102,339	145,820	106,491	....	160,018	Closed
26	....	71,393	61,316	....	Closed	77,924	....	146,527	109,021	....	159,553	88,398
27	58,726	72,517	64,105	....	133,013	78,114	....	145,849	....	136,501	Closed	....
28	58,998	77,325	Closed	115,952	133,098	....	103,775	149,210	....	135,421	159,648	....
29	59,700	....	....	111,916	134,561	....	104,753	149,336	110,117	138,063	....	89,378
30	59,497	....	....	112,469	135,375	79,805	105,649	....	112,776	137,820	....	90,457
31	60,689	....	65,430	....	....	....	107,088	....	....	137,257	....	92,108
Average	53,791	68,943	72,632	99,843	127,097	104,869	94,697	133,453	124,303	129,699	149,963	121,256

3-MONTH EURODOLLAR OPTIONS ON FUTURES — CALLS DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	7,799	1,571	....	7,310	4,081	Closed	4,940	....	3,731
2	1,041	....	....	4,082	2,110	3,132	2,942	....	6,917	2,602	....	3,655
3	1,372	2,827	5,803	4,600	....	3,637	2,730	....	6,400	4,544	4,358	4,250
4	....	4,992	6,113	6,318	....	1,648	Closed	3,170	5,718	....	3,915	3,202
5	....	4,707	4,761	....	1,688	2,210	....	1,210	5,402	....	5,426	6,214
6	1,062	6,414	6,625	....	7,050	2,113	....	6,111	....	4,020	4,487	....
7	3,286	4,218	9,738	3,819	3,007	....	2,310	2,754	....	4,113	6,006	....
8	5,462	....	....	6,156	5,584	....	2,533	2,637	5,140	5,031	....	2,640
9	8,623	....	....	8,783	4,882	2,302	2,189	....	3,757	2,988	....	2,602
10	4,033	1,785	5,771	5,215	....	1,677	5,240	....	2,740	3,310	4,440	1,728
11	....	2,220	5,619	3,957	....	2,439	3,913	2,283	3,743	....	1,085	2,798
12	....	2,367	3,700	....	5,015	3,894	....	4,410	5,090	....	2,779	3,012
13	1,813	2,469	2,972	....	4,425	5,894	....	7,456	....	895	2,854	....
14	1,984	3,750	3,761	4,092	2,295	....	2,675	7,498	....	3,393	5,194	....
15	4,512	....	....	6,584	4,832	....	2,905	4,435	3,009	3,273	....	2,519
16	4,143	....	....	11,099	7,542	3,490	1,869	....	9,755	2,715	....	4,645
17	7,273	Closed	5,075	14,370	....	3,144	1,726	....	2,113	5,343	3,969	2,033
18	....	4,216	2,438	7,908	....	6,112	1,435	2,577	3,646	....	4,153	2,314
19	....	5,733	2,179	....	3,720	2,959	....	6,491	2,888	....	4,039	1,699
20	2,491	1,734	983	....	4,253	3,276	....	6,502	....	6,153	5,126	....
21	2,272	2,915	1,083	7,636	2,077	....	2,098	12,604	....	2,421	4,962	....
22	2,158	....	....	8,278	1,230	....	3,933	6,480	1,713	4,016	....	1,577
23	1,611	....	....	8,035	4,033	2,661	2,513	....	3,859	4,277	....	1,154
24	4,822	5,314	1,681	6,888	....	3,559	3,052	....	5,524	2,151	2,830	457
25	....	3,359	1,439	4,969	....	3,265	966	4,376	3,037	....	6,024	Closed
26	....	2,614	2,137	....	Closed	2,407	....	5,406	5,942	....	2,491	59
27	2,879	7,347	5,010	....	3,245	2,237	....	3,262	....	1,569	Closed	....
28	1,710	10,490	Closed	3,715	2,110	....	2,556	5,670	....	1,676	933	....
29	3,206	....	....	4,421	3,676	....	2,839	10,860	1,980	5,421	....	1,793
30	2,585	....	....	1,819	1,706	3,616	2,342	....	2,088	6,485	....	1,195
31	3,310	....	3,353	....	....	....	6,768	....	....	6,119	....	2,034
Total	71,648	79,471	82,241	140,543	76,051	67,672	68,844	110,273	90,461	89,455	75,071	55,311
Average	3,257	4,183	4,112	6,388	3,621	3,222	3,129	5,251	4,308	3,889	3,951	2,514

3-MONTH EURODOLLAR OPTIONS ON FUTURES — CALLS DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	34,572	66,977	....	51,793	58,291	Closed	42,288	....	66,377
2	17,200	....	....	34,125	67,637	61,038	52,416	....	54,177	43,013	....	67,165
3	17,435	27,828	37,584	35,663	....	61,390	52,522	....	52,750	43,227	53,033	68,113
4	....	28,631	38,168	37,413	....	62,481	Closed	58,369	54,488	....	53,235	69,129
5	....	28,938	39,578	....	68,525	62,557	....	58,607	53,468	....	54,208	69,717
6	17,467	30,734	39,536	....	69,575	62,783	....	61,641	....	43,808	55,626	....
7	19,302	30,880	39,838	38,094	70,394	....	52,101	61,983	....	44,629	56,894	....
8	20,363	....	....	38,886	70,551	....	51,904	62,178	53,835	44,672	....	69,198
9	19,971	....	....	38,598	73,039	62,965	52,282	....	55,012	45,205	....	69,062
10	21,214	33,202	40,862	38,893	....	63,104	53,060	....	55,553	46,417	58,506	69,510
11	....	29,233	41,905	40,007	....	63,554	53,723	62,763	55,814	....	58,889	70,860
12	....	30,324	42,309	....	74,561	63,853	....	62,766	57,338	....	59,863	71,215
13	21,527	30,406	41,575	....	74,740	64,665	....	63,488	....	46,242	60,581	....
14	21,803	31,443	41,739	41,176	75,481	....	54,006	63,222	....	45,719	61,684	....
15	23,220	....	....	42,702	74,897	....	54,208	63,578	37,477	45,752	....	31,146
16	23,704	....	....	47,043	74,261	41,746	53,991	....	33,040	45,545	....	30,791
17	25,571	Closed	38,384	51,475	....	40,464	53,370	....	33,317	46,913	62,397	31,292
18	....	31,783	30,544	54,864	....	43,195	53,224	63,968	33,925	....	62,495	31,642
19	....	32,973	30,999	....	76,159	43,348	....	63,797	34,334	....	62,988	31,544
20	25,939	32,738	31,502	....	77,851	44,613	....	62,919	....	48,244	62,620	....
21	24,708	33,553	31,426	57,434	78,378	....	53,628	61,797	....	48,324	64,570	....
22	25,085	....	....	60,813	78,276	....	54,192	59,997	34,419	48,918	....	32,126
23	25,004	....	....	63,631	79,049	45,515	54,166	....	35,325	50,289	....	32,550
24	26,022	33,212	31,171	66,806	....	46,646	54,631	....	36,626	51,971	65,435	32,842
25	....	33,417	31,611	69,275	....	47,503	54,488	59,838	37,491	....	67,570	Closed
26	....	33,105	32,159	....	Closed	48,621	....	60,063	39,384	....	66,695	32,835
27	26,011	33,645	33,412	....	79,033	49,017	....	58,252	....	51,388	Closed	....
28	25,759	37,538	Closed	70,994	79,838	....	55,341	58,081	....	50,783	66,692	....
29	25,578	....	....	66,905	80,496	....	56,112	56,982	40,338	52,748	....	33,214
30	25,228	....	....	66,987	80,932	50,441	56,578	....	40,377	52,650	....	33,588
31	26,213	....	33,563	....	....	....	57,972	....	....	52,201	....	34,427
Average	22,924	31,768	36,393	49,834	74,793	63,309	53,898	61,075	44,214	47,432	60,736	49,016

3-MONTH EURODOLLAR OPTIONS ON FUTURES — PUTS DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	3,885	1,096	....	3,471	1,495	Closed	6,025	....	3,092
2	1,298	....	....	2,219	3,490	2,184	1,402	....	3,215	5,120	....	2,587
3	1,545	1,590	2,133	2,224	....	3,137	1,634	....	7,289	8,153	3,822	2,261
4	....	2,016	2,627	4,492	....	3,330	Closed	624	5,517	....	2,479	2,402
5	....	2,109	2,197	....	2,307	1,685	....	1,418	4,933	....	3,463	4,403
6	1,760	2,995	1,578	....	1,538	2,131	....	2,086	....	8,706	3,971	....
7	1,228	4,322	2,896	2,455	4,121	....	892	1,497	....	3,804	6,026	....
8	5,468	....	....	2,165	3,083	....	2,351	11,142	4,337	5,810	....	5,241
9	6,166	....	....	3,238	2,515	3,221	1,251	....	3,078	3,360	....	1,447
10	2,606	1,864	3,019	3,150	....	1,169	4,397	....	3,484	2,300	3,983	2,269
11	....	2,920	1,807	5,002	....	1,893	10,563	5,004	6,494	....	1,445	5,511
12	....	994	2,687	....	2,041	1,899	....	9,260	6,335	....	2,159	15,367
13	3,607	1,613	2,093	....	3,636	2,001	....	7,485	....	848	4,385	....
14	4,743	1,971	1,846	1,258	1,776	....	1,179	1,450	....	3,201	4,431	....
15	4,238	....	....	1,634	4,337	....	2,945	4,161	2,412	5,238	....	5,499
16	3,272	....	....	1,388	4,563	1,793	1,395	....	1,707	4,771	....	4,487
17	2,052	Closed	1,263	3,233	....	1,330	906	....	1,312	5,475	1,812	4,516
18	....	2,386	760	2,155	....	1,694	421	927	3,492	....	3,859	3,727
19	....	2,471	1,284	....	5,631	1,646	....	4,420	4,850	....	3,726	4,418
20	914	1,161	581	....	2,884	1,142	....	3,626	....	4,643	3,100	....
21	2,131	2,361	1,609	1,566	2,044	....	749	8,469	....	3,456	3,919	....
22	2,044	....	....	2,732	421	....	944	2,859	3,761	2,973	....	3,771
23	1,369	....	....	4,096	4,133	1,368	3,154	....	2,576	4,211	....	2,216
24	1,774	2,233	607	4,543	....	1,516	3,766	....	3,734	2,332	2,230	293
25	....	1,397	1,578	4,302	....	1,683	870	2,645	4,592	....	3,635	Closed
26	....	1,523	1,103	....	Closed	703	....	2,899	2,484	....	4,271	292
27	2,031	3,189	3,206	....	1,615	585	....	2,761	....	1,329	Closed	....
28	1,751	4,030	Closed	3,140	2,132	....	2,161	6,826	....	1,732	898	....
29	3,106	....	....	3,119	3,536	....	1,626	3,716	1,441	2,706	....	2,192
30	2,533	....	....	2,156	1,694	509	1,491	....	4,858	3,830	....	2,334
31	2,292	....	2,623	....	....	....	2,890	....	....	1,639	....	1,714
Total	57,928	43,145	37,497	64,152	58,596	36,619	50,460	84,770	81,901	91,664	63,614	80,039
Average	2,633	2,271	1,875	2,916	2,790	1,744	2,294	4,037	3,900	3,985	3,348	3,638

3-MONTH EURODOLLAR OPTIONS ON FUTURES — PUTS DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	33,169	45,692	....	29,977	49,354	Closed	73,340	....	93,154
2	26,290	....	....	33,350	47,395	54,810	29,853	....	93,501	75,930	....	92,708
3	27,052	34,806	40,625	34,056	....	55,803	30,067	....	94,653	77,136	85,483	92,380
4	....	34,785	41,353	35,690	....	55,998	Closed	49,186	97,134	....	86,325	92,882
5	....	34,963	41,822	....	48,018	56,384	....	49,838	98,415	....	86,497	94,269
6	27,519	35,579	42,565	....	48,370	56,139	....	50,077	....	81,181	87,587	....
7	27,657	35,795	42,911	35,453	51,343	....	30,480	50,737	....	81,077	86,865	....
8	28,864	....	....	35,928	51,602	....	31,878	59,863	99,247	81,760	....	93,306
9	29,197	....	....	36,010	52,112	56,151	32,383	....	99,968	81,866	....	92,814
10	29,998	36,120	44,104	37,701	....	56,036	34,007	....	100,171	82,326	86,617	92,720
11	....	36,726	44,676	39,717	....	56,279	41,282	64,057	100,966	....	86,624	94,294
12	....	36,947	46,041	....	52,988	55,600	....	71,683	101,133	....	87,036	105,165
13	30,078	37,116	46,645	....	54,043	55,409	....	74,748	....	81,745	87,820	....
14	30,610	37,659	47,728	39,833	55,325	....	41,761	75,067	....	82,091	89,722	....
15	30,889	....	....	40,516	54,638	....	43,441	77,077	66,926	82,152	....	55,972
16	31,218	....	....	40,727	54,101	30,416	43,471	....	61,246	83,268	....	46,512
17	31,569	Closed	26,701	41,851	....	27,003	43,539	....	61,530	84,272	90,011	48,789
18	....	37,708	26,949	42,580	....	27,394	43,447	77,359	62,805	....	91,248	50,636
19	....	37,964	27,579	....	53,686	27,737	....	78,582	63,668	....	91,458	52,330
20	31,506	38,353	27,687	....	53,429	28,087	....	80,174	....	84,350	90,653	....
21	31,630	38,505	28,200	42,685	53,397	....	43,346	83,770	....	83,286	91,237	....
22	32,055	....	....	43,156	53,227	....	43,627	84,829	65,848	82,567	....	54,316
23	31,997	....	....	43,817	53,274	28,294	44,527	....	66,868	83,731	....	55,305
24	32,131	38,341	28,354	43,753	....	28,386	47,423	....	66,971	84,762	91,872	55,470
25	....	38,023	29,116	44,754	....	29,062	47,851	85,982	69,000	....	92,448	Closed
26	....	38,286	29,157	....	Closed	29,303	....	86,464	69,637	....	92,858	55,561
27	32,715	38,872	30,693	....	53,980	29,097	....	87,597	....	85,113	Closed	....
28	33,239	39,787	Closed	44,958	53,260	....	48,434	91,129	....	84,638	92,956	....
29	34,122	....	....	45,011	54,065	....	48,641	92,354	69,779	85,315	....	56,164
30	34,269	....	....	45,482	54,443	29,364	49,071	....	72,399	85,170	....	56,869
31	34,476	....	31,867	....	....	....	49,116	....	....	85,056	....	57,681
Average	30,867	37,176	36,239	40,009	52,304	41,560	40,801	72,377	80,089	82,267	89,227	72,241

3-MONTH EURODOLLAR OPTIONS ON FUTURES — CALLS DAILY EXERCISE TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	309	12	....	....	118	Closed	....	....	15
2	....	....	....	564	....	....	....	....	655	....	....	....
3	....	....	12	4	....	157	46	....	1,326	14	....	....
4	....	....	49	14	....	....	Closed	38	142	....	2	21
5	....	1	117	....	....	....	....	26	397	....	7	4
6	....	....	90	....	....	....	....	10	....	5	39	....
7	....	16	194	35	1	....	....	....	....	18	....	....
8	....	....	....	27	....	....	183	452	89	3	....	5
9	....	....	....	172	....	....	....	....	286	2	....	....
10	....	....	194	23	....	....	....	....	65	2	....	....
11	....	....	1,115	169	....	200	....	21	30	....	....	....
12	....	....	459	....	....	23	....	310	14	....	....	....
13	....	....	400	....	....	....	....	57	....	37	....	....
14	....	....	210	89	60	....	13	211	....	....	....	....
15	....	....	....	82	2	....	1	376	3	....	....	....
16	....	....	....	370	....	214	193	....	7,749	....	....	2,347
17	....	Closed	66	56	....	2,019	47	....	2	....	....	....
18	....	....	8,270	410	....	....	223	76	....	....	296	....
19	....	5	59	....	117	....	....	78	20	....	19	....
20	....	21	18	....	1	....	....	381	....	14	621	....
21	....	....	111	181	....	....	10	162	....	....	219	....
22	....	....	....	24	1	....	20	1,204	....	....	....	....
23	....	....	....	22	....	41	5	....	....	20	....	....
24	....	....	23	1	....	....	....	....	....	....	442	....
25	....	5	5	12	....	....	11	112	....	....	62	Closed
26	....	....	22	....	Closed	....	....	417	....	....	540	....
27	....	....	10	....	....	....	....	899	....	4	Closed	....
28	....	1	Closed	..	4	....	8	441	....	32	91	....
29	....	....	....	....	42	....	5	746	....	....	....	....
30	....	....	....	59	12	....	5	....	....	6	....	....
31	....	....	....	....	....	....	....	....	....	1	....	....
Total	....	49	11,424	2,623	252	2,654	770	6,135	10,778	158	2,348	2,392

3-MONTH EURODOLLAR OPTIONS ON FUTURES — PUTS DAILY EXERCISE TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	10
3	....	....	....	....	....	250	....	....	....	....	....	432
4	....	....	....	....	....	2	Closed	....	....	....	....	18
5	....	....	....	....	....	56	....	....	....	....	....	....
6	....	....	....	....	....	256	....	....	....	....	....	....
7	....	....	2	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	8	....	....	....	....	....	6
10	....	....	....	....	....	1	....	....	20	....	....	73
11	....	....	....	....	....	100	....	....	1	....	....	68
12	....	....	....	....	....	490	....	....	....	....	....	....
13	....	....	....	....	....	1	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	22	....	....	2
16	....	....	....	....	....	....	....	....	6,414	....	....	10,713
17	....	Closed	....	...	....	3,566	....	...	53	....	....	23
18	....	....	....	....	....	....	....	....	3	....	....	....
19	....	....	....	....	....	....	....	....	10	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	25	....
25	....	....	....	....	....	....	....	....	....	....	2	Closed
26	....	....	....	....	Closed	....	....	....	....	....	17	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	83	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	2	....	....	4,730	....	....	6,523	83	44	11,345

3-MONTH EURODOLLAR OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

MARCH 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed								Closed			
2												
3									20			
4							Closed					7
5												
6												
7												
8												
9												
10												
11												
12												
13												
14												
15												
16												
17		Closed										
18												
19												
20											472	
21											171	
22												
23												
24											254	
25												Closed
26					Closed						25	
27											Closed	
28			Closed								90	
29												
30												
31												
Total									20		1,012	7

MARCH 1986 CONTRACTS

1	Closed								Closed			
2												
3												
4			10				Closed					
5		1	117									
6			90									
7			194									
8												
9												
10			194									
11			1,114									
12			457									
13			111									
14			6									
15												
16												
17		Closed	66									
18			8,270									
19			34									
20		20	17									
21												
22												
23												
24												
25												Closed
26					Closed							
27											Closed	
28		1	Closed									
29												
30												
31												
Total		22	10,680									

JUNE 1987 CONTRACTS

1	Closed								Closed			
2												
3												
4							Closed					
5												
6												
7												
8												
9												
10												
11												
12												
13												
14												
15												

(Continued on Next Page)

3-MONTH EURODOLLAR OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

JUNE 1987 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	10	Closed
25	....	....	....	....	....	....	....	....	....	....	....	....
26	....	....	....	....	Closed	....	....	....	....	....	Closed	....
27	....	....	....	....	....	....	....	....	....	....	....	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	10	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

JUNE 1986 CONTRACTS

1	Closed	....	....	309	12	....	....	....	Closed	....	....	....
2	....	....	....	564	....	....	....	....	....	....	....	....
3	....	....	12	....	....	157	....	....	....	....	....	....
4	....	....	39	6	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	16	....	34	1	....	....	....	....	....	....	....
8	....	....	....	27	....	....	....	....	....	....	....	....
9	....	....	....	171	....	....	....	....	....	....	....	....
10	....	....	....	17	....	....	....	....	....	....	....	....
11	....	....	1	158	....	200	....	....	....	....	....	....
12	....	....	2	....	....	23	....	....	....	....	....	....
13	....	....	289	....	....	....	....	....	....	....	....	....
14	....	....	204	79	50	....	....	....	....	....	....	....
15	....	....	....	82	2	....	....	....	....	....	....	....
16	....	....	....	323	....	214	....	....	....	....	....	....
17	....	Closed	....	48	....	1,957	....	....	....	....	....	....
18	....	....	....	384	....	....	....	....	....	....	....	....
19	....	....	25	....	97	....	....	....	....	....	....	....
20	....	....	1	....	1	....	....	....	....	....	....	....
21	....	....	111	181	....	....	....	....	....	....	....	....
22	....	....	....	22	1	....	....	....	....	....	....	....
23	....	....	....	22	....	....	....	....	....	....	....	....
24	....	....	23	1	....	....	....	....	....	....	....	Closed
25	....	....	....	12	....	....	....	....	....	....	....	....
26	....	....	21	....	Closed	....	....	....	....	....	Closed	....
27	....	....	10	....	....	....	....	....	....	....	....	....
28	....	....	Closed	....	4	....	....	....	....	....	....	....
29	....	....	....	....	42	....	....	....	....	....	....	....
30	....	....	....	59	12	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	16	738	2,499	222	2,551	....	....	....	....	....	....

SEPTEMBER 1987 CONTRACTS

1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	Closed
25	....	....	....	....	....	....	....	....	....	....	....	....
26	....	....	....	....	Closed	....	....	....	....	....	Closed	....
27	....	....	....	....	....	....	....	....	....	....	....	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

3-MONTH EURODOLLAR OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

SEPTEMBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	118	Closed	....	....	....
2	....	....	....	....	....	....	....	....	307	....	....	....
3	....	....	....	4	....	....	46	....	1,155	....	....	....
4	....	....	....	....	....	....	Closed	38	142	....	....	....
5	....	....	....	....	....	....	....	26	319	....	....	....
6	....	....	....	....	....	....	....	10	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	183	422	89	....	....	....
9	....	....	....	1	....	....	....	....	286	....	....	....
10	....	....	....	....	....	....	....	....	26	....	....	....
11	....	....	....	11	....	....	....	4	30	....	....	....
12	....	....	....	....	....	....	....	310	14	....	....	....
13	....	....	....	....	....	....	....	57	....	....	....	....
14	....	....	....	10	10	....	13	150	....	....	....	....
15	....	....	....	....	....	....	1	363	3	....	....	....
16	....	....	....	47	....	....	14	....	7,747	....	....	....
17	....	Closed	....	8	....	62	....	....	2	....	....	....
18	....	....	....	26	....	....	223	76	....	....	....	....
19	....	5	....	....	20	....	....	78	20	....	....	....
20	....	....	....	....	....	....	....	381	....	....	....	....
21	....	....	....	....	....	....	10	15	....	....	....	....
22	....	....	....	2	....	....	20	692	....	....	....	....
23	....	....	....	....	....	41	5	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	5	5	....	....	....	11	111	....	....	....	Closed
26	....	....	1	....	Closed	....	....	404	....	....	....	....
27	....	....	....	....	....	....	....	893	....	....	Closed	....
28	....	....	Closed	....	....	....	8	425	....	....	....	....
29	....	....	....	....	....	....	5	118	....	....	....	....
30	....	....	....	....	....	....	5	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	10	6	109	30	103	544	4,830	10,140	....	....	....

DECEMBER 1987 CONTRACTS

1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

DECEMBER 1986 CONTRACTS

1	Closed	....	....	....	....	....	....	....	Closed	....	....	15
2	....	....	....	....	....	....	....	....	348	....	....	....
3	....	....	....	....	....	....	....	....	151	14	....	....
4	....	....	....	8	....	....	Closed	....	....	....	2	14
5	....	....	....	....	....	....	....	....	78	....	17	4
6	....	....	....	....	....	....	....	....	....	5	39	....
7	....	....	....	1	....	....	....	....	....	18	....	....
8	....	....	....	....	....	....	....	30	....	3	....	5
9	....	....	....	....	....	....	....	....	....	2	....	....
10	....	....	....	6	....	....	....	....	39	2	....	....
11	....	....	....	....	....	....	....	17	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	37	....	....
14	....	....	....	....	....	....	....	61	....	....	....	....
15	....	....	....	....	....	....	....	13	....	....	....	....

(Continued on Next Page)

3-MONTH EURODOLLAR OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

DECEMBER 1986 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16	....	....	....	....	....	....	179	....	2	....	....	2,347
17	....	Closed	....	....	....	....	47	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	296	....
19	....	....	....	....	....	....	....	....	....	....	19	....
20	....	1	....	....	....	....	....	....	....	14	149	....
21	....	....	....	....	....	....	....	....	....	....	48	....
22	....	....	....	....	....	....	....	8	....	....	....	....
23	....	....	....	....	....	....	....	512	....	....	....	....
24	....	....	....	....	....	....	....	....	....	20	....	....
25	....	....	....	....	....	....	....	....	....	....	188	....
26	....	....	....	....	....	....	....	1	....	....	52	Closed
27	....	....	....	....	Closed	....	....	13	....	....	515	....
28	....	....	....	....	....	....	....	6	....	4	Closed	....
29	....	....	Closed	....	....	....	....	16	....	32	1	....
30	....	....	....	....	....	....	....	628	....	....	....	....
31	....	....	....	....	....	....	....	....	....	6	....	....
Total	....	1	....	15	....	....	226	1,305	618	158	1,326	2,385

3-MONTH EURODOLLAR OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

MARCH 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	6
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	6

MARCH 1986 CONTRACTS

1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	2	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	2	....	....	....	....	....	....	....	....	....

JUNE 1987 CONTRACTS

1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....

(Continued on Next Page)

3-MONTH EURODOLLAR OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

JUNE 1987 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

JUNE 1986 CONTRACTS

1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	250	....	....	....	....	....	....
4	....	....	....	....	....	2	Closed	....	....	....	....	....
5	....	....	....	....	....	56	....	....	....	....	....	....
6	....	....	....	....	....	256	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	8	....	....	....	....	....	....
10	....	....	....	....	....	1	....	....	....	....	....	....
11	....	....	....	....	....	100	....	....	....	....	....	....
12	....	....	....	....	....	490	....	....	....	....	....	....
13	....	....	....	....	....	1	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	3,566	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	4,730	....	....	....	....	....	....

SEPTEMBER 1987 CONTRACTS

1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
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12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	1	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

3-MONTH EURODOLLAR OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

SEPTEMBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	20	....	....	....
11	....	....	....	....	....	....	....	....	1	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	22	....	....	....
16	....	....	....	....	....	....	....	....	6,414	....	....	....
17	....	Closed	....	....	....	....	....	....	53	....	....	....
18	....	....	....	....	....	....	....	....	3	....	....	....
19	....	....	....	....	....	....	....	....	10	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	6,523	....	....	....

DECEMBER 1987 CONTRACTS

1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

DECEMBER 1986 CONTRACTS

1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	10
3	....	....	....	....	....	....	....	....	....	....	....	432
4	....	....	....	....	....	....	Closed	....	....	....	....	18
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	73
11	....	....	....	....	....	....	....	....	....	....	....	68
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	2

(Continued on Next Page)

3-MONTH EURODOLLAR OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

DECEMBER 1986 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16	....	....	....	....	....	....	....	....	....	....	....	10,713
17	....	Closed	....	....	....	....	....	....	....	....	....	23
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	25	....
25	....	....	....	....	....	....	....	....	....	....	2	Closed
26	....	....	....	....	Closed	....	....	....	....	....	17	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	83	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	83	44	11,339

SINGAPORE EURODOLLAR FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2..	92.26	92.28	92.23	92.24@.23	92.24 (7.76)	679	1373
3..	92.19@.17	92.19	92.17	92.18	92.18 (7.82)	566	1352
6..	92.17	92.20	92.16	92.16	92.16 (7.84)	967	1193
7..	92.17	92.18	92.16	92.17	92.17 (7.83)	510	1362
8..	92.28	92.31	92.28	92.29	92.29 (7.71)	1651	1430
9..	92.00	92.02	91.95	91.96	91.96 (8.04)	1941	1582
10..	91.92@.90	91.92	91.89	91.90	91.90 (8.10)	756	1534
13..	91.76@.73	91.77	91.72	91.77@.76	91.77 (8.23)	2044	2042
14..	91.78@.80	91.81	91.78	91.80	91.80 (8.20)	1885	1850
15..	91.84@.85	91.89	91.84	91.88	91.88 (8.12)	1436	1827
16..	92.00	92.01	91.90	92.00	92.00 (8.00)	2305	1663
17..	92.05@.03	92.05	92.02	92.04@.03	92.03 (7.97)	1444	1396
20..	91.85@.83	91.88	91.83	91.86	91.86 (8.14)	2574	2098
21..	91.91	91.95	91.90	91.95	91.95 (8.05)	1142	1403
22..	91.93	91.94	91.92	91.93	91.93 (8.07)	532	1327
23..	91.92	91.95	91.91	91.94@.93	91.93 (8.07)	952	1624
24..	91.95@.96	91.97	91.93	...	91.96 (8.04)	523	1530
27..	92.03@.04	92.06	92.02	92.04	92.04 (7.96)	1392	1739
28..	92.08@.09	92.15	92.07	...	92.09 (7.91)	4796	1556
29..	92.13@.12	92.14	92.11	92.11@.12	92.11 (7.89)	825	1455
30..	92.05	92.07	92.04	92.06	92.06 (7.94)	732	1478
31..	92.03	92.08	92.03	92.07	92.07 (7.93)	1221	1362

MARCH 1986 FUTURES CONTRACT IN FEBRUARY 1986

3..	92.12	92.14	92.09	92.10	92.10 (7.90)	912	1433
4..	92.13	92.17	92.13	92.15	92.15 (7.85)	805	1303
5..	92.11	92.13	92.11	92.12	92.12 (7.88)	433	1198
6..	92.07	92.09	92.04	92.08	92.08 (7.92)	848	1239
7..	91.98@.99	92.02	91.98	91.99@92.00	92.00 (8.00)	431	1260
10..	Closed						
11..	Closed						
12..	91.93	91.95	91.92	91.94	91.94 (8.06)	430	1226
13..	91.93	91.93	91.92	91.92@.93	91.93 (8.07)	150	1242
14..	92.02@.01	92.03	92.00	92.02	92.02 (7.98)	1114	1229
17..	92.08	92.16	92.08	...	92.12 (7.88)	732	1228
18..	92.16@.17	92.17	92.14	92.14	92.14 (7.86)	441	1367
19..	92.12	92.12	92.07	92.07	92.07 (7.93)	694	1130
20..	92.07	92.07	92.04	92.04	92.04 (7.96)	109	1066
21..	92.05	92.05	92.04	92.04	92.04 (7.96)	18	1072
24..	92.08	92.09	92.08	92.09	92.09 (7.91)	50	1002
25..	92.11	92.12	92.10	92.10	92.10 (7.90)	86	1032
26..	92.10	92.10	92.09	92.09	92.09 (7.91)	138	1128
27..	92.18	92.18	92.13	92.13	92.13 (7.87)	897	1251
28..	92.23	92.23	92.21	92.21	92.21 (7.79)	186	1290

MARCH 1986 FUTURES CONTRACT IN MARCH 1986

3..	92.24	92.25	92.23	92.25	92.25 (7.75)	149	1291
4..	92.31	92.34	92.31	92.33	92.33 (7.67)	141	1324
5..	92.44	92.45	92.41	92.41	92.41 (7.59)	267	1434
6..	92.40	92.46	92.38	92.44	92.44 (7.56)	122	1256
7..	92.53	92.54	92.52	92.52	92.52 (7.48)	64	1205
10..	92.53	92.56	92.53	92.55	92.55 (7.45)	31	1181
11..	92.59	92.61	92.58	92.61	92.61 (7.39)	87	1177
12..	92.59	92.61	92.58	92.59	92.59 (7.41)	208	1178
13..	92.58	92.58	92.56	92.57	92.57 (7.43)	88	1127
14..	92.54	92.56	92.54	92.54	92.54 (7.46)	410	1092
7..	...	...	...	92.55B	92.55 (7.45)	...	...

SINGAPORE EURODOLLAR FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2..	92.17	92.17	92.13	92.14	92.14 (7.86)	157	1186
3..	92.07	92.08	92.06	92.06	92.06 (7.94)	15	945
6..	92.06	92.08	92.04	92.04	92.04 (7.96)	126	968
7..	92.04	92.06	92.04	92.05	92.05 (7.95)	105	982
8..	92.17	92.19	92.17	92.18	92.19 (7.81)	146	1043
9..	91.89	91.89	91.82	91.83	91.83 (8.17)	83	1067
10..	91.72	91.74	91.71	91.74	91.72 (8.28)	243	1091
13..	91.59	91.59	91.51	91.55	91.55 (8.45)	623	1222
14..	91.57	91.59	91.56	91.58	91.58 (8.42)	238	1295
15..	91.64	91.71	91.64	91.70	91.70 (8.30)	262	1149
16..	91.83	91.85	91.78	91.82	91.82 (8.18)	195	1254
17..	91.86	91.88	91.86	91.87	91.86 (8.14)	130	1236
20..	91.71	91.71	91.63	91.67	91.67 (8.33)	548	1280
21..	91.72	91.78	91.72	91.78	91.78 (8.22)	162	1128
22..	91.76	91.77	91.75	91.76	91.75 (8.25)	89	1132
23..	91.73	91.77	91.73	91.76	91.76 (8.24)	69	1088
24..	91.78	91.80	91.78	...	91.80 (8.20)	47	1089
27..	91.89	91.91	91.88	91.89	91.89 (8.11)	54	1100
28..	91.95	92.04	91.95	...	91.96 (8.02)	843	1186
29..	92.01	92.04	92.01	92.01	92.01 (7.99)	130	1205
30..	91.93	91.96	91.93	91.95	91.95 (8.05)	193	1114
31..	91.98	91.98	91.96	91.97	91.97 (8.03)	98	1115

JUNE 1986 FUTURES CONTRACT IN FEBRUARY 1986

3..	92.00	92.02	92.00	92.02	92.02 (7.98)	30	1095
4..	92.08	92.09	92.07	92.08	92.07 (7.93)	125	1130
5..	92.09	92.09	92.07	92.08	92.08 (7.92)	83	1129
6..	92.08	92.08	92.05	92.07	92.07 (7.93)	395	1108
7..	92.00	92.02	91.98	91.99	91.99 (8.01)	283	1224
10..	Closed						
11..	Closed						
12..	91.94	91.95	91.92	91.93	91.93 (8.07)	288	1333
13..	91.96	91.96	91.91	91.94	91.94 (8.06)	367	1322
14..	92.01	92.05	92.01	92.04@.05	92.04 (7.96)	1496	1341
17..	92.12	92.18	92.09	...	92.16 (7.84)	856	1510
18..	92.20@.19	92.20	92.17	92.18@.17	92.17 (7.83)	827	1435
19..	92.16@.14	92.18	92.09	92.09	92.09 (7.91)	1941	1340
20..	92.08	92.12	92.06	92.10@.11	92.10 (7.90)	401	1401
21..	92.07	92.09	92.07	92.08@.09	92.09 (7.91)	513	1480
24..	92.16	92.17	92.15	92.17	92.17 (7.83)	489	1487
25..	92.22	92.23	92.21	92.22	92.22 (7.78)	852	1414
26..	92.20	92.20	92.18	92.18	92.18 (7.82)	605	1629
27..	92.26@.31	92.31	92.28	92.28	92.28 (7.72)	1964	1686
28..	92.39@.40	92.40	92.37	92.39	92.39 (7.61)	785	1703

JUNE 1986 FUTURES CONTRACT IN MARCH 1986

3..	92.41	92.43	92.38	92.43	92.43 (7.57)	860	1571
4..	92.53	92.56	92.53	92.55	92.55 (7.45)	1632	1502
5..	92.62	92.63	92.60	92.60	92.60 (7.40)	1222	1743
6..	92.54	92.63	92.52	92.63	92.63 (7.37)	1821	1842
7..	92.67	92.68	92.65	92.65	92.65 (7.35)	498	1704
10..	92.70@.71	92.71	92.68	92.71@.70	92.70 (7.30)	466	1661
11..	92.77	92.80	92.76	92.79	92.79 (7.21)	971	1593
12..	92.79	92.81	92.78	92.79	92.79 (7.21)	1367	1800
13..	92.74	92.75	92.73	92.74	92.74 (7.26)	424	1898
14..	92.76	92.77	92.74	92.74	92.74 (7.26)	930	1858
17..	92.77	92.79	92.77	92.78	92.78 (7.22)	250	1547
18..	92.73	92.75	92.73	92.74	92.74 (7.26)	845	1987
19..	92.73	92.77	92.71	92.77	92.77 (7.23)	852	1535
20..	92.74	92.76	92.72	92.74	92.74 (7.26)	689	1627
21..	92.76	92.77	92.76	92.77	92.77 (7.23)	182	1585
24..	92.74	92.77	92.74	92.77@.76	92.77 (7.23)	792	1768
25..	92.81	92.82	92.81	92.81	92.81 (7.19)	299	1615
26..	92.79	92.81	92.79	92.80	92.80 (7.20)	67	1509
27..	92.84@.85	92.90	92.84	92.90	92.89 (7.11)	1206	1637
28..	Closed						
31..	92.98	92.98	92.89	92.95	92.95 (7.05)	273	1581

SINGAPORE EURODOLLAR FUTURES PRICES

JUNE 1986 FUTURES CONTRACT

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	93.07	93.11	93.05	93.09	93.09 (6.91)	1077	1561
2	93.03	93.06	93.01	93.04	93.04 (6.94)	668	1585
3	93.03	93.07	93.00	93.03	93.03 (6.97)	721	1541
4	92.98	92.98	92.95	92.97	92.97 (7.03)	706	1614
7	93.09	93.12	93.09	93.11@.12	93.12 (6.88)	868	1536
8	93.14	93.22	93.14	93.22	93.22 (6.78)	1162	1598
9	93.35	93.39	93.35	93.38	93.38 (6.62)	1364	1685
10	93.36	93.36	93.33	93.38	93.34 (6.66)	689	1787
11	93.39	93.39	93.37	93.39	93.38 (6.62)	606	1703
14	93.34	93.36	93.33	93.33	93.33 (6.67)	473	1689
15	93.42	93.42	93.38	93.42	93.42 (6.58)	1428	1886
16	93.45	93.54	93.45	93.52	93.52 (6.48)	1301	1765
17	93.71	93.73	93.69	93.69	93.69 (6.31)	849	1431
18	93.62	93.63	93.61	93.62	93.62 (6.38)	933	1649
21	93.58	93.59	93.56	93.67@.66	93.57 (6.43)	1059	1382
22	93.49@.46	93.51	93.45	93.50	93.50 (6.50)	1369	1420
23	93.32	93.38	93.32	93.38	93.38 (6.62)	1617	1466
24	93.27	93.31	93.27	93.31	93.31 (6.69)	737	1311
25	93.06@.05	93.18	93.05	93.16	93.16 (6.84)	2659	1691
28	93.09@.10	93.14	93.08	93.10@.09	93.09 (6.91)	756	1445
29	93.25	93.27	93.25	93.27	93.27 (6.73)	430	1296
30	93.23	93.24	93.20	93.22	93.22 (6.78)	502	1426

JUNE 1986 FUTURES CONTRACT IN MAY 1986

1	Closed						
2	93.16	93.18	93.15	93.18	93.18 (6.82)	302	1393
5	93.17	93.24	93.15	93.20	93.20 (6.80)	237	1369
6	93.37@.35	93.37	93.[illegible]	93.34	93.34 (6.66)	1175	1604
7	93.33	93.[illegible]	[illegible]	93.32	93.32 (6.68)	879	1480
8	93.34	93.35	93.34	93.34@.35	93.34 (6.66)	642	1288
9	93.33	93.34	93.31	93.32	93.32 (6.68)	903	1420
12	93.20	93.23	93.16	93.17	93.17 (6.83)	651	1415
13	93.05@.02	93.05	92.98	92.99	92.99 (7.01)	1439	1308
14	93.16	93.18	93.16	93.18	93.18 (6.84)	451	1412
15	93.05	93.08	93.04	93.07	93.07 (6.93)	268	1257
16	92.84@.83	92.90	92.83	92.90	92.90 (7.10)	707	1223
19	92.88	92.93	92.88	92.91	92.91 (7.09)	169	1231
20	92.87	92.88	92.86	92.86	92.86 (7.14)	382	1316
21	93.00	93.01	92.98	93.00	93.00 (7.00)	606	1310
22	92.97	93.00	92.97	92.98	92.98 (7.02)	481	1328
23	Closed						
26	93.02	93.03	93.02	...	93.02 (6.98)	242	1265
27	93.02	93.03	93.01	93.03	93.03 (6.97)	382	1247
28	93.04	93.07	93.04	93.07	93.07 (6.93)	331	1161
29	93.00	93.00	92.99	93.00	93.00 (7.00)	218	978
30	92.87	92.91	92.87	92.90	92.90 (7.10)	275	870

JUNE 1986 FUTURES CONTRACT IN JUNE 1986

2	92.94	92.94	92.93	92.93	92.93 (7.07)	56	855
3	92.84	92.86	92.84	92.85	92.85 (7.15)	212	700
4	92.93	92.93	92.90	...	92.90 (7.10)	31	661
5	92.86	92.89	92.85	92.86	92.86 (7.14)	96	587
6	92.86	92.91	92.90	92.90	92.90 (7.10)	77	606
9	Closed						
10	92.97	92.97	92.92	92.94	92.94 (7.06)	57	532
11	92.96	92.96	92.92	92.93	92.93 (7.07)	125	568
12	92.92	92.94	92.92	92.92	92.92 (7.08)	93	562
13	92.98	92.98	92.94	92.94	92.94 (7.06)	326	606
16	...	...	...	92.94	92.94 (7.06)	...	...

SINGAPORE EURODOLLAR FUTURE PRICES

SEPTEMBER 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2	91.93	91.93	91.93	91.93	91.93 (8.07)	3	286
3	91.86	91.87	91.86	91.87	91.86 (8.14)	7	286
6	91.83	91.85	91.83	91.83	91.83 (8.17)	44	305
7	91.83	91.83	91.83	91.83	91.84 (8.16)	3	309
8	91.97	92.01	91.97	92.01	92.01 (7.99)	147	322
9	91.73	91.73	91.66	91.67	91.67 (8.33)	132	371
10	91.56	91.57	91.55	91.57	91.54 (8.45)	13	386
13	91.34	91.37	91.32	91.36	91.36 (8.64)	243	419
14	91.34	91.34	91.32	91.33	91.34 (8.66)	51	434
15	91.44	91.50	91.44	91.49	91.50 (8.50)	79	440
16	91.59	91.62	91.55	91.62	91.62 (8.38)	93	503
17	91.61	91.65	91.60	91.63	91.62 (8.38)	148	548
20	91.40	91.44	91.38	91.43@.44	91.44 (8.56)	227	582
21	91.49	91.54	91.49	91.54B	91.54 (8.46)	15	545
22	91.55	91.54	91.53	91.53	91.53 (8.47)	43	571
23	...	91.54	91.52	91.53	91.53 (8.47)	...	576
24	91.58	91.59	91.54	...	91.58 (8.42)	36	578
27	91.69	91.70	91.69	91.69	91.68 (8.32)	54	588
28	91.75	91.82	91.75	...	91.78 (8.22)	34	553
29	91.86	91.86	91.83	91.83A	91.82 (8.18)	2	553
30	91.76	91.76	91.76	91.76	91.76 (8.24)	3	548
31	91.77	91.78	91.77	91.78	91.79 (8.21)	10	550

SEPTEMBER 1986 FUTURES CONTRACT IN FEBRUARY 1986

3	91.84	91.84	91.82	91.84	91.84 (8.16)	25	532
4	91.90	91.92	91.90	91.91	91.91 (8.09)	72	556
5	91.93	91.94	91.91	91.92	91.92 (8.08)	51	527
6	91.88	91.89	91.88	91.89B	91.89 (8.11)	10	518
7	91.82	91.83	91.81	91.82A	91.82 (8.18)	95	535
10	Closed						
11	Closed						
12	91.80	91.81	91.80	91.81	91.81 (8.19)	95	585
13	91.81	91.81	91.81	91.8[illegible]	91.80 (8.20)	36	590
14	91.92@.95	91.95	91.89	91.90	91.90 (8.10)	81	621
17	92.00	92.02	92.00	...	92.02 (7.98)	71	623
18	92.08	92.08	92.06	92.06	92.06 (7.94)	29	632
19	92.00	92.01	91.96	91.96	91.96 (8.04)	131	660
20	92.00	92.00	91.99	92.00	92.00 (8.00)	16	624
21	...	...	...	92.00	91.99 (8.01)	...	624
24	92.05	92.05	92.05	92.05	92.07 (7.93)	19	625
25	92.12	92.12	92.10	92.10	92.10 (7.90)	15	635
26	92.09	92.09	92.09	92.09	92.09 (7.91)	1	603
27	92.22	92.22	92.17	92.19	92.19 (7.81)	135	676
28	92.30	92.34	92.30	92.32	92.32 (7.68)	87	653

SEPTEMBER 1986 FUTURES CONTRACT IN MARCH 1986

3	92.34@.33	92.41	92.33	92.40	92.40 (7.60)	56	630
4	92.53	92.58	92.53	92.54	92.54 (7.46)	137	670
5	92.60	92.64	92.59	92.59A	92.59 (7.41)	40	668
6	92.49	92.59	92.48	92.59	92.59 (7.41)	216	760
7	92.61	92.61	92.56	92.59	92.59 (7.41)	252	703
10	92.59	92.62	92.59	92.62	92.62 (7.[illegible])	96	736
11	92.73	92.75	92.72	92.75	92.75 (7.25)	190	741
12	92.77	92.78	92.77	92.77	92.77 (7.23)	283	798
13	92.66	92.71	92.66	92.70@.71	92.71 (7.29)	186	796
14	92.69	92.71	92.68	92.68	92.68 (7.32)	267	854
17	92.71	92.72	92.7[illegible]	92.72B	92.72 (7.28)	100	854
18	92.67	92.67	92.65	92.67	92.67 (7.33)	229	1030
19	92.65	92.70	92.64	92.70B	92.70 (7.30)	94	1033
20	92.66	92.69	92.66	92.68	92.67 (7.33)	50	952
21	92.72	92.74	92.72	92.74	92.74 (7.26)	77	901
24	92.73	92.76	92.73	92.76	92.76 (7.24)	93	891
25	92.81	92.81	92.78	92.79B	92.79 (7.21)	125	916
26	92.77	92.79	92.77	92.79	92.79 (7.21)	96	892
27	92.87	92.91	92.86	92.90	92.90 (7.10)	293	909
28	Closed						
31	92.99	92.99	92.95	92.96	92.96 (7.04)	157	876

SINGAPORE EURODOLLAR FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	93.10	93.14	93.08	93.12	93.12 (6.88)	563	923
2	93.03	93.09	93.01	93.06	93.06 (6.94)	343	1009
3	93.05	93.08	93.01	93.04	93.05 (6.95)	601	1143
4	92.98	92.99	92.95	92.97	92.97 (7.03)	690	1125
7	93.10	93.12	93.09	93.11	93.11 (6.89)	181	1193
8	93.15	93.23	93.15	93.23	93.23 (6.77)	422	1155
9	93.44	93.45	93.40	93.44	93.44 (6.56)	604	1227
10	93.44	93.44	93.38	93.44	93.40 (6.60)	249	1200
11	93.46	93.47	93.44	93.44	93.44 (6.56)	235	1272
14	93.42	93.44	93.42	93.42	93.42 (6.58)	93	1326
15	93.49	93.52	93.48	93.51	93.51 (6.49)	511	1243
16	93.55	93.66	93.53	93.62	93.62 (6.38)	762	1222
17	93.77	93.77	93.75	93.76	93.76 (6.24)	551	1364
18	93.67	93.68	93.66	93.67	93.67 (6.33)	201	1437
21	93.60	93.64	93.60	93.63	93.63 (6.37)	421	1783
22	93.52	93.55	93.49	93.55	93.55 (6.45)	655	1751
23	93.32	93.40	93.32	93.39	93.39 (6.61)	1271	2018
24	93.31	93.33	93.30	93.33	93.33 (6.67)	335	1992
25	93.06	93.17	93.06	93.16	93.16 (6.84)	1252	2076
28	93.11	93.12	93.05	93.08@ .07	93.08 (6.92)	326	2071
29	93.26	93.28	93.25	93.27	93.27 (6.73)	334	2120
30	93.23	93.24	93.20	93.22	93.22 (6.78)	502	1426

SEPTEMBER 1986 FUTURES CONTRACT IN MAY 1986

1	Closed						
2	93.17	93.19	93.17	93.18	93.18 (6.82)	332	2090
5	93.16	93.21	93.16	93.20	93.20 (6.80)	217	2057
6	93.36	93.38	93.34	93.36	93.36 (6.64)	628	2143
7	93.35	93.35	93.35	93.33	93.33 (6.67)	457	2037
8	93.35	93.38	93.34	93.36@ .37	93.36 (6.64)	582	2015
9	93.38	93.38	93.35	93.35	93.35 (6.65)	872	2044
12	93.24	93.26	93.18	93.21	93.21 (6.79)	832	2222
13	93.08@ .04	93.08	93.00	93.00	93.00 (7.00)	2198	2412
14	93.21	93.23	93.19	93.23	93.23 (6.77)	672	2301
15	93.09@ .07	93.09	93.06	93.09	93.09 (6.91)	949	2494
16	92.83@ .84	92.89	92.83	92.88	92.88 (7.12)	2653	2590
19	92.83	92.89	92.83	92.88	92.88 (7.12)	526	2537
20	92.78	92.81	92.78	92.81	92.81 (7.19)	1376	2979
21	92.95	93.00	92.95	93.00	93.00 (7.00)	1912	2756
22	92.93	92.99	92.93	92.96	92.96 (7.04)	1421	2951
23	Closed						
26	93.00@ .01	93.04	93.00	...	93.02 (6.98)	595	3151
27	93.03	93.05	93.01	93.05	93.05 (6.95)	1179	3196
28	93.08	93.09	93.06	93.08@ .09	93.08 (6.92)	627	2989
29	92.97	92.98	92.97	92.97	92.97 (7.03)	758	3070
30	92.79@ .78	92.82	92.77	92.81	92.81 (7.19)	1443	3129

SEPTEMBER 1986 FUTURES CONTRACT IN JUNE 1986

2	92.83	92.86	92.81	92.86@ .85	92.85 (7.15)	623	2926
3	92.65@ .64	92.73	92.64	92.73	92.73 (7.27)	1876	3328
4	92.79	92.82	92.78	...	92.81 (7.19)	1045	3245
5	92.69	92.74	92.68	92.68	92.68 (7.32)	2151	3195
6	92.71@ .73	92.73	92.71	92.72	92.72 (7.28)	903	3339
9	Closed						
10	92.80	92.82	92.80	92.82	92.82 (7.18)	1052	3349
11	92.81	92.84	92.80	92.81	92.81 (7.19)	944	3255
12	92.79	92.81	92.79	92.80	92.80 (7.20)	633	3713
13	92.92	92.93	92.90	92.90	92.90 (7.10)	1083	3350
16	93.15@ .17	93.18	93.10	93.14	93.14 (6.86)	2104	3537
17	93.15@ .13	93.16	93.13	93.16	93.16 (6.84)	1471	3499
18	93.25	93.26	93.23	93.26	93.26 (6.74)	1313	3330
19	93.24	93.26	93.23	93.23	93.23 (6.77)	963	3051
20	93.14	93.15	93.12	93.13@ .12	93.12 (6.88)	1739	2855
23	93.24	93.24	93.22	93.24@ .23	93.23 (6.77)	836	2941
24	93.26@ .27	93.32	93.25	93.30	93.30 (6.70)	2255	3036
25	93.35	93.38	93.35	93.36@ .37	93.36 (6.64)	1838	2808
26	93.31	93.33	93.28	93.32	93.32 (6.68)	1549	2712
27	93.36	93.39	93.34	93.32	93.38 (6.62)	1668	2966
30	93.42	93.45	93.42	93.43	93.43 (6.57)	875	2817

SINGAPORE EURODOLLAR FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	93.47	93.50	93.47	93.48	93.48 (6.52)	1203	2796
2	93.45	93.45	93.41	93.43	93.43 (6.57)	1175	2857
3	93.44	93.46	93.43	93.46	93.46 (6.54)	746	2987
4	93.57@ .56	93.58	93.54	93.46	93.55 (6.45)	939	2982
7	93.55	93.57	93.55	93.56@ .55	93.55 (6.45)	877	3230
8	93.52@ .53	93.53	93.50	93.50	93.50 (6.50)	843	3347
9	93.37	93.39	93.35	93.39	93.39 (6.61)	1560	3405
10	93.54	93.58	93.51	93.54	93.54 (6.46)	2977	3528
11	93.54@ .56	93.60	93.54	93.56@ .55	93.55 (6.45)	4828	3449
14	93.57	93.57	93.56	93.56	93.56 (6.44)	210	2558
15	93.61	93.64	93.61	93.62	93.62 (6.38)	971	2554
16	93.64	93.65	93.63	93.64@ .63	93.63 (6.37)	981	2653
17	93.61	93.61	93.59	93.59	93.59 (6.41)	546	2886
18	93.59	93.59	93.56	93.56	93.56 (6.44)	543	2882
21	93.65@ .66	93.67	93.65	93.66	93.66 (6.34)	699	2643
22	93.63	93.64	93.62	93.62	93.62 (6.38)	636	2627
23	93.54@ .52	93.54	93.52	93.54@ .53	93.54 (6.46)	1185	2989
24	93.48	93.48	93.46	93.47	93.47 (6.53)	635	2483
25	93.44	93.47	93.44	93.45	93.45 (6.55)	801	2591
28	93.40@ .39	93.41	93.39	93.40	93.40 (6.60)	366	2796
29	93.34	93.37	93.33	93.36	93.36 (6.64)	1182	2948
30	93.42	93.42	93.41	93.43	93.43 (6.57)	778	2937
31	93.50@ .51	93.51	93.50	93.51@ .50	93.50 (6.50)	861	2954

SEPTEMBER 1986 FUTURES CONTRACT IN AUGUST 1986

1	93.60@ .61	93.62	93.59	93.59	93.59 (6.41)	650	2992
4	93.54	93.54	93.52	93.53	93.53 (6.47)	185	2706
5	93.57	93.58	93.55	93.55	93.55 (6.45)	580	2555
6	93.51	93.52	93.51	93.51	93.51 (6.49)	526	2264
7	93.53	93.53	93.50	93.52	93.52 (6.48)	430	2293
8	93.58	93.59	93.57	93.57	93.57 (6.43)	397	2134
11	93.62	93.64	93.61	93.64	93.64 (6.36)	324	2111
12	93.65	93.70	93.60	93.68	93.68 (6.32)	888	1935
13	93.70	93.72	93.70	93.72	93.72 (6.28)	394	1952
14	93.85	93.86	93.82	93.82@ .83	93.82 (6.18)	464	1872
15	93.79	93.85	93.78	93.82	93.82 (6.18)	327	1843
18	93.78	93.79	93.77	93.79	93.79 (6.21)	182	1892
19	93.85	93.86	93.82	93.83	93.83 (6.17)	626	1848
20	93.92	93.94	93.92	93.94	93.94 (6.06)	157	1678
21	94.02@ .06	94.06	94.02	94.03	94.03 (5.97)	866	2106
22	94.06	94.06	94.01	94.05	94.05 (5.95)	284	2048
25	94.00	94.01	94.00	94.01	94.01 (5.99)	32	1898
26	94.11	94.12	94.09	94.09	94.09 (5.91)	376	1899
27	94.18	94.19	94.16	94.19	94.19 (5.81)	408	1932
28	94.14	94.16	94.14	94.15	94.15 (5.85)	153	1891
29	94.19	94.20	94.18	94.18	94.18 (5.82)	244	1919

SEPTEMBER 1986 FUTURES CONTRACT IN SEPTEMBER 1986

1	94.29	94.35	94.29	94.18	94.35 (5.65)	749	2108
2	94.33	94.34	94.32	94.32	94.32 (5.68)	403	1955
3	94.21	94.25	94.21	94.22	94.22 (5.78)	484	1935
4	94.18	94.21	94.17	94.22	94.21 (5.79)	266	1810
5	94.21	94.23	94.20	94.20	94.18 (5.82)	156	1785
8	94.09	94.09	94.05	94.05	94.05 (5.95)	239	1805
9	94.05	94.05	94.01	94.04@ .03	94.04 (5.96)	617	1893
10	94.09	94.11	94.08	...	94.08 (5.92)	492	1844
11	94.01	94.01	93.99	94.00	94.00 (6.00)	64	1766
12	93.88	93.91	93.88	93.89	93.89 (6.11)	405	1599
15	93.97	93.98	93.95	...	93.95 (6.05)	60	1535

SINGAPORE EURODOLLAR FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2	...	...	...	91.71	91.67 (8.33)	...	42
3	...	...	...	91.67	91.60 (8.40)	...	42
6	...	...	...	91.60	91.57 (8.43)	...	46
7	...	...	...	91.57	91.58 (8.42)	...	46
8	91.71	91.76	91.71	91.76	91.76 (8.24)	37	60
9	91.52	91.52	91.49	91.52	91.45 (8.55)	3	40
10	...	...	...	91.45	91.33 (8.67)	...	38
13	91.13	91.13	91.13	91.13	91.14 (8.86)	3	38
14	..	...	...	91.14	91.10 (8.90)	...	40
15	...	...	...	91.22B	91.26 (8.74)	...	40
16	91.40	91.40	91.37A	91.40	91.38 (8.62)	14	45
17	91.41	91.41	91.40	91.40A	91.38 (8.62)	4	40
20	91.19	91.20	91.12	91.20	91.19 (8.81)	93	59
21	91.26	91.28	91.26	91.28	91.28 (8.72)	20	69
22	91.27	91.28	91.26	91.28	91.28 (8.72)	19	62
23	...	...	...	91.28	91.28 (8.72)	...	82
24	...	...	...	...	91.34 (8.66)	...	72
27	91.45	91.45	91.45	91.45	91.44 (8.56)	25	82
28	91.54	91.57	91.54	...	91.54 (8.46)	15	92
29	...	...	...	91.54	91.58 (8.42)	...	92
30	...	...	...	91.53	91.53 (8.47)	15	82
31	...	...	...	91.53	91.56 (8.44)	...	82

DECEMBER 1986 FUTURES CONTRACT IN FEBRUARY 1986

3	91.62	91.62	91.62	91.62	91.62 (8.38)	3	80
4	91.71	91.71	91.70	91.70A	91.69 (8.31)	2	65
5	...	...	...	91.69	91.70 (8.30)	...	65
6	...	...	...	91.69A	91.65 (8.35)	...	65
7	...	...	...	91.61A	91.59 (8.41)	...	67
10	Closed						
11	Closed						
12	91.62	91.62	91.62	91.62	91.60 (8.40)	22	91
13	91.62	91.62	91.62	91.62	91.61 (8.39)	24	122
14	91.65	91.71	91.65	91.70	91.70 (8.30)	44	110
17	91.80	91.80	91.79	...	91.80 (8.20)	6	106
18	91.85	91.85	91.84	91.84	91.84 (8.16)	10	110
19	91.83	91.83	91.78	91.78A	91.75 (8.25)	7	116
20	91.80	91.81	91.80	91.80	91.80 (8.20)	3	114
21	91.77	91.78	91.77	91.77	91.79 (8.21)	1	115
24	91.85	91.87	91.85	91.85	91.85 (8.15)	7	119
25	...	...	...	91.85	91.90 (8.10)	...	119
26	...	...	...	91.90	91.90 (8.10)	...	119
27	...	...	...	91.90	92.02 (7.98)	...	129
28	92.15	92.16	92.13	92.16	92.16 (7.84)	41	149

DECEMBER 1986 FUTURES CONTRACT IN MARCH 1986

3	92.23	92.23	92.23	92.23	92.23 (7.77)	4	127
4	92.35	92.40	92.36	92.40	92.38 (7.62)	34	132
5	92.47	92.47	92.44	92.44	92.44 (7.56)	42	147
6	92.35	92.42	92.30	92.42	92.42 (7.58)	16	158
7	...	...	...	92.40A	92.40 (7.60)	...	143
10	92.42	92.44	92.42	92.44	92.44 (7.56)	46	184
11	92.60	92.63	92.60	92.61	92.61 (7.39)	18	182
12	92.64	92.64	92.64	92.64	92.64 (7.36)	20	187
13	92.58	92.58	92.56	92.58	92.58 (7.42)	100	245
14	92.56	92.57	92.56	92.56	92.56 (7.44)	33	235
17	...	...	...	92.58B	92.58 (7.42)	...	257
18	92.54	92.55	92.54	92.55	92.55 (7.45)	102	324
19	92.54	92.58	92.53	92.58B	92.58 (7.42)	70	339
20	92.54	92.56	92.54	92.55	92.55 (7.45)	12	338
21	92.62	92.63	92.62	92.63	92.63 (7.37)	20	353
24	92.63	92.63	92.63	92.63	92.63 (7.37)	31	372
25	...	...	...	92.69A	92.69 (7.31)	4	371
26	92.67	92.67	92.67	92.67	92.67 (7.33)	11	365
27	92.72	92.81	92.72	92.81	92.81 (7.19)	135	402
28	Closed						
31	...	...	...	92.81	92.85 (7.15)	...	402

SINGAPORE EURODOLLAR FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	93.02	93.03	93.02	93.03	93.02 (6.98)	10	385
2	92.98	93.03	92.98	93.01	93.01 (6.99)	72	412
3	92.98	93.02	92.95	92.97	92.97 (7.03)	80	448
4	92.93	92.93	92.90	92.91	92.91 (7.09)	57	464
7	92.99	93.03	92.99	93.01	93.01 (6.99)	38	488
8	93.08	93.15	93.08	93.15	93.15 (6.85)	154	535
9	93.33	93.35	93.33	93.35	93.35 (6.65)	47	526
10	93.35	93.35	93.32	93.35	93.30 (6.70)	35	527
11	93.39	93.39	93.35	93.36B	93.36 (6.64)	80	553
14	...	...	...	93.32A	93.32 (6.68)	...	576
15	93.40	93.41	93.35	93.41	93.41 (6.59)	86	599
16	93.49	93.52	93.48	93.52	93.52 (6.48)	155	584
17	93.66	93.67	93.65	93.65	93.65 (6.35)	96	645
18	93.57	93.57	93.55	93.55	93.55 (6.45)	209	642
21	93.49	93.50	93.47	93.49	93.48 (6.52)	104	782
22	93.36	93.42	93.35	93.41	93.41 (6.59)	42	785
23	93.22	93.29	93.21	93.28	93.28 (6.72)	326	972
24	93.19	93.20	93.19	93.20	93.19 (6.81)	55	872
25	92.96	93.07	92.95	93.07	93.07 (6.93)	154	980
28	93.00	93.00	92.93	92.96	92.96 (7.04)	118	1015
29	93.13	93.16	93.13	93.16	93.15 (6.85)	8	1017
30	93.13	93.13	93.11	93.13	93.13 (6.87)	20	1017

DECEMBER 1986 FUTURES CONTRACT IN MAY 1986

1	Closed						
2	93.04	93.08	93.04	93.08	93.07 (6.93)	75	1041
5	93.11	93.11	93.05	93.10	93.08 (6.92)	25	1056
6	93.24	93.27	93.24	93.26	93.26 (6.74)	98	1096
7	93.21	93.21	93.18	93.21	93.20 (6.80)	47	1099
8	93.24	93.23	93.23	93.23	93.22 (6.78)	22	1131
9	93.22	93.23	93.21	93.21	93.21 (6.79)	150	1152
12	93.10	93.10	93.04	93.08	93.06 (6.94)	8	1173
13	92.93	92.95	92.88	92.88	92.88 (7.12)	123	1230
14	93.09	93.11	93.09	93.10	93.12 (6.88)	6	1214
15	92.96	92.99	92.95	92.99	92.99 (7.01)	45	1221
16	92.75	92.79	92.74	92.78	92.77 (7.23)	155	1213
19	92.70	92.76	92.70	92.75	92.75 (7.25)	111	1279
20	92.65	92.67	92.65	92.65A	92.65 (7.35)	152	1338
21	92.83	92.84	92.82	92.84	92.84 (7.16)	90	1332
22	92.78	92.85	92.78	92.83	92.83 (7.17)	87	1397
23	Closed						
26	92.89	92.89	92.89	...	92.86 (7.14)	24	1385
27	92.89	92.92	92.89	92.92	92.92 (7.08)	142	1464
28	92.94	92.97	92.94	92.97	92.97 (7.03)	80	1480
29	92.82	92.86	92.82	92.84	92.83 (7.17)	131	1510
30	92.65	92.68	92.65	92.68	92.68 (7.32)	112	1554

DECEMBER 1986 FUTURES CONTRACT IN JUNE 1986

2	92.70	92.70	92.69	92.70	92.70 (7.30)	38	1564
3	92.50	92.55	92.49	92.55	92.55 (7.45)	363	1769
4	92.61	92.65	92.61	...	92.64 (7.36)	124	1747
5	92.50	92.55	92.50	92.50	92.50 (7.50)	234	1787
6	92.55	92.56	92.54	92.55	92.55 (7.45)	124	1815
9	Closed						
10	92.65	92.67	92.65	92.67	92.67 (7.33)	152	1877
11	92.68	92.68	92.65	92.66	92.66 (7.34)	111	1883
12	92.64	92.65	92.65	92.65	92.65 (7.35)	93	1935
13	92.76	92.76	92.75	92.75	92.75 (7.25)	14	1920
16	93.02	93.02	92.97	93.00	93.00 (7.00)	202	2005
17	93.04	93.04	93.01	93.03	93.03 (6.97)	256	2016
18	93.13	93.13	93.10	93.12	93.12 (6.88)	80	2064
19	93.11	93.12	93.11	93.11	93.11 (6.89)	94	2087
20	93.01	93.01	92.97	92.98	92.98 (7.02)	89	2173
23	93.08	93.10	93.06	93.09	93.08 (6.92)	82	2176
24	93.10	93.18	93.10	93.16	93.16 (6.84)	374	2206
25	93.25	93.27	93.24	93.27	93.27 (6.73)	306	2146
26	93.21	93.23	93.18	93.22	93.22 (6.78)	315	2014
27	93.25	93.29	93.25	93.22	93.29 (6.71)	223	2029
30	93.35	93.38	93.35	93.36	93.36 (6.64)	395	2088

SINGAPORE EURODOLLAR FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	93.37	93.43	93.37	93.41	93.41 (6.59)	297	2142
2	93.35	93.35	93.33	93.34	93.34 (6.66)	83	2130
3	93.35	93.36	93.34	93.36	93.36 (6.64)	185	2181
4	93.49	93.49	93.46	93.36	93.46 (6.54)	142	2177
7	93.46	93.49	93.46	93.47	93.47 (6.53)	263	2147
8	93.43	93.44	93.41	93.42	93.42 (6.58)	156	2272
9	93.26	93.30	93.25	93.30	93.30 (6.70)	262	2372
10	93.42	93.50	93.42	93.46	93.46 (6.54)	479	2332
11	93.44@.45	93.50	93.44	93.46	93.46 (6.54)	679	2261
14	93.45	93.47	93.45	93.47	93.47 (6.53)	177	2245
15	93.55	93.57	93.54	93.55	93.55 (6.45)	213	2295
16	93.58	93.59	93.58	93.58	93.58 (6.42)	116	2255
17	93.57	93.58	93.57	93.57	93.57 (6.43)	377	2256
18	93.56	93.57	93.55	93.55	93.55 (6.45)	131	2342
21	93.67	93.67	93.66	93.67@.66	93.66 (6.34)	364	2559
22	93.64	93.64	93.62	93.62	93.62 (6.38)	221	2600
23	93.53	93.54	93.52	93.53	93.53 (6.47)	518	2854
24	93.44	93.45	93.43	93.44	93.44 (6.56)	931	3113
25	93.36@.37	93.40	93.36	93.39	93.39 (6.61)	1148	3249
28	93.33	93.34	93.32	93.34@.33	93.34 (6.66)	783	3211
29	93.29@.30	93.34	93.29	93.33	93.33 (6.67)	1076	3489
30	93.41	93.42	93.40	93.41	93.41 (6.59)	873	3677
31	93.49@.50	93.51	93.49	93.50	93.50 (6.50)	873	3427

DECEMBER 1986 FUTURES CONTRACT IN AUGUST 1986

1	93.61	93.63	93.60	93.60	93.60 (6.40)	1028	3229
4	93.53	93.54	93.52	93.53	93.54 (6.47)	412	3233
5	93.57	93.58	93.55	93.56	93.56 (6.44)	869	3140
6	93.49	93.51	93.48	93.50@.49	93.49 (6.51)	654	3374
7	93.49	93.49	93.46	93.49	93.49 (6.51)	448	3479
8	93.56@.57	93.60	93.56	93.57	93.57 (6.43)	1505	3323
11	93.62	93.65	93.62	93.65	93.64 (6.36)	1360	3414
12	93.67	93.73	93.62	93.71	93.71 (6.29)	4785	3993
13	93.72	93.75	93.71	93.75	93.75 (6.25)	2314	3901
14	93.88	93.88	93.82	93.83	93.83 (6.17)	1757	3606
15	93.80	93.86	93.77	93.84	93.84 (6.16)	3174	4133
18	93.80	93.82	93.79	93.82	93.82 (6.18)	1153	3980
19	93.87	93.88	93.85	93.85	93.85 (6.15)	1806	5014
20	93.96	93.98	93.95	93.98	93.98 (6.02)	984	4425
21	94.07@.05	94.08	94.05	94.06	94.06 (5.94)	3540	5035
22	94.07	94.09	94.04	94.05@.04	94.05 (5.95)	1592	4544
25	94.01	94.02	93.99	94.02	94.02 (5.98)	293	4732
26	94.13@.12	94.15	94.12	94.14	94.14 (5.86)	1569	4837
27	94.19	94.22	94.19	94.22@.21	94.21 (5.79)	1981	4604
28	94.14	94.18	94.14	94.16	94.16 (5.84)	1396	4689
29	94.23	94.25	94.22	94.22	94.22 (5.78)	907	4461

DECEMBER 1986 FUTURES CONTRACT IN SEPTEMBER 1986

1	94.37@.38	94.42	94.37	94.22	94.42 (5.58)	1402	4326
2	94.42	94.42	94.36	94.37	94.37 (5.63)	2496	4814
3	94.25@.23	94.26	94.22	94.23	94.23 (5.77)	3789	5251
4	94.19@.20	94.25	94.19	94.23	94.24 (5.76)	1945	5068
5	94.23	94.25	94.18	94.18	94.18 (5.82)	2564	5854
8	94.06	94.09	93.98	93.99@.98	93.98 (6.02)	2614	5338
9	93.95	94.05	93.94	94.03	94.03 (5.97)	4277	6396
10	94.06	94.12	94.05	...	94.05 (5.95)	5879	7289
11	94.03	94.04	93.96	93.98	93.98 (6.02)	2494	7175
12	93.77@.76	93.83	93.75	93.82	93.82 (6.18)	3324	6736
15	93.88@.87	93.95	93.87	...	93.93 (6.07)	1615	6889
16	93.94@.93	93.94	93.91	...	93.93 (6.07)	1018	6450
17	93.83	93.95	93.89	93.89	93.89 (6.11)	2743	6809
18	93.94@.92	93.97	93.91	...	93.97 (6.03)	1800	6880
19	93.79	93.82	93.78	...	93.80 (6.20)	2969	7685
22	93.79@.80	93.83	93.79	93.81	93.81 (6.19)	2584	7417
23	93.83@.82	93.89	93.81	93.89	93.89 (6.11)	2290	7417
24	93.88	93.90	93.88	93.89	93.89 (6.11)	980	7076
25	94.03@.04	94.04	93.99	94.00	94.00 (6.00)	1447	7273
26	93.97@.96	93.97	93.94	93.96	93.96 (6.04)	1836	7093
29	93.95	93.95	93.84	93.85	93.85 (6.15)	3570	6706
30	93.90	93.94	93.88	93.94	93.94 (6.06)	2065	6787

SINGAPORE EURODOLLAR FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	94.01	94.04	93.98	94.04	94.05 (5.95)	1656	6762
2	94.03	94.05	94.02	94.04@.03	94.04 (5.96)	1630	6863
3	94.01	94.02	93.98	93.98	93.98 (6.02)	840	7015
6	94.21@.23	94.23	94.21	94.23	94.23 (5.77)	1461	6514
7	94.22	94.23	94.21	94.23	94.23 (5.77)	1244	5875
8	94.26@.25	94.26	94.23	94.24	94.24 (5.76)	2161	5929
9	94.22	94.25	94.19	94.25	94.25 (5.75)	3361	6664
10	94.24	94.26	94.23	94.25	94.25 (5.75)	766	6259
13	94.16	94.17	94.15	94.15	94.15 (5.85)	1181	6431
14	94.15	94.16	94.14	94.15	94.15 (5.85)	1051	6450
15	94.06@.05	94.08	94.05	94.06	94.06 (5.94)	1941	6733
16	94.12	94.12	94.10	94.11	94.11 (5.89)	749	6600
17	94.03	94.04	94.01	94.01	94.01 (5.99)	2231	6543
20	93.93	93.94	93.92	93.92	93.92 (6.08)	1547	6733
21	93.89	93.91	93.89	93.91	93.91 (6.09)	875	6717
22	93.93	93.94	93.93	93.94	93.94 (6.06)	974	7017
23	93.99@.98	94.00	93.97	93.99@94.00	94.00 (6.00)	1370	6576
24	94.05	94.05	94.03	94.05	94.05 (5.95)	1437	6324
27	93.98	93.98	93.95	93.98	93.98 (6.02)	1595	6481
28	94.04	94.05	94.03	94.03	94.03 (5.97)	885	6361
29	94.01@93.98	94.01	93.97	94.01	94.01 (5.99)	2111	7055
30	94.08@.09	94.25	94.08	94.20	94.20 (5.80)	12477	7448
31	94.14	94.19	94.13	94.16	94.16 (5.84)	1939	6836

DECEMBER 1986 FUTURES CONTRACT IN NOVEMBER 1986

3	94.11	94.12	94.10	94.12@.11	94.12 (5.88)	682	6907
4	94.12	94.12	94.10	94.11	94.11 (5.89)	1690	6875
5	94.10	94.10	94.03	94.06	94.06 (5.94)	2689	6790
6	94.06	94.06	94.03	94.06	94.06 (5.94)	1101	7109
7	93.99@.98	94.00	93.96	93.97@.96	93.96 (6.04)	2342	6783
10	93.99@.98	94.00	93.96	93.97@.96	93.96 (6.04)	3552	6291
11	93.88	93.90	93.88	93.90	93.90 (6.10)	1070	6245
12	93.88@.89	93.90	93.88	93.90@.89	93.90 (6.10)	402	6176
13	93.92@.93	93.95	93.92	93.95	93.95 (6.05)	1535	6322
14	93.92	93.93	93.91	93.92@.93	93.93 (6.07)	540	6130
17	93.98	93.98	93.96	93.96@.97	93.97 (6.03)	64[illegible]	5111
18	93.99	93.99	93.96	93.96	93.96 (6.04)	724	5977
19	93.95	93.95	93.92	93.92	93.92 (6.08)	521	5728
20	94.08@.09	94.09	94.03	94.05	94.05 (5.95)	1995	5218
21	94.03	94.04	94.01	94.01	94.01 (5.99)	660	5290
24	94.07	94.07	94.02	94.04	94.04 (5.96)	181	5068
25	94.06	94.06	94.05	94.05@.06	94.05 (5.95)	184	4802
26	94.02	94.03	94.01	94.01	94.01 (5.99)	343	4605
27	94.02	94.02	93.99	93.99	93.99 (6.01)	253	4684
28	93.99	93.99	93.97	93.97	93.97 (6.03)	644	4763

DECEMBER 1986 FUTURES CONTRACT IN DECEMBER 1986

1	93.96	93.96	93.94	93.94	93.94 (6.06)	353	4264
2	93.91	93.91	93.90	93.91	93.91 (6.09)	278	4244
3	93.95	93.96	93.92	93.94	93.94 (6.06)	1288	3982
4	93.90	93.93	93.90	93.92	93.92 (6.08)	292	3727
5	93.98@.97	93.98	93.96	93.97@.96	93.97 (6.03)	488	3623
8	93.92	93.94	93.92	93.92	93.93 (6.07)	126	3584
9	93.89	93.90	93.89	93.90	93.90 (6.10)	163	3618
10	93.87	93.88	93.87	93.88	93.88 (6.12)	221	3670
11	93.89	93.89	93.88	93.88	93.88 (6.12)	96	3603
12	93.83	93.85	93.83	93.84	93.84 (6.16)	290	3378
15	93.81	93.81	93.79	93.79	93.79 (6.21)	64	...

SINGAPORE EURODOLLAR FUTURES PRICES
MARCH 1987 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2	...	...	...	91.44	91.39 (8.61)	...	...
3	...	...	...	91.39	91.32 (8.68)	...	...
6	...	...	...	91.32	91.30 (8.70)	...	6
7	...	...	...	91.31	91.31 (8.69)	...	7
8	...	...	...	91.31	91.50 (8.50)	...	7
9	...	...	...	91.50	91.20 (8.80)	...	7
10	...	...	...	91.20	91.20 (8.80)	...	7
13	...	...	91.15A	91.10	90.91 (9.09)	...	7
14	...	...	...	90.91	90.86 (9.14)	...	7
15	...	...	...	90.86	91.02 (8.98)	...	7
16	...	...	...	91.02	91.14 (8.86)	...	7
17	...	...	...	91.14	91.13 (8.87)	...	8
20	90.95	90.95	90.95	90.95	90.93 (9.07)	20	8
21	...	...	...	90.93	91.02 (8.98)	...	44
22	...	...	...	91.02	91.02 (8.98)	...	49
23	...	...	...	91.02	91.02 (8.98)	...	43
24	...	...	...	...	91.09 (8.91)	...	43
27	91.20	91.20	91.19A	91.19A	91.19 (8.81)	20	43
28	...	...	...	91.29	91.29 (8.71)	...	43
29	...	...	...	91.33	91.33 (8.67)	...	43
30	...	...	...	...	91.28 (8.72)	...	43
31	...	...	...	91.28	91.31 (8.69)	...	43

MARCH 1987 FUTURES CONTRACT IN FEBRUARY 1986

3	...	...	...	91.31	91.36 (8.64)	...	43
4	...	...	...	91.36	91.45 (8.55)	...	61
5	...	...	...	91.45	91.46 (8.54)	...	46
6	91.40	91.40	91.40	91.40	91.41 (8.59)	26	65
7	...	...	...	91.41	91.35 (8.65)	...	65
10	Closed						
11	Closed						
12	...	...	...	91.35	91.37 (8.63)	...	65
13	...	...	...	91.37	91.38 (8.62)	...	65
14	...	...	...	91.38	91.47 (8.53)	...	65
17	...	...	...	...	91.57 (8.43)	...	65
18	...	...	...	91.57	91.61 (8.39)	...	65
19	...	...	...	91.61	91.52 (8.48)	...	34
20	...	...	...	91.52	91.58 (8.42)	...	34
21	...	...	...	91.58	91.57 (8.43)	...	34
24	...	...	...	91.57	91.63 (8.37)	...	34
25	...	...	...	91.63	91.68 (8.32)	...	34
26	...	...	...	91.68	91.68 (8.32)	...	34
27	...	...	...	91.68	91.81 (8.19)	...	36
28	91.91	91.94	91.91	91.94	91.94 (8.06)	12	28

MARCH 1987 FUTURES CONTRACT IN MARCH 1986

3	...	...	...	91.94	92.01 (7.99)	...	33
4	...	...	...	92.01	92.17 (7.83)	...	43
5	92.25	92.26	92.25	92.25A	92.23 (7.77)	5	49
6	...	...	...	92.23	92.21 (7.79)	...	31
7	...	...	...	92.21	92.18 (7.82)	...	31
10	92.25	92.26	92.25	92.26	92.26 (7.74)	21	52
11	92.40	92.40	92.40	92.40	92.41 (7.59)	2	52
12	92.47	92.47	92.46	92.47	92.45 (7.55)	5	52
13	92.39	92.39	92.38	92.39	92.38 (7.62)	25	67
14	...	...	...	92.38	92.37 (7.63)	...	67
17	...	...	...	92.37	92.39 (7.61)	...	78
18	...	...	...	92.39	92.37 (7.63)	...	78
19	...	...	...	92.37	92.40 (7.60)	...	78
20	...	...	...	92.40	92.37 (7.63)	...	78
21	...	...	...	92.42B	92.42 (7.58)	...	78
24	...	...	...	92.42	92.45 (7.55)	...	78
25	...	...	...	92.45	92.51 (7.49)	...	78
26	...	...	...	92.51	92.49 (7.51)	...	78
27	92.58	92.63	92.58	92.63	92.63 (7.37)	34	105
28	Closed						
31	...	...	...	92.63	92.67 (7.33)	...	105

SINGAPORE EURODOLLAR FUTURES PRICES
MARCH 1987 FUTURES CONTRACT

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	...	...	...	92.67	92.86 (7.14)	...	103
2	...	...	...	92.86	92.84 (7.16)	...	103
3	92.78	92.82	92.78	92.80	92.80 (7.20)	13	124
4	...	...	...	92.75A	92.74 (7.26)	..	119
7	92.85	92.85	92.85	92.85	92.85 (7.15)	5	138
8	92.96	92.97	92.96	92.97B	92.97 (7.03)	20	138
9	93.17	93.18	93.17	93.18	93.17 (6.83)	17	153
10	...	...	...	93.17	93.11 (6.89)	...	153
11	...	...	...	93.11	93.18 (6.82)	...	153
14	...	...	...	93.18	93.14 (6.86)	...	153
15	93.18	93.20	93.18	93.20B	93.21 (6.79)	7	158
16	93.33	93.33	93.33	93.33	93.33 (6.67)	13	161
17	93.48	93.48	93.45	93.45	93.45 (6.55)	83	227
18	93.37	93.37	93.36	93.37	93.37 (6.63)	10	248
21	93.27	93.28	93.27	93.28	93.25 (6.75)	50	283
22	93.20	93.20	93.16	93.20	93.18 (6.82)	31	316
23	93.05	93.08	93.04	93.08	93.08 (6.92)	72	336
24	...	...	...	93.08	92.97 (7.03)	...	373
25	92.86	92.87	92.75	92.87	92.87 (7.13)	6	362
28	92.73	92.74	92.72	92.74	92.73 (7.27)	27	376
29	92.92	92.95	92.92	92.95	92.95 (7.05)	11	373
30	92.85	92.91	92.85	92.91	92.91 (7.09)	53	385

MARCH 1987 FUTURES CONTRACT IN MAY 1986

1	Closed						
2	92.84	92.85	92.84	92.85	92.84 (7.16)	29	414
5	...	...	...	92.84	92.86 (7.14)	...	414
6	93.04	93.04	93.04	93.04	93.04 (6.96)	10	414
7	92.97	92.97	92.97	92.97	92.96 (7.04)	6	423
8	92.99	92.99	92.99	92.99	92.98 (7.02)	2	430
9	92.97	92.98	29.97	92.98	92.97 (7.03)	22	430
12	...	...	...	92.97	92.81 (7.19)	...	430
13	92.74	92.74	92.69	92.69A	92.69 (7.31)	54	479
14	...	...	...	92.69	92.90 (7.10)	...	487
15	92.75	92.75	92.74	92.75B	92.77 (7.23)	3	505
16	92.55	92.59	92.54	92.58	92.58 (7.42)	57	556
19	...	...	...	92.58	92.52 (7.48)	...	576
20	92.44	92.45	92.43	92.44	92.44 (7.56)	43	614
21	92.55	92.60	92.55	92.60	92.59 (7.41)	21	618
22	92.59@ 60	92.60	92.56	92.59	92.58 (7.42)	18	651
23	Closed						
26	...	...	...	...	92.61 (7.39)	...	660
27	92.67	92.68	92.67	92.68B	92.68 (7.32)	80	728
28	92.69	92.75	92.69	92.75	92.75 (7.25)	119	728
29	92.60	92.62	92.60	92.61	92.58 (7.42)	120	737
30	92.43	92.46	92.43	92.46	92.46 (7.54)	157	788

MARCH 1987 FUTURES CONTRACT IN JUNE 1986

2	92.45	92.46	92.44A	92.46	92.46 (7.54)	34	813
3	92.25	92.30	92.25	92.30	92.28 (7.72)	97	895
4	92.40	92.41	92.38	....	92.40 (7.60)	131	910
5	92.28	92.31	92.28	92.28	92.26 (7.74)	107	1048
6	92.30	92.32	92.30	92.31	92.31 (7.69)	75	1075
9	Closed						
10	92.41	92.44	92.41	92.44	92.43 (7.57)	175	1161
11	92.42	92.42	92.40	92.40	92.40 (7.60)	37	1166
12	92.42	92.43	92.42	92.42	92.42 (7.58)	37	1220
13	92.56	92.56	92.55	92.55A	92.52 (7.48)	7	1219
16	92.75	92.79	92.76	92.77	92.76 (7.24)	46	1224
17	92.77	92.77	92.76	92.76	92.76 (7.24)	20	1239
18	92.88	92.88	92.86	92.86	92.86 (7.14)	37	1223
19	92.89	92.89	92.86	92.89	92.87 (7.13)	27	1217
20	92.74	92.75	92.74	92.75B	92.75 (7.25)	5	1212
23	92.86	92.90	92.84	92.87	92.85 (7.15)	33	1224
24	92.87	92.96	92.87	92.96	92.93 (7.07)	57	1246
25	93.04	93.05	93.04	93.05	93.05 (6.95)	59	1276
26	93.02	93.02	93.00	93.02	93.01 (6.99)	7	1261
27	93.04	93.10	93.04	93.01	93.10 (6.90)	14	1205
30	...	...	...	93.10	93.15 (6.85)	10	1208

SINGAPORE EURODOLLAR FUTURE PRICES
MARCH 1987 FUTURES CONTRACT

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	93.22	93.23	93.21	93.22	93.21 (6.79)	77	1224
2	93.16	93.17	93.12	93.15	93.14 (6.86)	41	1236
3	93.15	93.17	93.15	93.16	93.16 (6.84)	45	1309
4	93.27	93.27	93.25	93.16	93.25 (6.75)	28	1293
7	93.29	93.29	93.27	93.27	93.27 (6.73)	11	1285
8	93.23	93.23	93.23	93.23	93.22 (6.78)	2	1293
9	93.07	93.10	93.05	93.09	93.09 (6.91)	56	1312
10	93.20	93.30	93.20	93.27	93.26 (6.74)	92	1352
11	93.28	93.30	93.27	93.27	93.27 (6.73)	114	1374
14	93.27	93.27	93.27	93.27	93.27 (6.73)	2	1362
15	93.34	93.37	93.34	93.37	93.36 (6.64)	45	1333
16	93.40	93.42	93.40	93.41	93.40 (6.60)	38	1398
17	93.42	93.42	93.41	93.41	93.41 (6.59)	17	1413
18	93.37	93.39	93.36	93.38	93.38 (6.62)	19	1393
21	93.49	93.52	93.49	93.51	93.51 (6.49)	85	1448
22	93.48	93.48	93.47	93.47	93.47 (6.53)	25	1445
23	93.40	93.41	93.39	93.40	93.40 (6.60)	46	1438
24	93.30	93.31	93.30	93.31	93.31 (6.69)	42	1388
25	93.25	93.26	93.23	93.25	93.25 (6.75)	253	1588
28	93.21	93.22	93.20	93.21	93.21 (6.79)	130	1585
29	93.19	93.23	93.19	93.22	93.22 (6.78)	110	1669
30	93.31	93.32	93.30	93.32	93.32 (6.68)	50	1705
31	93.40	93.44	93.40	93.42	93.42 (6.58)	141	1715

MARCH 1987 FUTURES CONTRACT IN AUGUST 1986

1	93.54	93.55	93.51	93.51	93.51 (6.49)	56	1723
4	93.44	93.44	93.44	93.44	93.44 (6.56)	21	1736
5	93.47	93.48	93.47	93.48	93.48 (6.52)	9	1730
6	93.38	93.40	93.38	93.40	93.39 (6.61)	57	1728
7	93.37	93.39	93.37	93.39	93.39 (6.61)	86	1794
8	93.47	93.47	93.47	93.47	93.47 (6.53)	2	1789
11	93.52	93.56	93.52	93.56	93.56 (6.44)	193	1823
12	93.57	93.64	93.54	93.61	93.61 (6.39)	335	1906
13	93.64	93.66	93.63	93.66	93.66 (6.34)	224	1983
14	93.79	93.79	93.73	93.74	93.74 (6.26)	102	1951
15	93.70	93.77	93.69	93.75	93.74 (6.26)	149	1982
18	93.72	93.73	93.72	93.73	93.73 (6.27)	156	2010
19	93.77	93.77	93.75	93.76	93.76 (6.24)	43	1978
20	93.85	93.89	93.85	93.89	93.89 (6.11)	154	2035
21	93.95	93.99	93.95	93.98	93.98 (6.02)	373	2147
22	94.00	94.01	93.98	93.98	93.98 (6.02)	344	2300
25	93.92	93.93	93.92	93.93B	93.93 (6.07)	7	2310
26	94.05	94.10	94.05	94.08	94.08 (5.92)	487	2533
27	94.15	94.17	94.15	94.17	94.16 (5.84)	390	2643
28	94.09	94.10	94.08	94.10	94.10 (5.90)	282	2748
29	94.16	94.18	94.15	94.15	94.15 (5.85)	291	2725

MARCH 1987 FUTURES CONTRACT IN SEPTEMBER 1986

1	94.32	94.36	94.32	94.15	94.35 (5.65)	396	2891
2	94.31	94.34	94.31	94.31	94.30 (5.70)	239	2956
3	94.15	94.17	94.13	94.14	94.14 (5.86)	785	3154
4	94.11	94.15	94.11	94.14	94.15 (5.85)	442	3103
5	94.15	94.18	94.10	94.11	94.09 (5.91)	414	3193
8	93.97	93.98	93.88	93.88	93.87 (6.13)	97	3209
9	93.81	93.89	93.81	93.89	93.88 (6.12)	588	3454
10	93.92	93.98	93.91	...	93.91 (6.09)	871	3742
11	93.86	93.87	93.82	93.84	93.84 (6.16)	142	3728
12	93.60	93.67	93.56	93.67	93.67 (6.33)	377	3778
15	93.75	93.82	93.75	...	93.79 (6.21)	105	3748
16	93.79	93.80	93.78	...	93.79 (6.21)	170	3631
17	93.79	93.80	93.74	93.74	93.74 (6.26)	284	3767
18	93.78	93.83	93.78	...	93.83 (6.17)	537	3898
19	93.66	93.69	93.65	...	93.66 (6.34)	691	3985
22	93.71	93.71	93.67	93.68	93.68 (6.32)	191	3918
23	93.68	93.76	93.68	93.76	93.76 (6.24)	377	3945
24	93.76	93.76	93.75	93.75	93.75 (6.25)	59	3953
25	93.92	93.92	93.88	93.89	93.89 (6.11)	57	3952
26	93.85	93.88	93.85	93.87	93.87 (6.13)	159	3887
29	93.82	93.82	93.74	93.74	93.74 (6.26)	116	3872
30	93.78	93.82	93.78	93.82	93.82 (6.18)	151	3993

SINGAPORE EURODOLLAR FUTURES PRICES
MARCH 1987 FUTURES CONTRACT

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	93.90	93.94	93.90	93.94	93.94 (6.06)	156	3884
2	93.91	93.93	93.91	93.92	93.92 (6.08)	413	3955
3	93.90	93.90	93.88	93.88	93.87 (6.13)	84	3916
6	94.12	94.14	94.11	94.14	94.14 (5.86)	270	4088
7	94.10	94.13	94.10	94.13	94.13 (5.87)	183	4124
8	94.16	94.16	94.14	94.14	94.14 (5.86)	204	4086
9	94.12	94.14	94.10	94.13@.14	94.14 (5.86)	538	4194
10	94.15	94.15	94.15	94.15	94.15 (5.85)	39	4189
13	94.07	94.07	94.06	94.06	94.06 (5.94)	73	4207
14	94.07	94.07	94.05	94.05	94.05 (5.95)	174	4258
15	93.97	93.98	93.95	93.95	93.95 (6.05)	102	4359
16	94.01	94.02	94.01	94.02	94.02 (5.98)	73	4370
17	93.93	93.93	93.90	93.90	93.90 (6.10)	331	4467
20	93.84	93.84	93.81	93.81	93.81 (6.19)	114	4446
21	93.82	93.83	93.81	93.83	93.83 (6.17)	148	4410
22	93.87	93.87	93.86A	93.87	93.87 (6.13)	49	4394
23	93.94	93.96	93.94	93.96	93.96 (6.04)	374	4445
24	93.97	93.98	93.97	93.98	93.98 (6.02)	173	4409
27	93.88	93.89	93.88	93.89	93.89 (6.11)	226	4537
28	93.96	93.98	93.96	93.97	93.97 (6.03)	170	4498
29	93.96@.94	93.96	93.92	93.95	93.95 (6.05)	684	4735
30	94.06	94.23	94.06	94.18	94.18 (5.82)	1793	4701
31	94.12	94.17	94.12	94.14	94.14 (5.86)	188	4642

MARCH 1987 FUTURES CONTRACT IN NOVEMBER 1986

3	94.10	94.10	94.09	94.10	94.10 (5.90)	101	4529
4	94.10	94.11	94.09	94.11	94.11 (5.89)	321	4483
5	94.07	94.07	94.01	94.05	94.05 (5.95)	794	4602
6	94.04	94.06	94.03	94.05	94.05 (5.95)	259	4617
7	94.00@93.98	94.00	93.96	93.97	93.97 (6.03)	712	4692
10	94.00@93.98	94.00	93.96	93.97	93.97 (6.03)	1079	4749
11	93.88	93.91	93.88	93.91	93.91 (6.09)	335	4945
12	93.90	93.91	93.90	93.91	93.91 (6.09)	358	4992
13	93.95	93.96	93.94	93.96	93.96 (6.04)	411	5014
14	93.95	93.97	93.95	93.95	93.95 (6.05)	504	5002
17	93.99	94.01	93.99	94.00	94.00 (6.00)	382	5093
18	94.04	94.05	94.02	94.02	94.02 (5.98)	491	5096
19	93.98	93.99	93.97	93.98	93.98 (6.02)	743	5222
20	94.14@.15	94.15	94.10	94.10	94.10 (5.90)	2717	5814
21	94.06	94.10	94.06	94.06	94.06 (5.94)	1255	5963
24	94.11	94.14	94.10	94.12	94.12 (5.88)	871	5990
25	94.13	94.14	94.12	94.13	94.13 (5.87)	455	5915
26	94.08	94.10	94.08	94.09	94.09 (5.91)	1126	6507
27	94.11	94.11	94.09	94.10	94.10 (5.90)	244	6537
28	94.07	94.10	94.07	94.09	94.09 (5.91)	1048	6762

MARCH 1987 FUTURES CONTRACT IN DECEMBER 1986

1	94.08	94.08	94.05	94.05	94.05 (5.95)	690	6724
2	94.01	94.02	94.00	94.01	94.01 (5.99)	355	6710
3	94.08	94.11	94.08	94.10	94.10 (5.90)	1897	6895
4	94.08	94.09	94.07	94.09@.08	94.09 (5.91)	852	7037
5	94.18@.17	94.19	94.15	94.17	94.17 (5.83)	5673	6221
8	94.05	94.05	94.03	94.05	94.05 (5.95)	1357	6730
9	94.04	94.05	94.03	94.04	94.04 (5.96)	790	7016
10	94.04	94.04	94.01	94.02@.01	94.02 (5.98)	567	6929
11	94.03	94.04	94.02	94.04	94.04 (5.96)	502	7057
12	93.96	93.97	93.95	93.96@.97	93.97 (6.03)	1438	8013
15	93.95	93.95	93.90	93.90	93.90 (6.10)	1130	8005
16	93.89	93.92	93.88	93.93	93.92 (6.08)	1127	8275
17	93.92	93.92	93.89	93.91	93.91 (6.09)	578	7881
18	93.93	93.96	93.93	93.96@.95	93.95 (6.05)	1390	8153
19	93.95	93.96	93.94	93.94	93.94 (6.06)	348	8251
22	93.94	93.95	93.90	93.91@.92	93.92 (6.08)	1447	7907
23	93.95	93.95	93.93	93.94	93.94 (6.06)	462	8012
24	93.95	93.97	93.95	93.95	93.95 (6.05)	293	8055
25	Closed						
26	93.96	93.97	93.96	93.97	93.96 (6.04)	n.a	n.a
29	93.97	93.98	93.96	93.98	93.98 (6.02)	60	8076
30	93.89	93.91	93.89	93.91	93.91 (6.09)	924	9466
31	93.86	93.90	93.86	93.86	93.86 (6.14)	1046	8548

SINGAPORE EURODOLLAR FUTURES PRICES
JUNE 1987 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2	...	...	...	...	91.13 (8.87)	...	...
3	...	...	...	91.39	91.05 (8.95)	...	...
6	...	...	...	91.05	91.04 (8.96)	...	...
7	...	...	...	91.30	91.05 (8.95)	...	...
8	...	...	...	91.05	91.24 (8.76)	...	...
9	...	...	...	91.24	90.95 (9.05)	...	...
10	...	...	...	90.95	90.86 (9.14)	...	...
13	...	...	...	90.86	90.67 (9.33)	...	...
14	...	...	...	90.67	90.61 (9.39)	...	...
15	...	...	...	90.61	90.79 (9.21)	...	...
16	...	...	...	90.79	90.90 (9.10)	...	...
17	...	...	...	90.90	90.88 (9.12)	...	...
20	...	...	...	90.88	90.67 (9.33)	...	...
21	...	...	...	90.67	90.76 (9.24)	...	...
22	...	...	...	90.76	90.76 (9.24)	...	...
23	90.80	90.80	90.80	90.76	90.76 (9.24)	...	...
24	...	...	...	...	90.84 (9.16)	1	1
27	90.94	90.94	90.94	90.94	90.95 (9.05)	1	1
28	...	...	...	...	91.04 (8.96)	...	...
29	...	...	...	91.04	91.10 (8.90)	...	...
30	...	...	...	91.10	91.05 (8.95)	...	...
31	...	...	...	91.05	91.07 (8.93)	...	1

JUNE 1987 FUTURES CONTRACT IN FEBRUARY 1986

3	...	...	...	91.07	91.12 (8.88)	...	1
4	...	...	...	91.12	91.12 (8.88)	...	1
5	...	...	...	91.12	91.22 (8.78)	...	1
6	...	...	...	91.22	91.17 (8.83)	...	1
7	...	...	...	91.17	91.11 (8.89)	...	1
10	Closed						
11	Closed						
12	...	...	...	91.11	91.14 (8.86)	...	1
13	...	...	...	91.14	91.15 (8.85)	...	1
14	...	...	...	91.15	91.24 (8.76)	...	1
17	...	...	..	...	91.34 (8.66)	...	1
18	...	...	...	91.34	91.38 (8.62)	...	1
19	...	...	...	91.38	91.30 (8.70)	...	1
20	...	...	...	91.30	91.37 (8.63)	...	1
21	...	...	...	91.37	91.36 (8.64)	...	1
24	...	...	...	91.36	91.42 (8.58)	...	1
25	...	...	...	91.42	91.47 (8.53)	...	1
26	...	...	...	91.47	91.47 (8.53)	...	2
27	...	...	...	91.47	91.61 (8.39)	...	10
28	...	...	...	91.61	91.72 (8.28)	...	10

JUNE 1987 FUTURES CONTRACT IN MARCH 1986

3	...	...	...	91.72	91.79 (8.21)	...	10
4	...	...	...	91.79	91.95 (8.05)	...	10
5	...	...	...	91.95	92.01 (7.99)	...	28
6	...	...	...	92.01	92.00 (8.00)	...	32
7	...	...	...	92.00	91.97 (8.03)	...	34
10	...	...	...	91.97	92.05 (7.95)	...	12
11	...	...	...	92.05	92.23 (7.77)	...	10
12	...	...	...	92.23	92.27 (7.73)	...	10
13	...	...	...	92.27	92.20 (7.80)	...	10
14	...	...	...	92.20	92.19 (7.81)	...	10
17	...	...	...	92.19	92.22 (7.78)	...	10
18	...	...	...	92.22	92.20 (7.80)	...	10
19	...	...	...	92.20	92.24 (7.76)	...	10
20	...	...	...	92.24	92.21 (7.79)	...	10
21	...	...	...	92.21	92.26 (7.74)	...	10
24	...	...	...	92.26	92.29 (7.71)	...	10
25	...	...	...	92.29	92.35 (7.65)	...	10
26	...	...	...	92.35	92.33 (7.67)	...	10
27	92.46	92.46	92.46	92.46	92.46 (7.54)	2	11
28	Closed						
31	...	...	...	92.46	92.52 (7.48)	...	10

SINGAPORE EURODOLLAR FUTURES PRICES
JUNE 1987 FUTURES CONTRACT

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	...	...	..	92.52	92.71 (7.29)	...	10
2	...	...	...	92.71	92.69 (7.31)	...	10
3	92.61	92.63	92.61	92.61	92.64 (7.36)	1	11
4	...	...	...	92.62A	92.58 (7.42)	...	11
7	...	...	...	92.58	92.68 (7.32)	...	31
8	92.80	92.80	92.80	92.80	92.80 (7.20)	10	51
9	...	..	...	92.80	92.98 (7.02)	...	115
10	...	...	...	92.98	92.92 (7.08)	...	115
11	...	...	...	92.92	92.99 (7.01)	...	95
14	...	...	...	92.99	92.95 (7.05)	...	95
15	...	...	...	92.95	93.02 (6.98)	...	95
16	...	...	...	93.02	93.13 (6.87)	...	115
17	...	...	...	93.13	93.23 (6.77)	...	130
18	...	...	...	93.23	93.15 (6.85)	...	194
21	93.05	93.05	93.05	93.05	93.02 (6.98)	10	235
22	...	...	...	93.02	92.94 (7.06)	...	240
23	...	...	...	92.94	92.85 (7.15)	...	240
24	...	...	...	92.85	92.73 (7.27)	...	310
25	...	...	...	92.73	92.63 (7.37)	...	331
28	...	...	...	92.63	92.49 (7.51)	...	386
29	...	...	...	92.49	92.71 (7.29)	...	386
30	...	...	...	92.71	92.67 (7.33)	...	386

JUNE 1987 FUTURES CONTRACT IN MAY 1986

1	Closed						
2	...	...	...	92.59A	92.59 (7.41)	...	386
5	...	...	...	92.59	92.62 (7.38)	...	386
6	...	...	...	92.62	92.80 (7.20)	...	386
7	...	...	...	92.80	92.70 (7.30)	...	390
8	...	...	...	92.70	92.71 (7.29)	...	390
9	...	...	...	92.71	92.69 (7.31)	...	390
12	...	...	...	92.69	92.53 (7.47)	...	390
13	...	...	...	92.53	92.43 (7.57)	...	390
14	...	...	...	92.43	92.64 (7.36)	...	418
15	...	...	...	92.64	92.50 (7.50)	...	418
16	...	...	...	92.50	92.30 (7.70)	...	418
19	...	...	...	92.30	92.24 (7.76)	...	443
20	...	...	...	92.24	92.15 (7.85)	...	443
21	...	...	...	92.15	92.27 (7.73)	...	484
22	...	...	...	92.27	92.27 (7.73)	...	484
23	Closed						
26	...	...	...	...	92.32 (7.68)	...	522
27	...	...	...	92.32	92.39 (7.61)	...	522
28	...	...	...	92.39	92.46 (7.54)	...	532
29	...	...	...	92.46	92.28 (7.72)	...	581
30	92.13	92.14	92.13	92.13	92.16 (7.84)	16	581

JUNE 1987 FUTURES CONTRACT IN JUNE 1986

2	...	...	...	92.16	92.15 (7.85)	...	595
3	...	...	91.98A	91.98A	91.95 (8.05)	...	595
4	...	92.03B	...	...	92.07 (7.93)	...	607
5	...	...	91.97A	92.07	91.93 (8.07)	...	607
6	...	91.94B	...	91.94B	91.98 (8.02)	...	610
9	Closed						
10	...	...	...	91.98	92.12 (7.88)	...	610
11	...	...	...	92.12	92.08 (7.92)	...	620
12	...	...	...	92.08	92.12 (7.88)	...	625
13	...	...	...	92.12	92.21 (7.79)	...	646
16	...	...	...	92.21	92.44 (7.56)	...	646
17	92.44	92.44	92.43	92.43	92.43 (7.57)	15	661
18	...	...	...	92.43	92.55 (7.45)	...	656
19	...	...	...	92.55	92.57 (7.43)	...	681
20	...	...	...	92.45A	92.44 (7.56)	...	672
23	...	...	...	92.44	92.54 (7.46)	...	672
24	...	...	...	92.54	92.62 (7.38)	...	677
25	...	...	...	92.62	92.75 (7.25)	...	677
26	...	...	...	92.75	92.71 (7.29)	...	677
27	...	...	...	92.71	92.80 (7.20)	...	652
30	...	...	...	92.80	92.85 (7.15)	...	667

SINGAPORE EURODOLLAR FUTURES PRICES
JUNE 1987 FUTURES CONTRACT

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	...	...	...	92.85	92.91 (7.09)	...	682
2	...	...	...	92.91	92.86 (7.14)	...	692
3	92.85	92.88	92.85	92.88	92.88 (7.12)	40	692
4	92.98	92.99	92.97	92.88	92.97 (7.03)	37	713
7	92.99	92.99	92.99	92.99	92.99 (7.01)	2	711
8	92.94	92.97	92.94	92.97	92.96 (7.04)	20	743
9	92.82	92.83	92.81	92.82	92.82 (7.18)	8	720
10	93.02	93.02	93.02	93.02	93.01 (6.99)	10	742
11	93.00	93.02	93.00	93.02	93.00 (7.00)	52	778
14	...	...	...	93.00	93.01 (6.99)	...	738
15	93.09	93.10	93.09	93.09	93.09 (6.91)	9	738
16	...	...	...	93.09	93.15 (6.85)	...	753
17	93.17	93.17	93.17	93.17	93.17 (6.83)	1	754
18	...	...	...	93.17	93.14 (6.86)	...	753
21	93.26	93.29	93.26	93.28	93.28 (6.72)	12	753
22	..	...	...	93.25A	93.23 (6.77)	...	753
23	...	...	...	93.18A	93.18 (6.82)	...	753
24	93.10	93.10	93.08	93.09	93.08 (6.92)	9	777
25	93.05	93.05	93.05	93.05	93.03 (6.97)	5	802
28	93.00	93.00	93.00	93.00	93.00 (7.00)	12	812
29	...	...	...	93.00	93.01 (6.99)	...	867
30	...	...	...	93.13B	93.13 (6.87)	...	907
31	93.22	93.23	93.22	93.23	93.23 (6.77)	19	910

JUNE 1987 FUTURES CONTRACT IN AUGUST 1986

1	93.37	93.37	93.32	93.32	93.32 (6.68)	38	924
4	...	...	93.24A	93.24A	93.24 (6.76)	...	917
5	...	...	...	93.24	93.29 (6.71)	...	922
6	93.19	93.21	93.19	93.20	93.20 (6.80)	46	934
7	93.19	93.19	93.19	93.19	93.19 (6.81)	9	927
8	...	...	...	93.19	93.26 (6.74)	...	927
11	93.35	93.36	93.35	93.36	93.36 (6.64)	28	942
12	93.36	93.44	93.35	93.40	93.40 (6.60)	102	1015
13	93.43	93.45	93.43	93.45	93.45 (6.55)	107	1070
14	93.53	93.54	93.52	93.52	93.52 (6.48)	21	1154
15	93.58	93.58	93.51	93.53	93.53 (6.47)	52	1083
18	93.52	93.53	93.52	93.53B	93.53 (6.47)	179	1108
19	93.57	93.57	93.56	93.56	93.56 (6.44)	33	1089
20	93.67	93.70	93.67	93.70	93.70 (6.30)	73	1090
21	93.78	93.79	93.76	93.79	93.79 (6.21)	206	1235
22	93.80	93.82	93.79	93.80	93.79 (6.21)	77	1239
25	93.74	93.74	93.74	93.74	93.74 (6.26)	2	1239
26	93.93	93.93	93.90	93.91	93.91 (6.09)	139	1368
27	94.00	94.01	93.99	94.00	93.99 (6.01)	150	1422
28	93.93	93.94	93.90	93.92	93.92 (6.08)	160	1488
29	94.00	94.00	93.97	93.97	93.97 (6.03)	165	1485

JUNE 1987 FUTURES CONTRACT IN SEPTEMBER 1986

1	94.12	94.17	94.12	93.97	94.16 (5.84)	109	1511
2	94.15	94.15	94.12	94.12	94.12 (5.88)	93	1534
3	93.95	93.99	93.95	93.97	93.94 (6.06)	158	1557
4	93.91	93.95	93.91	93.94	93.95 (6.05)	75	1581
5	93.97	94.01	93.93	93.93	93.90 (6.10)	76	1681
8	93.72	93.76	93.70A	93.70A	93.65 (6.35)	35	1800
9	93.60	93.69	93.60	93.66B	93.66 (6.34)	171	1848
10	93.70	93.77	93.69A	...	93.69 (6.31)	213	1980
11	93.63	93.65	93.59	93.62	93.61 (6.39)	89	2028
12	93.30	93.45	93.30	93.43	93.43 (6.57)	96	1994
15	93.54	93.58	93.54	...	93.57 (6.43)	10	2000
16	93.58	93.58	93.57	...	93.57 (6.43)	51	2093
17	93.57	93.59	93.52	93.52	93.52 (6.48)	66	2142
18	93.55	93.62	93.55	...	93.61 (6.39)	288	2272
19	93.44	93.48	93.44	...	93.45 (6.55)	206	2378
22	93.49	93.49	93.46A	93.47	93.46 (6.54)	62	2425
23	93.47	93.54	93.47	93.54	93.54 (6.46)	77	2486
24	93.53	93.54	93.52	93.52	93.52 (6.48)	67	2564
25	93.68	93.68	93.64	93.65	93.64 (6.36)	113	2609
26	93.63	93.66	93.63	93.64	93.63 (6.37)	31	2530
29	93.59	93.59	93.50	93.52B	93.52 (6.48)	26	2493
30	93.55	93.60	93.55	93.60	93.59 (6.41)	25	2493

SINGAPORE EURODOLLAR FUTURES PRICES
JUNE 1987 FUTURES CONTRACT

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	93.64	93.73	93.64	93.73	93.73 (6.27)	187	2647
2	93.71	93.71	93.69	93.70	93.70 (6.30)	38	2621
3	93.65	93.65	93.64	93.64	93.64 (6.36)	55	2637
6	93.89	93.92	93.89	93.92	93.91 (6.09)	131	2723
7	93.89	93.91B	93.89	93.91B	93.91 (6.09)	20	2701
8	93.93	93.93	93.92	93.92	93.92 (6.08)	59	2599
9	93.89	93.92	93.88	93.92	93.92 (6.08)	133	2613
10	93.92	93.92	93.92	93.92	93.92 (6.08)	10	2613
13	93.84	93.85	93.84	93.85@.84	93.84 (6.16)	12	2590
14	93.84	93.84	93.84	93.84	93.84 (6.16)	3	2591
15	93.76	93.76	93.76	93.76	93.76 (6.24)	1	2572
16	93.80	93.81	93.80	93.81	93.81 (6.19)	64	2668
17	93.72	93.72	93.69	93.69	93.69 (6.31)	67	2688
20	93.64	93.64	93.61	93.61	93.61 (6.39)	63	2683
21	93.63	93.63	93.62	93.63	93.63 (6.37)	150	2723
22	93.67	93.67	93.67	93.67	93.67 (6.33)	15	2664
23	93.78	93.78	93.76	93.77B	93.77 (6.23)	25	2669
24	93.79	93.79	93.79	93.79	93.79 (6.21)	6	2713
27	93.70	93.71	93.70	93.71	93.71 (6.29)	6	2699
28	93.79	93.80	93.79	93.79	93.79 (6.21)	10	2707
29	93.75	93.77	93.75	93.76	93.76 (6.24)	84	2771
30	93.88	94.03B	93.88	93.99	93.99 (6.01)	215	2819
31	93.96	93.98	93.96	93.96A	93.96 (6.04)	21	2845

JUNE 1987 FUTURES CONTRACT IN NOVEMBER 1986

3	93.92	93.92	93.92	93.92	93.92 (6.08)	5	2836
4	93.93	93.93	93.93	93.93	93.93 (6.07)	7	2815
5	93.88	93.88	93.85	93.86	93.87 (6.13)	15	2800
6	93.89	93.90	93.89	93.90	93.90 (6.10)	5	2794
7	93.85	93.85	93.80	93.82	93.82 (6.18)	220	2856
10	93.85	93.85	93.80	93.82	93.82 (6.18)	185	2877
11	93.76	93.78	93.76	93.78	93.78 (6.22)	63	3042
12	93.78	93.80	93.78	93.80	93.80 (6.20)	140	3088
13	93.83	93.85	93.83	93.85	93.85 (6.15)	61	3150
14	93.85	93.86	93.85	93.86	93.86 (6.14)	111	3150
17	93.91	93.91	93.91	93.91	93.91 (6.09)	17	3160
18	93.94	93.95	93.93	93.94	93.94 (6.06)	297	3274
19	93.89	93.89	93.88	93.88	93.88 (6.12)	106	3356
20	94.01	94.01	93.99	93.99	93.99 (6.01)	214	3405
21	93.99	94.00	93.97	93.97	93.97 (6.03)	73	3402
24	94.03	94.03	94.01	94.03	94.03 (5.97)	78	3406
25	94.03	94.04	94.02	94.03	94.03 (5.97)	173	3425
26	94.00	94.02	94.00	94.01	94.01 (5.99)	42	3518
27	94.01	94.02B	94.01	94.01	94.01 (5.99)	17	3514
28	94.01	94.01	94.00	94.01	94.01 (5.99)	81	3566

JUNE 1987 FUTURES CONTRACT IN DECEMBER 1986

1	94.01	94.01	94.00	94.00	94.00 (6.00)	11	3576
2	93.96	93.96	93.95	93.96B	93.96 (6.04)	56	3552
3	94.04	94.06	94.04	94.05	94.05 (5.95)	145	3461
4	94.04	94.04	94.03	94.04	94.04 (5.96)	132	3491
5	94.11	94.14	94.11	94.13	94.13 (5.87)	257	3446
8	94.01	94.03	94.01	94.03	94.02 (5.98)	26	3493
9	94.00	94.02	94.00	94.02	94.02 (5.98)	125	3639
10	94.00	94.01	94.00	94.00	94.00 (6.00)	118	3677
11	94.02	94.03	94.02	94.03	94.03 (5.97)	155	3726
12	93.96	93.97	93.95	93.97	93.97 (6.03)	374	3862
15	93.93	93.93	93.92	93.92	93.92 (6.08)	124	3887
16	93.91	93.94	93.90	93.94	93.94 (6.06)	229	3884
17	93.92	93.92	93.92	93.92	93.92 (6.08)	30	3885
18	93.98	94.00	93.98	93.99	93.99 (6.01)	405	3911
19	93.97	93.98	93.96	93.96	93.96 (6.04)	82	3858
22	93.97	93.97	93.92	93.93	93.93 (6.07)	355	3788
23	93.96	93.97	93.96	93.97	93.97 (6.03)	73	3710
24	93.98	93.98	93.98	93.98	93.98 (6.02)	10	3636
25	Closed						
26	...	...	...	93.98	93.99 (6.01)	...	...
29	93.99	93.99	93.98A	93.99	93.99 (6.01)	30	3631
30	93.90	93.92	93.90	93.92	93.92 (6.08)	94	3731
31	93.88	93.89	93.87	93.87	93.87 (6.13)	200	3838

SINGAPORE EURODOLLAR FUTURES PRICES
SEPTEMBER 1987 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2	...	...	...	...	90.89 (9.11)	...	...
3	...	...	...	...	90.80 (9.20)	...	...
6	...	...	...	...	90.79 (9.21)	...	...
7	...	...	...	...	90.80 (9.20)	...	...
8	...	...	...	90.80	90.99 (9.01)	...	...
9	...	...	...	90.99	90.72 (9.28)	...	...
10	...	...	...	90.72	90.64 (9.36)	...	...
13	...	...	...	90.64	90.45 (9.55)	...	...
14	...	...	...	90.45	90.38 (9.62)	...	...
15	...	...	...	90.38	90.58 (9.42)	...	...
16	...	...	...	90.58	90.67 (9.33)	...	...
17	...	...	...	90.67	90.65 (9.35)	...	...
20	...	...	...	90.65	90.41 (9.59)	...	...
21	...	...	...	90.41	90.52 (9.48)	...	...
22	...	...	...	90.52	90.52 (9.48)	...	...
23	...	...	...	90.52	90.52 (9.48)	...	...
24	...	...	...	...	90.61 (9.39)	...	...
27	...	...	...	90.61	90.73 (9.27)	...	...
28	...	...	...	...	90.82 (9.18)	...	...
29	...	...	...	90.82	90.89 (9.11)	...	...
30	...	...	...	90.89	90.84 (9.16)	...	...
31	...	...	...	90.84	90.85 (9.15)	...	1

SEPTEMBER 1987 FUTURES CONTRACT IN FEBRUARY 1986

3	...	...	...	90.85	90.90 (9.10)	...	1
4	...	...	...	90.90	90.99 (9.01)	...	1
5	...	...	...	90.99	91.00 (9.00)	...	1
6	...	...	...	91.00	90.95 (9.05)	...	1
7	...	...	...	90.95	90.89 (9.11)	...	1
10	Closed						
11	Closed						
12	...	...	...	90.89	90.93 (9.07)	...	1
13	...	...	...	90.93	90.94 (9.06)	...	1
14	...	...	...	90.94	90.84 (9.16)	...	1
17	...	...	...	...	91.13 (8.87)	...	1
18	...	...	...	91.03	91.17 (8.83)	...	1
19	...	...	...	91.17	91.10 (8.90)	...	1
20	...	...	...	91.10	91.18 (8.82)	...	1
21	...	...	...	91.18	91.16 (8.84)	...	1
24	...	...	...	91.16	91.22 (8.78)	...	1
25	...	...	...	91.22	91.27 (8.73)	...	1
26	...	...	...	91.27	91.27 (8.73)	...	1
27	...	...	...	91.27	91.42 (8.58)	...	1
28	...	...	...	91.42	91.52 (8.48)	...	1

SEPTEMBER 1987 FUTURES CONTRACT IN MARCH 1986

3	...	...	...	91.52	91.59 (8.41)	...	1
4	...	...	...	91.59	91.76 (8.24)	...	1
5	...	...	...	91.76	91.82 (8.18)	...	3
6	...	...	...	91.82	91.81 (8.19)	...	3
7	...	...	...	91.81	91.78 (8.22)	...	3
10	...	...	...	91.78	91.88 (8.12)	...	3
11	...	...	...	91.88	92.06 (7.94)	...	3
12	...	...	...	92.06	92.10 (7.90)	...	3
13	...	...	...	92.10	92.03 (7.97)	...	3
14	...	...	...	92.03	92.02 (7.98)	...	3
17	...	...	...	92.02	92.06 (7.94)	...	3
18	...	...	...	92.06	92.04 (7.96)	...	3
19	...	...	...	92.04	92.08 (7.92)	...	3
20	...	...	...	92.08	92.06 (7.94)	...	3
21	...	...	...	92.06	92.11 (7.89)	...	3
24	...	...	...	92.11	92.14 (7.86)	...	3
25	...	...	...	92.14	92.20 (7.80)	...	3
26	...	...	...	92.20	92.18 (7.82)	...	3
27	...	...	...	92.18	92.32 (7.68)	...	3
28	Closed						
31	...	...	...	92.32	92.37 (7.63)	...	3

SINGAPORE EURODOLLAR FUTURES PRICES
SEPTEMBER 1987 FUTURES CONTRACT

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	...	...	...	92.37	92.56 (7.44)	...	3
2	...	...	...	92.56	92.54 (7.46)	...	3
3	92.46	92.46	92.46	92.46	92.49 (7.51)	1	4
4	...	...	...	92.47A	92.43 (7.57)	...	4
7	...	...	...	92.43	92.52 (7.48)	...	21
8	...	...	...	92.52	92.64 (7.36)	...	21
9	...	...	...	92.64	92.80 (7.20)	...	23
10	...	...	...	92.80	92.74 (7.26)	...	23
11	...	...	...	92.74	92.81 (7.19)	...	23
14	...	...	...	92.81	92.77 (7.23)	...	23
15	...	...	...	92.77	92.84 (7.16)	...	23
16	...	...	...	92.84	92.94 (7.06)	...	23
17	...	...	...	92.94	93.01 (6.99)	...	33
18	...	...	...	93.01	92.93 (7.07)	...	42
21	92.83	92.83	92.83	92.93	92.80 (7.20)	10	88
22	...	...	...	92.80	92.71 (7.29)	...	94
23	...	...	...	92.71	92.63 (7.37)	...	94
24	...	...	...	92.63	92.50 (7.50)	...	84
25	...	...	...	92.50	92.40 (7.60)	...	84
28	...	...	...	92.40	92.25 (7.75)	...	109
29	...	...	...	92.25	92.48 (7.52)	...	106
30	...	...	...	92.48	92.44 (7.56)	...	116

SEPTEMBER 1987 FUTURES CONTRACT IN MAY 1986

1	Closed						
2	...	...	...	92.44	92.36 (7.64)	...	116
5	...	...	...	92.36	92.39 (7.61)	...	116
6	...	...	...	92.39	92.57 (7.43)	...	116
7	...	...	...	92.57	92.46 (7.54)	...	118
8	...	...	...	92.46	92.46 (7.54)	...	118
9	...	...	...	92.46	92.44 (7.56)	...	118
12	...	...	...	92.44	92.28 (7.72)	...	118
13	...	...	...	92.28	92.19 (7.81)	...	118
14	...	...	...	92.19	92.40 (7.60)	...	118
15	...	...	...	92.40	92.25 (7.75)	...	118
16	...	...	...	92.25	92.05 (7.95)	...	118
19	...	...	...	92.05	91.98 (8.02)	...	118
20	...	...	...	91.98	91.88 (8.12)	...	118
21	...	...	...	91.88	91.98 (8.02)	...	128
22	...	...	...	91.98	91.97 (8.03)	...	138
23	Closed						
26	...	...	...	...	92.04 (7.96)	...	138
27	...	...	...	92.04	92.11 (7.89)	...	138
28	...	...	...	92.11	92.18 (7.82)	...	138
29	...	...	...	92.18	92.00 (8.00)	...	152
30	...	...	...	92.00	91.88 (8.12)	...	152

SEPTEMBER 1987 FUTURES CONTRACT IN JUNE 1986

2	...	...	...	91.88	91.86 (8.14)	...	167
3	...	...	...	91.86	91.63 (8.37)	...	167
4	...	...	...	91.63	91.76 (8.24)	...	167
5	...	...	...	91.76	91.62 (8.38)	...	167
6	...	...	...	91.62	91.67 (8.33)	...	167
9	Closed						
10	...	...	...	91.67	91.81 (8.19)	...	167
11	...	...	...	91.81	91.76 (8.24)	...	167
12	...	...	...	91.76	91.81 (8.19)	...	179
13	...	...	...	91.81	91.89 (8.11)	...	182
16	...	...	...	91.89	92.12 (7.88)	...	182
17	...	...	...	92.12	92.10 (7.90)	...	182
18	...	...	...	92.10	92.24 (7.76)	...	182
19	...	...	...	92.24	92.27 (7.73)	...	186
20	...	...	...	92.27	92.13 (7.87)	...	186
23	...	...	...	92.13	92.23 (7.77)	...	186
24	...	...	...	92.23	92.31 (7.69)	...	226
25	...	...	...	92.31	92.43 (7.57)	...	231
26	...	...	...	92.43	92.40 (7.60)	...	231
27	...	...	...	92.40	92.48 (7.52)	...	231
30	...	...	...	92.48	92.53 (7.47)	...	231

SINGAPORE EURODOLLAR FUTURES PRICES

SEPTEMBER 1987 FUTURES CONTRACT
JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	...	...	...	92.53	92.59 (7.41)	...	231
2	...	...	...	92.59	92.55 (7.45)	...	246
3	...	...	...	92.55	92.56 (7.44)	...	246
4	...	...	...	92.56	92.68 (7.32)	...	246
7	...	...	...	92.68	92.70 (7.30)	...	246
8	...	...	...	92.70	92.68 (7.32)	...	246
9	...	...	...	92.68	92.53 (7.47)	...	246
10	...	...	...	92.53	92.72 (7.28)	...	265
11	...	...	...	92.72	92.70 (7.30)	...	315
14	...	...	...	92.70	92.72 (7.28)	...	291
15	...	...	...	92.72	92.80 (7.20)	...	291
16	...	...	...	92.80	92.86 (7.14)	...	319
17	...	...	...	92.86	92.89 (7.11)	...	319
18	...	...	...	92.89	92.86 (7.14)	...	319
21	...	...	...	92.86	93.00 (7.00)	...	319
22	...	...	...	93.00	92.95 (7.05)	...	319
23	...	...	...	92.93A	92.93 (7.07)	...	319
24	...	...	...	92.93	92.81 (7.19)	...	319
25	...	...	...	92.81	92.77 (7.23)	...	386
28	...	...	...	92.77	92.75 (7.25)	...	441
29	...	...	...	92.75	92.76 (7.24)	...	441
30	...	...	...	92.76	92.89 (7.11)	...	498
31	...	...	...	92.89	92.98 (7.02)	...	498

SEPTEMBER 1987 FUTURES CONTRACT IN AUGUST 1986

1	...	...	...	92.98	93.06 (6.94)	...	498
4	...	...	93.04A	93.04A	92.98 (7.02)	...	498
5	...	...	...	92.98	93.04 (6.96)	...	498
6	...	...	...	93.04	92.94 (7.06)	...	498
7	...	...	...	92.94	92.94 (7.06)	...	498
8	...	...	...	92.94	93.00 (7.00)	...	498
11	...	...	...	93.00	93.09 (6.91)	...	498
12	...	...	...	93.09	93.13 (6.87)	...	498
13	...	...	...	93.13	93.18 (6.82)	...	498
14	...	...	...	93.18	93.24 (6.76)	...	498
15	...	...	...	93.24	93.26 (6.74)	...	498
18	...	...	...	93.26	93.26 (6.74)	...	498
19	...	...	...	93.26	93.28 (6.72)	...	498
20	...	...	...	93.28	93.43 (6.57)	50	503
21	93.50	93.53	93.50	93.53	93.52 (6.48)	29	542
22	...	...	...	93.52	93.53 (6.47)	...	607
25	...	...	...	93.53	93.48 (6.52)	...	682
26	...	...	...	93.48	93.65 (6.35)	...	669
27	...	...	...	93.65	93.73 (6.27)	...	769
28	93.65	93.66	93.64	93.66	93.65 (6.35)	56	831
29	93.73	93.73	93.73	93.73	93.70 (6.30)	1	948

SEPTEMBER 1987 FUTURES CONTRACT IN SEPTEMBER 1986

1	...	...	...	93.70	93.87 (6.13)	...	905
2	...	...	...	93.87	93.83 (6.17)	...	905
3	93.66	93.66	93.66	93.66	93.64 (6.36)	10	995
4	93.61	93.63	93.61	93.64	93.65 (6.35)	4	989
5	93.61	93.66B	93.61	93.61	93.61 (6.39)	5	1091
8	93.41	93.42B	93.40A	93.40A	93.34 (6.66)	1	1152
9	...	...	...	93.34	93.32 (6.68)	..	1171
10	93.41	93.41	93.41	...	93.37 (6.63)	15	1190
11	93.26	93.30	93.26	93.29	93.29 (6.71)	50	1254
12	...	...	93.11A	93.29	93.11 (6.89)	...	1214
15	...	...	...	93.11	93.25 (6.75)	...	1204
16	...	...	...	93.25	93.25 (6.75)	...	1198
17	...	...	93.22A	93.25	93.20 (6.80)	...	1201
18	93.26	93.30	93.26	...	93.29 (6.71)	49	1239
19	...	...	93.15A	...	93.13 (6.87)	...	1223
22	...	...	...	93.13	93.13 (6.87)	...	1223
23	93.18	93.20	93.18	93.20	93.21 (6.79)	3	1224
24	93.21	93.21	93.20	93.20	93.20 (6.80)	55	1256
25	93.32	93.32	93.32	93.32	93.32 (6.68)	61	1300
26	93.31	93.31	93.30A	93.30A	93.27 (6.73)	10	1229
29	93.22	93.22	93.20A	93.22	93.17 (6.83)	1	1215
30	...	93.23B	...	93.23B	93.24 (7.66)	...	1215

SINGAPORE EURODOLLAR FUTURES PRICES

SEPTEMBER 1987 FUTURES CONTRACT
OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
..	93.37	93.37	93.37	93.37	93.37 (6.63)	25	1239
2	93.35	93.35	93.35	93.35	93.35 (6.65)	2	1214
3	93.33	93.33	93.31	93.31	93.31 (6.69)	57	1212
6	93.56	93.58	93.56	93.58	93.58 (6.42)	50	1251
7	93.57	93.57	93.57	93.57	93.57 (6.43)	3	1251
8	...	93.58B	...	93.58B	93.58 (6.42)	...	1226
9	93.57	93.58	93.57	93.58	93.58 (6.42)	12	1232
10	93.59	93.59	93.59	93.59	93.59 (6.41)	25	1241
13	...	...	93.53A	93.53A	93.53 (6.47)	...	1227
14	...	...	...	93.53	93.52 (6.48)	...	1227
15	93.45	93.45	93.44	93.44	93.44 (6.56)	13	1230
16	93.48	93.50	93.48	93.50	93.50 (6.50)	42	1238
17	93.41	93.41	93.38A	93.38A	93.38 (6.62)	16	1246
20	93.30	93.30	93.30	93.30	93.30 (6.70)	10	1251
21	93.32	93.32	93.32	93.32	93.32 (6.68)	2	1251
22	...	93.37B	...	93.32	93.37 (6.63)	...	1251
23	...	93.46B	...	93.37	93.47 (6.53)	...	1255
24	...	...	...	93.47	93.48 (6.52)	...	1255
27	93.41	93.41	93.41	93.41	93.41 (6.59)	2	1257
28	93.50	93.50	93.50	93.50	93.50 (6.50)	5	1259
29	...	...	93.48A	93.50	93.46 (6.54)	...	1264
30	93.72	93.74	93.72	93.74	93.69 (6.31)	15	1363
31	...	...	93.67A	93.69	93.66 (6.34)	...	1280

SEPTEMBER 1987 FUTURES CONTRACT IN NOVEMBER 1986

3	93.63	93.63	93.63	93.62	93.62 (6.38)	3	1282
4	93.64	93.64	93.64	93.64	93.64 (6.36)	10	1290
5	...	...	93.62A	93.64	93.60 (6.40)	1	1290
6	93.63	93.63	93.63	93.63	93.63 (6.37)	3	1283
7	93.57	93.57	93.52	93.56	93.56 (6.44)	108	1299
10	93.57	93.57	93.52	93.56	93.56 (6.44)	65	1344
11	93.51	93.55	93.51	93.55	93.55 (6.45)	160	1313
12	93.54	93.55	93.54	93.55	93.55 (6.45)	86	1332
13	...	93.61B	...	93.61B	93.61 (6.39)	...	1376
14	93.62	93.62	93.62	93.62	93.62 (6.38)	33	1385
17	93.69	93.69	93.69	93.69	93.69 (6.31)	10	1375
18	93.71	93.71	93.68	93.69	93.69 (6.31)	47	1384
19	...	...	93.65A	93.65	93.65 (6.35)	...	1407
20	93.75	93.75	93.74	93.74	93.75 (6.25)	21	1421
21	...	...	93.74A	93.74A	93.73 (6.27)	...	1413
24	93.78	93.79	93.78	93.79	93.79 (6.21)	18	1421
25	93.77	93.80	93.77	93.80	93.80 (6.20)	67	1420
26	93.79	93.79	93.78	93.78	93.78 (6.22)	34	1427
27	93.80	93.80	93.80	93.80	93.80 (6.20)	3	1427
28	93.82	93.82	93.80	93.81	93.81 (6.19)	27	1428

SEPTEMBER 1987 FUTURES CONTRACT IN DECEMBER 1986

1	...	...	...	93.81	93.81 (6.19)	...	1430
2	93.78	93.79	93.78	93.79	93.79 (6.21)	37	1455
3	93.86	93.88	93.86	93.88	93.89 (6.11)	11	1472
4	93.86	93.87	93.86	93.87	93.87 (6.13)	30	1455
5	93.95	93.96	93.94	93.96	93.96 (6.04)	22	1471
8	93.86	93.87	93.86	93.87	93.86 (6.14)	21	1472
9	93.85	93.89	93.85	93.85	93.85 (6.15)	59	1520
10	93.89	93.89	93.88	93.88	93.88 (6.12)	133	1566
11	93.88	93.90	93.88	93.90	93.90 (6.10)	59	1616
12	93.85	93.87	93.85	93.86	93.86 (6.14)	280	1821
15	93.84	93.84	93.82	93.82	93.82 (6.18)	186	1910
16	93.82	93.85	93.82	93.85	93.85 (6.15)	76	1878
17	93.82	93.83	93.82	93.82	93.82 (6.18)	15	1909
18	93.87	93.90	93.87	93.89	93.89 (6.11)	65	1928
19	93.88	93.89	93.88	93.89	93.87 (6.13)	20	1916
22	...	...	93.85A	93.87	93.85 (6.15)	...	1916
23	93.88	93.88	93.88	93.88	93.88 (6.12)	25	1909
24	...	93.90B	...	93.88	93.91 (6.09)	...	1902
25	Closed						
26	93.92	93.92	93.92	93.92	93.92 (6.08)	...	...
29	...	...	...	93.92	93.92 (6.08)	...	1902
30	93.83	93.85	93.83	93.85	93.85 (6.15)	26	1904
31	...	...	93.80A	93.80A	93.80 (6.20)	...	1893

SINGAPORE EURODOLLAR FUTURES PRICES
DECEMBER 1987 FUTURES CONTRACT

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
7	...	...	...	90.69	90.69 (9.31)	...	1
10	Closed						
11	Closed						
12	...	...	...	90.69	90.74 (9.26)	...	1
13	...	...	...	90.74	90.75 (9.25)	...	1
14	...	...	...	90.75	90.84 (9.16)	...	1
17	...	...	...	...	90.94 (9.06)	...	1
18	...	...	...	90.84	90.98 (9.02)	...	1
19	...	...	...	90.98	90.91 (9.09)	...	1
20	...	...	...	90.91	91.00 (9.00)	...	1
21	...	...	...	91.00	90.97 (9.03)	...	1
24	...	...	...	90.97	91.03 (8.97)	...	1
25	...	...	...	91.03	91.08 (8.92)	...	1
26	...	...	...	91.08	91.08 (8.92)	...	1
27	...	...	...	91.08	91.24 (8.76)	...	1
28	...	...	...	91.24	91.34 (8.66)	...	1

DECEMBER 1987 FUTURES CONTRACT IN MARCH 1986

3	...	...	...	91.34	91.41 (8.59)	...	1
4	...	...	...	91.41	91.58 (8.42)	...	1
5	...	...	...	91.58	91.63 (8.37)	...	3
6	...	...	...	91.63	91.64 (8.36)	...	3
7	...	...	...	91.64	91.60 (8.40)	...	3
10	...	...	...	91.60	91.70 (8.30)	...	3
11	...	...	...	91.70	91.90 (8.10)	...	3
12	...	...	...	91.90	91.94 (8.06)	...	3
13	...	...	...	91.94	91.87 (8.13)	...	3
14	...	...	...	91.87	91.86 (8.14)	...	3
17	...	...	...	91.86	91.91 (8.09)	...	3
18	...	...	...	91.91	91.89 (8.11)	...	3
19	...	...	...	91.88	91.93 (8.07)	...	3
20	...	...	...	91.93	91.92 (8.08)	...	3
21	...	...	...	91.92	91.97 (8.03)	...	3
24	...	...	...	91.97	92.00 (8.00)	...	3
25	...	...	...	92.00	92.07 (7.93)	...	3
26	...	...	...	92.07	92.05 (7.95)	...	3
27	...	...	...	92.05	92.19 (7.81)	...	3
28	Closed						
31	...	...	...	92.19	92.24 (7.76)	...	3

DECEMBER 1987 FUTURES CONTRACT IN APRIL 1986

1	...	...	...	92.24	92.43 (7.57)	...	3
2	...	...	...	92.43	92.40 (7.60)	...	3
3	92.33	92.33	92.33	92.40	92.34 (7.66)	1	4
4	...	...	...	92.34	92.28 (7.72)	...	4
7	...	...	...	92.28	92.37 (7.63)	...	6
8	...	...	...	92.37	92.49 (7.51)	...	6
9	...	...	...	92.49	92.64 (7.36)	...	6
10	...	...	...	92.64	92.58 (7.42)	...	6
11	...	...	...	92.58	92.65 (7.35)	...	6
14	...	...	...	92.65	92.61 (7.39)	...	6
15	...	...	...	92.61	92.68 (7.32)	...	6
16	...	...	...	92.68	92.77 (7.23)	...	6
17	...	...	...	92.77	92.82 (7.18)	...	10
18	...	...	...	92.82	92.73 (7.27)	...	9
21	...	...	...	92.73	92.59 (7.41)	...	9
22	...	...	...	92.59	92.50 (7.50)	...	9
23	...	...	...	92.50	92.43 (7.57)	...	14
24	...	...	...	92.43	92.29 (7.71)	...	14
25	...	...	...	92.29	92.19 (7.81)	...	11
28	...	...	...	92.19	92.03 (7.97)	...	11
29	...	...	...	92.03	92.27 (7.73)	...	10
30	...	...	...	92.27	92.23 (7.77)	...	10

SINGAPORE EURODOLLAR FUTURES PRICES
DECEMBER 1987 FUTURES CONTRACT

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	Closed						
2	...	...	...	92.23	92.15 (7.85)	...	10
5	...	...	...	92.15	92.18 (7.82)	...	10
6	...	...	...	92.18	92.36 (7.64)	...	10
7	...	...	...	92.36	92.24 (7.76)	...	10
8	...	...	...	92.24	92.23 (7.77)	...	10
9	...	...	...	92.23	92.21 (7.79)	...	10
12	...	...	...	92.21	92.05 (7.95)	...	10
13	...	...	...	92.05	91.97 (8.03)	...	10
14	...	...	...	91.97	92.18 (7.82)	...	10
15	...	...	...	92.18	92.09 (7.98)	...	10
16	...	...	...	92.09	91.82 (8.18)	...	10
19	...	...	...	91.82	91.74 (8.26)	...	10
20	...	...	...	91.74	91.63 (8.37)	...	11
21	...	...	...	91.63	91.71 (8.29)	...	11
22	...	...	...	91.71	91.70 (8.30)	...	11
23	Closed						
26	...	...	...	...	91.77 (8.23)	...	21
27	...	...	...	...	91.84 (8.16)	...	21
28	...	...	...	91.84	91.92 (8.08)	...	21
29	...	...	...	91.92	91.74 (8.26)	...	24
30	...	...	...	91.74	91.62 (8.38)	...	24

DECEMBER 1987 FUTURES CONTRACT IN JUNE 1986

2	...	...	...	91.62	91.59 (8.41)	...	24
3	...	...	...	91.59	91.35 (8.65)	...	24
4	...	...	...	91.35	91.48 (8.52)	...	24
5	...	...	...	91.48	91.33 (8.67)	...	24
6	...	...	...	91.33	91.38 (8.62)	...	24
9	Closed						
10	...	...	...	91.38	91.52 (8.48)	...	24
11	...	...	...	91.52	91.46 (8.54)	...	30
12	...	...	...	91.46	91.52 (8.48)	...	40
13	...	...	...	91.52	91.60 (8.40)	...	40
16	...	...	...	91.60	91.82 (8.18)	...	40
17	...	...	...	91.82	91.79 (8.21)	...	40
18	...	...	...	91.79	91.95 (8.05)	...	40
19	...	...	...	91.95	91.98 (8.02)	...	40
20	...	...	...	91.98	91.84 (8.16)	...	40
23	...	...	...	91.84	91.94 (8.06)	...	40
24	...	...	...	91.94	92.02 (7.98)	...	40
25	...	...	...	92.02	92.14 (7.86)	...	40
26	...	...	...	92.14	92.11 (7.89)	...	40
27	...	...	...	92.11	92.18 (7.82)	...	40
30	...	...	...	92.18	92.23 (7.77)	...	40

DECEMBER 1987 FUTURES CONTRACT IN JULY 1986

1	...	...	...	92.23	92.29 (7.71)	...	54
2	...	...	...	92.29	92.26 (7.74)	...	64
3	...	...	...	92.26	92.27 (7.73)	...	64
4	...	...	...	92.27	92.39 (7.61)	...	64
7	...	...	...	92.39	92.41 (7.59)	...	64
8	...	...	...	92.41	92.40 (7.60)	...	64
9	...	...	...	92.40	92.25 (7.75)	...	64
10	...	...	...	92.25	92.44 (7.56)	...	64
11	...	...	...	92.44	92.41 (7.59)	...	64
14	...	...	...	92.41	92.44 (7.56)	...	64
15	...	...	...	92.44	92.52 (7.48)	...	64
16	...	...	...	92.52	92.58 (7.42)	...	64
17	...	...	...	92.58	92.61 (7.39)	...	64
18	...	...	...	92.61	92.58 (7.42)	...	64
21	...	...	...	92.58	92.72 (7.28)	...	64
22	...	...	...	92.72	92.67 (7.33)	...	64
23	...	...	...	92.64A	92.64 (7.36)	...	64
24	...	...	...	92.64	92.54 (7.46)	...	79
25	...	...	...	92.54	92.50 (7.50)	...	112
28	...	...	...	92.50	92.49 (7.51)	...	128
29	...	...	...	92.49	92.51 (7.49)	...	128
30	...	...	...	92.51	92.64 (7.36)	...	148
31	...	...	...	92.64	92.73 (7.27)	...	148

SINGAPORE EURODOLLAR FUTURES PRICES

DECEMBER 1987 FUTURES CONTRACT
AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	...	...	...	92.73	92.80 (7.20)	...	148
4	...	...	92.78A	92.78A	92.72 (7.28)	...	148
5	...	...	...	92.72	92.78 (7.22)	...	148
6	...	...	...	92.78	92.69 (7.31)	...	148
7	...	...	...	92.69	92.68 (7.32)	...	148
8	...	...	...	92.68	92.73 (7.27)	...	148
11	...	...	...	92.73	92.81 (7.19)	...	148
12	...	...	...	92.81	92.85 (7.15)	...	148
13	...	...	...	92.85	92.90 (7.10)	...	148
14	...	...	...	92.90	92.95 (7.05)	...	150
15	...	...	...	92.95	92.97 (7.03)	...	150
18	...	...	...	92.97	92.97 (7.03)	...	150
19	...	...	...	92.97	92.99 (7.01)	...	150
20	...	...	...	92.99	93.13 (6.87)	...	150
21	...	...	...	93.13	93.22 (6.78)	...	150
22	...	...	...	93.22	93.23 (6.77)	...	188
25	...	...	...	93.23	93.18 (6.82)	...	240
26	...	...	...	93.18	93.35 (6.65)	...	240
27	...	...	...	93.35	93.41 (6.59)	...	310
28	93.34	93.34	93.34	93.34	93.32 (6.68)	20	338
29	...	...	...	93.32	93.35 (6.65)	...	389

DECEMBER 1987 FUTURES CONTRACT IN SEPTEMBER 1986

1	93.53	93.53	93.53	93.35	93.51 (6.49)	10	391
2	...	...	...	93.51	93.47 (6.53)	...	381
3	...	...	...	93.47	93.27 (6.73)	...	403
4	...	...	...	93.27	93.28 (6.72)	...	421
5	...	...	...	93.28	93.25 (6.75)	...	441
8	93.02	93.03B	93.02	93.02	92.97 (7.03)	1	507
9	...	...	92.96A	92.96A	92.95 (7.05)	...	522
10	...	92.98B	...	.	92.99 (7.01)	...	522
11	...	...	...	92.99	92.91 (7.09)	...	522
12	...	...	92.74A	92.91	92.74 (7.26)	...	522
15	...	...	...	92.74	92.88 (7.12)	...	522
16	...	...	...	92.88	92.88 (7.12)	...	503
17	...	...	...	92.88	92.83 (7.17)	...	503
18	92.87	92.89B	92.87	...	92.91 (7.09)	8	511
19	...	...	...	92.80A	92.76 (7.24)	...	529
22	...	...	...	92.76	92.76 (7.24)	...	529
23	...	...	...	92.76	92.83 (7.17)	...	529
24	...	...	...	92.83	92.81 (7.19)	...	529
25	...	...	...	92.81	92.92 (7.08)	...	529
26	...	...	...	92.92	92.87 (7.13)	...	529
29	...	...	92.82A	92.82A	92.77 (7.23)	...	529
30	...	...	...	92.77	92.84 (7.16)	...	529

DECEMBER 1987 FUTURES CONTRACT IN OCTOBER 1986

1	...	...	...	92.84	92.97 (7.03)	...	529
2	...	...	...	92.97	92.95 (7.05)	...	529
3	...	...	92.93A	92.93A	92.92 (7.08)	1	529
6	...	...	...	92.92	93.19 (6.81)	...	539
7	...	...	...	93.19	93.17 (6.83)	...	540
8	...	...	...	93.17	93.18 (6.82)	...	540
9	...	...	...	93.18	93.19 (6.81)	...	540
10	...	...	...	93.19	93.20 (6.80)	...	540
13	...	...	93.15A	93.15A	93.15 (6.85)	...	540
14	...	...	...	93.15	93.14 (6.86)	...	540
15	...	...	...	93.14	93.06 (6.94)	...	540
16	...	...	...	93.06	93.10 (6.90)	...	540
17	...	...	93.01A	93.01A	93.01 (6.99)	...	540
20	...	...	92.94A	93.01	92.91 (7.09)	...	540
21	...	92.92B	...	92.91	92.94 (7.06)	...	540
22	...	...	...	92.94	92.99 (7.01)	...	540
23	...	93.07B	...	92.99	93.09 (6.91)	...	539
24	...	...	...	93.09	93.09 (6.91)	...	532
27	...	...	...	93.01	93.02 (6.98)	...	532
28	...	...	...	93.02	93.12 (6.88)	...	532
29	...	...	...	93.12	93.08 (6.92)	...	532
30	...	...	...	93.08	93.31 (6.69)	...	532
31	...	...	...	93.31	93.28 (6.72)	...	532

SINGAPORE EURODOLLAR FUTURES PRICES

DECEMBER 1987 FUTURES CONTRACT
NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3	...	...	...	93.28	93.24 (6.76)	...	532
4	...	...	...	93.24	93.26 (6.74)	...	532
5	...	...	...	93.26	93.23 (6.77)	30	542
6	...	93.28B	...	93.82B	93.28 (6.72)	...	542
7	...	93.20	93.20A	93.28	93.20 (6.80)	...	542
10	...	93.20	93.20A	93.28	93.20 (6.80)	...	542
11	...	93.19B	...	93.19B	93.21 (6.79)	...	542
12	...	...	...	93.21	93.21 (6.79)	...	542
13	...	...	...	93.21	93.27 (6.73)	...	574
14	...	...	...	93.27	93.28 (6.72)	...	574
17	...	93.30B	...	93.28	93.35 (6.65)	10	574
18	...	...	...	93.35	93.35 (6.65)	...	574
19	...	...	...	93.35	93.30 (6.70)	10	584
20	...	...	...	93.30	93.40 (6.60)	...	584
21	...	...	...	93.40	93.39 (6.61)	...	564
24	...	...	...	93.39	93.45 (6.55)	...	564
25	...	...	...	93.45	93.46 (6.54)	...	564
26	...	...	...	93.46	93.45 (6.55)	...	564
27	...	93.47B	...	93.47B	93.48 (6.52)	...	564
28	...	...	...	93.48	93.48 (6.52)	...	564

DECEMBER 1987 FUTURES CONTRACT IN DECEMBER 1986

1	...	...	...	93.48	93.51 (6.49)	...	569
2	...	...	...	93.51	93.50 (6.50)	...	569
3	...	...	...	93.50	93.62 (6.38)	...	584
4	...	...	...	93.62	93.60 (6.40)	...	584
5	93.68	93.70	93.68	93.70	93.70 (6.30)	10	589
8	...	...	93.66A	93.66A	93.61 (6.39)	...	589
9	93.63	93.64	93.63	93.64	93.65 (6.35)	20	629
10	93.63	93.63	93.63	93.63	93.63 (6.37)	5	609
11	...	93.66B	...	93.66B	93.66 (6.34)	...	606
12	93.62	93.63	93.62	93.63	93.63 (6.37)	65	649
15	93.61	93.61	93.61	93.61	93.61 (6.39)	10	691
16	...	...	...	93.61	93.63 (6.37)	...	611
17	...	...	...	93.63	93.60 (6.40)	...	632
18	...	93.70B	...	93.60	93.69 (6.31)	...	631
19	93.65	93.66B	93.65	93.65	93.65 (6.35)	10	621
22	...	...	...	93.65	93.64 (6.36)	...	621
23	93.69	93.69	93.69	93.69	93.69 (6.31)	12	621
24	...	93.72B	...	93.69	93.73 (6.27)	...	621
25	Closed						
26	...	93.74B	...	93.73	93.74 (6.26)	...	...
29	...	...	...	93.74	93.74 (6.26)	...	621
30	93.67	93.68	93.67	93.68	93.68 (6.32)	15	636
31	93.63	93.63	93.63	93.63	93.63 (6.37)	4	634

SINGAPORE EURODOLLAR FUTURES PRICES
MARCH 1988 FUTURES CONTRACT

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
20	...	...	...	91.79	91.79 (8.21)	...	...
21	...	...	...	91.79	91.84 (8.16)	...	...
24	...	...	...	91.84	91.87 (8.13)	...	...
25	...	...	...	91.87	91.94 (8.06)	...	...
26	...	...	...	91.94	91.93 (8.07)	...	...
27	...	...	...	91.93	92.07 (7.93)	...	...
28	Closed						
31	...	...	...	92.07	92.12 (7.88)	...	...

MARCH 1988 FUTURES CONTRACT IN APRIL 1986

1	...	...	...	92.12	92.31 (7.69)	...	1
2	...	...	...	92.31	92.28 (7.72)	...	1
3	...	...	...	92.28	92.21 (7.79)	...	1
4	...	...	...	92.21	92.15 (7.85)	...	...
7	...	...	...	92.15	92.23 (7.77)	...	...
8	...	...	...	92.23	92.35 (7.65)	...	...
9	...	...	...	92.35	92.49 (7.51)	...	...
10	...	...	...	92.49	92.41 (7.59)	...	...
11	...	...	...	92.41	92.49 (7.51)	...	...
14	...	...	...	92.49	92.44 (7.56)	...	...
15	...	...	...	92.44	92.52 (7.48)	...	...
16	...	...	...	92.52	92.60 (7.40)	...	...
17	...	...	...	92.60	92.64 (7.36)	...	...
18	...	...	...	92.64	92.54 (7.46)	...	...
21	...	...	...	92.54	92.39 (7.61)	...	...
22	...	...	...	92.39	92.30 (7.70)	...	5
23	...	...	...	92.30	92.24 (7.76)	...	5
24	...	...	...	92.24	92.09 (7.91)	...	5
25	...	...	...	92.09	91.99 (8.01)	...	1
28	...	...	...	91.99	91.83 (8.17)	...	1
29	...	...	...	91.83	92.07 (7.93)	...	1
30	...	...	...	92.07	92.03 (7.97)	...	1

MARCH 1988 FUTURES CONTRACT IN MAY 1986

1	Closed						
2	...	...	...	92.03	91.95 (8.05)	...	1
5	...	...	...	91.95	91.98 (8.02)	...	1
6	...	...	...	91.98	92.16 (7.84)	...	1
7	...	...	...	92.16	92.03 (7.97)	...	1
8	...	...	...	92.03	92.01 (7.99)	...	1
9	...	...	...	92.01	91.99 (8.01)	...	1
12	...	...	...	91.99	91.83 (8.17)	...	1
13	...	...	...	91.83	91.76 (8.24)	...	1
14	...	...	...	91.76	91.97 (8.03)	...	1
15	...	...	...	91.97	91.80 (8.20)	...	1
16	...	...	...	91.80	91.60 (8.40)	...	1
19	...	...	...	91.60	91.52 (8.48)	...	1
20	...	...	...	91.52	91.40 (8.60)	...	1
21	...	...	...	91.40	91.47 (8.53)	...	1
22	...	...	...	91.47	91.46 (8.54)	...	41
23	Closed						
26	...	...	...	...	91.54 (8.46)	...	41
27	...	...	...	...	91.61 (8.39)	...	41
28	...	...	...	91.61	91.69 (8.31)	...	41
29	...	...	...	91.69	91.50 (8.50)	...	40
30	...	...	...	91.50	91.38 (8.62)	...	40

SINGAPORE EURODOLLAR FUTURES PRICES
MARCH 1988 FUTURES CONTRACT

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2	...	...	...	91.38	91.34 (8.66)	...	40
3	...	...	...	91.34	91.09 (8.91)	...	40
4	...	...	...	91.09	91.22 (8.78)	...	40
5	...	...	...	91.22	91.06 (8.94)	...	40
6	...	...	...	91.06	91.11 (8.89)	...	40
9	Closed						
10	...	...	...	91.11	91.24 (8.76)	...	40
11	...	...	...	91.24	91.18 (8.82)	...	40
12	...	...	...	91.18	91.25 (8.75)	...	57
13	...	...	...	91.25	91.32 (8.68)	...	60
16	...	...	...	91.32	91.54 (8.46)	...	70
17	...	...	...	91.54	91.50 (8.50)	...	70
18	...	...	...	91.50	91.67 (8.33)	...	70
19	...	...	...	91.67	91.72 (8.28)	...	70
20	...	...	...	91.72	91.56 (8.44)	...	70
23	...	...	...	91.56	91.66 (8.34)	...	70
24	...	...	...	91.66	91.74 (8.26)	...	70
25	...	...	...	91.74	91.86 (8.14)	...	70
26	...	...	...	91.86	91.83 (8.17)	...	70
27	...	...	...	91.83	91.90 (8.10)	...	70
30	...	...	...	91.90	91.95 (8.05)	...	70

MARCH 1988 FUTURES CONTRACT IN JULY 1986

1	...	...	...	91.95	92.01 (7.99)	...	70
2	...	...	...	92.01	91.99 (8.01)	...	70
3	...	...	...	91.99	92.00 (8.00)	...	70
4	...	...	...	92.00	92.12 (7.88)	...	70
7	...	...	...	92.12	92.14 (7.86)	...	70
8	...	...	...	92.14	92.13 (7.87)	...	70
9	...	...	...	92.13	91.98 (8.02)	...	70
10	...	...	...	91.98	92.17 (7.83)	...	70
11	...	...	...	92.17	92.13 (7.87)	...	70
14	...	...	...	92.13	92.16 (7.84)	...	70
15	...	...	...	92.16	92.25 (7.75)	...	70
16	...	...	...	92.25	92.31 (7.69)	...	70
17	...	...	...	92.31	92.34 (7.66)	...	70
18	...	...	...	92.34	92.31 (7.69)	...	70
21	...	...	...	92.31	92.45 (7.55)	...	70
22	...	...	...	92.45	92.40 (7.60)	...	70
23	...	...	...	92.40	92.38 (7.62)	...	70
24	...	...	...	92.38	92.28 (7.72)	...	70
25	...	...	...	92.28	92.24 (7.76)	...	70
28	...	...	...	92.24	92.24 (7.76)	...	70
29	...	...	...	92.24	92.26 (7.74)	...	70
30	...	...	...	92.26	92.39 (7.61)	...	70
31	...	...	...	92.39	92.48 (7.52)	...	70

MARCH 1988 FUTURES CONTRACT IN AUGUST 1986

1	...	...	...	92.48	92.55 (7.45)	...	70
4	...	...	...	92.55	92.47 (7.53)	...	70
5	...	...	...	92.47	92.53 (7.47)	...	70
6	...	...	...	92.53	92.44 (7.56)	...	70
7	...	...	...	92.44	92.43 (7.57)	...	70
8	...	...	...	92.43	92.46 (7.54)	...	70
11	...	...	...	92.46	92.53 (7.47)	...	70
12	...	...	...	92.53	92.57 (7.43)	...	70
13	...	...	...	92.57	92.62 (7.38)	...	70
14	...	...	...	92.62	92.66 (7.34)	...	70
15	...	...	...	92.66	92.69 (7.31)	...	70
18	...	...	...	92.69	92.69 (7.31)	...	70
19	...	...	...	92.69	92.70 (7.30)	...	70
20	...	...	...	92.70	92.84 (7.16)	...	70
21	...	...	...	92.84	92.93 (7.07)	...	70
22	...	...	...	92.93	92.95 (7.05)	...	70
25	...	...	...	92.95	92.89 (7.11)	...	70
26	...	...	...	92.89	93.06 (6.94)	...	70
27	...	...	...	93.06	93.10 (6.90)	...	70
28	...	...	...	93.10	92.99 (7.01)	...	70
29	...	...	...	92.99	93.01 (6.99)	...	70

SINGAPORE EURODOLLAR FUTURES PRICES
MARCH 1988 FUTURES CONTRACT
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	...	...	...	93.01	93.14 (6.86)	...	70
2	...	...	...	93.14	93.10 (6.90)	...	70
3	...	...	...	93.10	92.89 (7.11)	...	70
4	...	...	...	92.89	92.90 (7.10)	...	70
5	...	...	...	92.90	92.88 (7.12)	...	70
8	...	...	...	92.88	92.58 (7.42)	...	70
9	...	...	...	92.58	92.57 (7.43)	...	70
10	...	...	...	92.57	92.61 (7.39)	...	80
11	...	...	...	92.61	92.53 (7.47)	...	80
12	...	...	...	92.53	92.37 (7.63)	...	80
15	...	...	...	92.37	92.50 (7.50)	...	80
16	...	...	...	92.50	92.50 (7.50)	...	80
17	...	...	...	92.50	92.45 (7.55)	...	82
18	...	92.50B	...	...	92.53 (7.47)	...	82
19	...	...	92.44A	...	92.40 (7.60)	...	82
22	...	...	...	92.40	92.38 (7.62)	...	82
23	92.43	92.43	92.43	92.43	92.46 97.54)	1	82
24	...	...	...	92.46	92.42 (7.58)	...	82
25	...	92.47B	...	92.47B	92.51 (7.49)	...	82
26	...	...	...	92.51	92.47 (7.53)	...	82
29	...	...	...	92.47	92.37 (7.63)	...	82
30	...	...	...	92.37	92.44 (7.56)	...	82

MARCH 1988 FUTURES CONTRACT IN OCTOBER 1986

1	...	...	...	92.44	92.57 (7.43)	...	82
2	...	...	...	92.57	92.55 (7.45)	...	82
3	...	...	...	92.55	92.53 (7.47)	...	82
6	...	92.80B	...	92.80	92.80 (7.20)	...	82
7	...	...	...	92.80	92.77 (7.23)	...	82
8	...	...	...	92.77	92.78 (7.22)	...	82
9	...	...	...	92.78	92.79 (7.21)	...	82
10	...	...	...	92.79	92.80 (7.20)	...	82
13	...	...	92.77A	92.80	92.76 (7.24)	...	82
14	...	...	...	92.76	92.74 (7.26)	...	82
15	...	...	...	92.74	92.67 (7.33)	...	82
16	...	...	...	92.67	92.70 (7.30)	...	82
17	...	...	92.62A	92.62A	92.62 (7.38)	...	82
20	...	...	...	92.62	92.51 (7.49)	...	82
21	...	...	...	92.51	92.54 (7.46)	...	82
22	...	...	...	92.54	92.59 (7.41)	...	82
23	...	...	...	92.59	92.69 (7.31)	...	82
24	...	...	...	92.69	92.68 (7.32)	...	82
27	...	...	...	92.62	92.61 (7.39)	...	82
28	...	...	...	92.61	92.71 (7.29)	...	82
29	...	...	...	92.71	92.67 (7.33)	...	82
30	...	...	...	92.67	92.90 (7.10)	...	82
31	...	...	...	92.90	92.87 (7.13)	...	86

MARCH 1988 FUTURES CONTRACT IN NOVEMBER 1986

3	...	...	...	92.87	92.83 (7.17)	...	86
4	...	...	...	92.83	92.85 (7.15)	...	86
5	...	...	...	92.85	92.83 (7.17)	...	86
6	...	92.88B	...	92.88B	92.88 (7.12)	...	92
7	...	...	...	92.88	92.81 (7.19)	...	92
10	...	...	...	92.88	92.81 (7.19)	...	92
11	...	...	...	92.76	92.83 (7.17)	...	92
12	...	...	...	92.83	92.83 (7.17)	...	92
13	...	...	...	92.83	92.89 (7.11)	...	92
14	...	...	...	92.89	92.89 (7.11)	...	92
17	...	...	...	92.89	92.96 (7.04)	...	92
18	...	...	...	92.96	92.97 (7.03)	...	92
19	...	...	...	92.97	92.92 (7.08)	...	92
20	...	...	...	92.92	93.02 (6.98)	...	92
21	...	...	...	93.02	93.01 (6.99)	...	92
24	...	...	...	93.01	93.07 (6.93)	...	92
25	...	...	...	93.07	93.08 (6.92)	...	92
26	...	...	...	93.08	93.07 (6.93)	...	92
27	...	...	...	93.07	93.11 (6.89)	...	92
28	...	...	...	93.11	93.11 (6.89)	...	92

SINGAPORE EURODOLLAR FUTURES PRICES
MARCH 1988 FUTURES CONTRACT
IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	...	...	...	93.11	93.15 (6.85)	...	92
2	...	...	...	93.15	93.15 (6.85)	...	86
3	...	...	...	93.15	93.29 (6.71)	...	86
4	...	...	...	93.29	93.27 (6.73)	...	86
5	93.95	93.39	93.35	93.39	93.39 (6.61)	10	91
8	...	...	...	93.39	93.30 (6.70)	...	91
9	...	93.35B	...	93.30	93.37 (6.63)	...	91
10	...	...	...	93.37	93.35 (6.65)	...	86
11	...	...	...	93.35	93.37 (6.63)	...	86
12	...	...	93.35A	93.37	93.32 (6.68)	...	86
15	...	...	...	93.32	93.32 (6.68)	...	86
16	...	...	...	93.32	93.34 (6.66)	...	86
17	...	...	...	93.34	93.31 (6.69)	...	98
18	...	93.37B	...	93.31	93.38 (6.62)	...	98
19	...	...	...	93.38	93.35 (6.65)	...	103
22	...	...	...	93.35	93.34 (6.66)	...	103
23	...	...	...	93.34	93.40 (6.60)	...	103
24	...	...	...	93.40	93.46 (6.54)	...	103
25	Closed						
26	...	...	...	93.46	93.48 (6.52)	...	...
29	...	...	...	93.48	93.49 (6.51)	...	103
30	...	...	93.48A	93.49	93.44 (6.56)	...	103
31	...	...	...	93.44	93.38 (6.62)	...	103

JUNE 1988 FUTURES CONTRACT IN JUNE 1986

18	...	...	...	...	91.40 (8.60)	...	...
19	...	...	...	91.40	91.46 (8.54)	...	...
20	...	...	...	91.46	91.30 (8.70)	...	...
23	...	...	...	91.30	91.40 (8.60)	...	...
24	...	...	...	91.40	91.48 (8.52)	...	...
25	...	...	...	91.48	91.60 (8.40)	...	...
26	...	...	...	91.60	91.57 (8.43)	...	...
27	...	...	...	91.57	91.64 (8.36)	...	...
30	...	...	...	91.64	91.69 (8.31)	...	...

JUNE 1988 FUTURES CONTRACT IN JULY 1986

1	...	...	...	91.69	91.75 (8.25)	...	...
2	...	...	...	91.75	91.73 (8.27)	...	...
3	...	...	...	91.73	91.74 (8.26)	...	...
4	...	...	...	91.74	91.86 (8.14)	...	...
7	...	...	...	91.86	91.88 (8.12)	...	...
8	...	...	...	91.88	91.87 (8.13)	...	...
9	...	...	...	91.87	91.72 (8.28)	...	...
10	...	...	...	91.72	91.91 (8.09)	...	...
11	...	...	...	91.91	91.86 (8.14)	...	...
14	...	...	...	91.86	91.90 (8.10)	...	...
15	...	...	...	91.90	91.99 (8.01)	...	...
16	...	...	...	91.99	92.05 (7.95)	...	...
17	...	...	...	92.05	92.08 (7.92)	...	...
18	...	...	...	92.08	92.05 (7.95)	...	...
21	...	...	...	92.05	92.19 (7.81)	...	...
22	...	...	...	92.19	92.14 (7.86)	...	...
23	...	...	...	92.14	92.13 (7.87)	...	...
24	...	...	...	92.13	92.03 (7.97)	...	...
25	...	...	...	92.03	91.99 (8.01)	...	...
28	...	...	...	91.99	91.99 (8.01)	...	...
29	...	...	...	91.99	92.01 (7.99)	...	...
30	...	...	...	92.01	92.14 (7.86)	...	...
31	...	...	...	92.14	92.23 (7.77)	...	...

SINGAPORE EURODOLLAR FUTURES PRICES
JUNE 1988 FUTURES CONTRACT

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	...	...	...	92.23	92.30 (7.70)	...	...
4	...	...	...	92.30	92.22 (7.78)	...	...
5	...	...	...	92.22	92.28 (7.72)	...	...
6	...	...	...	92.28	92.19 (7.81)	...	...
7	...	...	...	92.19	92.18 (7.82)	...	...
8	...	...	...	92.18	92.20 (7.80)	...	...
11	...	...	...	92.20	92.26 (7.74)	...	...
12	...	...	...	92.26	92.30 (7.70)	...	...
13	...	...	...	92.30	92.35 (7.65)	...	...
14	...	...	...	92.35	92.38 (7.62)	...	...
15	...	...	...	92.38	92.41 (7.59)	...	...
18	...	...	...	92.41	92.42 (7.58)	...	...
19	...	...	...	92.42	92.42 (7.58)	...	...
20	...	...	...	92.42	92.56 (7.44)	...	...
21	92.62	92.62	92.62	92.56	92.64 (7.36)	20	20
22	...	...	...	92.64	92.67 (7.33)	...	20
25	...	...	...	92.67	92.61 (7.39)	...	...
26	...	...	...	92.61	92.77 (7.23)	...	...
27	...	...	...	92.77	92.79 (7.21)	...	...
28	...	...	...	92.79	92.67 (7.33)	...	...
29	...	...	...	92.67	92.67 (7.33)	...	...

JUNE 1988 FUTURES CONTRACT IN SEPTEMBER 1986

1	...	...	...	92.67	92.78 (7.22)	...	...
2	...	...	...	92.78	92.74 (7.26)	...	...
3	...	...	...	92.74	92.50 (7.50)	...	...
4	...	...	...	92.50	92.51 (7.49)	...	...
5	...	...	...	92.51	92.50 (7.50)	...	...
8	...	...	...	92.50	92.19 (7.81)	...	...
9	...	...	...	92.19	92.19 (7.81)	...	8
10	...	...	...	92.57	92.61 (7.39)	...	8
11	...	...	...	92.23	92.15 (7.85)	...	8
12	...	...	...	92.15	92.00 (8.00)	...	8
15	...	...	...	92.00	92.14 (7.86)	...	8
16	...	...	...	92.14	92.14 (7.86)	...	8
17	...	...	...	92.14	92.18 (7.82)	...	8
18	...	...	...	92.18	92.16 (7.84)	...	8
19	...	...	92.08A	...	92.04 (7.96)	...	8
22	...	...	...	92.04	92.03 (7.97)	...	8
23	92.07	92.07	92.07	92.07	92.10 (7.90)	1	9
24	...	...	...	92.10	92.04 (7.96)	...	9
25	...	92.06B	...	92.06B	92.12 (7.88)	...	9
26	...	...	...	92.12	92.09 (7.91)	...	9
29	...	...	...	92.09	91.98 (8.02)	...	9
30	...	...	...	91.98	92.05 (7.95)	...	9

JUNE 1988 FUTURES CONTRACT IN OCTOBER 1986

1	...	...	...	92.05	92.18 (7.82)	...	9
2	...	...	...	92.18	92.16 (7.84)	...	9
3	...	...	...	92.16	92.14 (7.86)	...	18
6	...	...	...	92.14	92.41 (7.59)	...	43
7	...	...	...	92.41	92.38 (7.62)	...	44
8	...	...	...	92.38	92.39 (7.61)	...	44
9	...	...	...	92.39	92.41 (7.59)	...	44
10	...	...	...	92.41	92.42 (7.58)	...	44
13	...	...	92.39A	92.42	92.38 (7.62)	...	44
14	...	...	...	92.38	92.35 (7.65)	...	44
15	...	...	...	92.35	92.29 (7.71)	...	44
16	...	...	...	92.29	92.30 (7.70)	...	44
17	...	...	...	92.30	92.22 (7.78)	...	44
20	...	...	...	92.22	92.11 (7.89)	...	44
21	...	...	...	92.11	92.15 (7.85)	...	44
22	...	...	...	92.15	92.20 (7.80)	1	45
23	...	...	...	92.20	92.30 (7.70)	...	45
24	...	...	...	92.30	92.29 (7.71)	...	45
27	...	...	...	92.22	92.22 (7.78)	...	44
28	...	...	..	92.22	92.32 (7.68)	...	44
29	...	...	...	92.32	92.28 (7.72)	...	44
30	...	...	...	92.28	92.51 (7.49)	...	44
31	...	...	...	92.51	92.47 (7.53)	...	48

SINGAPORE EURODOLLAR FUTURES PRICES
JUNE 1988 FUTURES CONTRACT

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3	...	...	...	92.47	92.43 (7.57)	...	48
4	...	...	...	92.43	92.46 (7.54)	...	48
5	...	...	...	92.46	92.44 (7.56)	...	48
6	...	92.48B	...	92.48B	92.49 (7.51)	...	48
7	...	...	...	92.49	92.43 (7.57)	...	48
10	...	...	...	92.49	92.43 (7.57)	...	48
11	...	...	...	92.37	92.45 (7.55)	...	48
12	...	..	...	92.45	92.45 (7.55)	...	48
13	...	...	...	92.45	92.51 (7.49)	...	48
14	...	...	...	92.51	92.50 (7.50)	...	48
17	...	...	...	92.50	92.57 (7.43)	...	48
18	...	...	...	92.57	92.58 (7.42)	...	48
19	...	...	...	92.58	92.53 (7.47)	...	48
20	...	...	...	92.53	92.63 (7.37)	...	48
21	...	...	...	92.63	92.63 (7.37)	...	48
24	...	...	...	92.63	92.69 (7.31)	...	48
25	...	...	...	92.69	92.70 (7.30)	...	48
26	...	...	...	92.70	92.69 (7.31)	...	48
27	...	...	...	92.69	92.73 (7.27)	...	48
28	...	...	...	92.73	92.73 (7.27)	...	48

JUNE 1988 FUTURES CONTRACT IN DECEMBER 1986

1	...	...	...	92.73	92.77 (7.23)	...	48
2	...	...	...	92.77	92.78 (7.22)	...	48
3	...	...	...	92.78	92.94 (7.06)	...	48
4	...	...	...	92.94	92.92 (7.08)	...	48
5	...	93.01B	...	92.92	93.05 (6.95)	...	48
8	...	...	...	93.05	92.97 (7.03)	...	48
9	...	...	...	92.97	93.06 (6.94)	...	48
10	...	..	...	93.06	93.04 (6.96)	...	48
11	...	...	...	93.04	93.06 (6.94)	...	48
12	...	...	...	93.06	93.00 (7.00)	...	48
15	...	...	...	93.00	93.00 (7.00)	...	48
16	...	...	...	93.00	93.02 (6.98)	...	48
17	...	...	...	93.02	92.99 (7.01)	...	48
18	...	...	...	92.99	93.05 (6.95)	...	48
19	...	...	...	93.05	93.01 (6.99)	...	48
22	...	...	...	93.01	92.99 (7.01)	...	48
23	...	...	...	92.99	93.06 (6.94)	...	48
24	...	...	...	93.06	93.13 (6.87)	...	48
25	Closed						
26	...	...	...	93.13	93.16 (6.84)	...	
29	...	...	...	93.16	93.18 (6.82)	...	48
30	...	...	...	93.18	93.14 (6.86)	...	48
31	...	...	...	93.14	93.07 (6.93)	...	48

SINGAPORE EURODOLLAR FUTURES PRICES
SEPTEMBER 1988 FUTURES CONTRACT

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
17	...	...	...	91.82	91.82 (8.18)	...	...
18	...	...	...	91.82	91.79 (8.21)	...	6
19	...	...	91.73A	...	91.69 (8.31)	...	6
22	...	...	...	91.69	91.67 (8.33)	...	6
23	...	...	...	91.67	91.75 (8.25)	...	6
24	...	...	91.73A	91.73A	91.67 (8.33)	...	6
25	...	91.72B	...	91.72B	91.76 (8.24)	...	6
26	...	...	...	91.76	91.72 (8.28)	...	6
29	...	...	...	91.72	91.61 (8.39)	...	6
30	...	...	...	91.61	91.68 (8.32)	...	6

SEPTEMBER 1988 FUTURES CONTRACT IN OCTOBER 1986

1	91.77	91.77	91.77	91.77	91.81 (8.19)	5	6
2	...	...	...	91.81	91.79 (8.21)	...	6
3	...	...	...	91.79	91.77 (8.23)	...	48
6	...	...	...	91.77	92.04 (7.96)	...	48
7	...	...	...	92.04	92.01 (7.99)	...	48
8	...	...	...	92.01	92.02 (7.98)	...	48
9	...	...	...	92.02	92.04 (7.96)	...	48
10	...	...	...	92.04	92.06 (7.94)	...	48
13	...	...	92.03A	92.06	92.02 (7.98)	...	48
14	...	...	...	92.02	91.98 (8.02)	...	48
15	...	...	...	91.98	91.92 (8.08)	...	48
16	...	...	...	91.92	91.93 (8.07)	...	48
17	...	...	91.87A	91.87A	91.84 (8.16)	...	48
20	...	...	...	91.84	91.73 (8.27)	...	48
21	...	...	...	91.73	91.77 (8.23)	...	48
22	...	...	...	91.77	91.82 (8.18)	...	48
23	...	...	...	91.82	91.92 (8.08)	...	48
24	...	...	...	91.92	91.91 (8.09)	...	48
27	...	...	...	91.84	91.84 (8.16)	...	48
28	...	...	...	91.84	91.94 (8.06)	...	48
29	...	...	...	91.94	91.90 (8.10)	...	48
30	...	...	...	91.90	92.31 (7.69)	...	48
31	...	...	...	92.13	92.27 (7.73)	...	48

SEPTEMBER 1988 FUTURES CONTRACT IN NOVEMBER 1986

3	...	...	...	92.27	92.05 (7.95)	...	48
4	...	...	...	92.05	92.08 (7.92)	...	48
5	...	...	...	92.08	92.06 (7.94)	...	48
6	...	...	...	92.06	92.11 (7.89)	...	48
7	...	...	...	92.11	92.05 (7.95)	...	48
10	...	...	...	92.11	92.05 (7.95)	...	48
11	...	...	...	91.99	92.07 (7.93)	...	48
12	...	...	...	92.07	92.07 (7.93)	...	48
13	...	...	...	92.07	92.13 (7.87)	...	48
14	...	...	...	92.13	92.11 (7.89)	...	48
17	...	...	...	92.11	92.18 (7.82)	...	48
18	...	...	...	92.18	92.20 (7.80)	...	48
19	...	...	...	92.20	92.15 (7.85)	...	48
20	...	...	...	92.15	92.25 (7.75)	...	48
21	...	...	...	92.25	92.25 (7.75)	...	48
24	...	...	...	92.25	92.31 (7.69)	...	48
25	...	...	...	92.31	92.32 (7.68)	...	48
26	...	...	...	92.32	92.31 (7.69)	...	48
27	...	...	...	92.31	92.35 (7.65)	...	48
28	...	...	...	92.35	92.35 (7.65)	...	48

SINGAPORE EURODOLLAR FUTURES PRICES
SEPTEMBER 1988 FUTURES CONTRACT

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	...	...	...	92.35	92.39 (7.61)	...	48
2	...	...	...	92.39	92.41 (7.59)	...	48
3	...	...	...	92.41	92.58 (7.42)	...	48
4	...	...	...	92.58	92.57 (7.43)	...	48
5	...	...	...	92.57	92.70 (7.30)	...	48
8	...	...	...	92.70	92.64 (7.36)	...	48
9	...	...	...	92.64	92.75 (7.25)	...	48
10	...	...	...	92.75	92.72 (7.28)	...	48
11	...	...	...	92.72	92.74 (7.26)	...	48
12	...	...	...	92.74	92.67 (7.33)	...	48
15	...	...	...	92.67	92.67 (7.33)	...	48
16	...	...	...	92.67	92.69 (7.31)	...	48
17	...	...	...	92.69	92.66 (7.34)	...	38
18	...	...	...	92.66	92.71 (7.29)	...	31
19	...	...	...	92.71	92.66 (7.34)	...	31
22	...	...	...	92.66	92.63 (7.37)	...	31
23	...	...	...	92.63	92.71 (7.29)	...	31
24	...	...	...	92.71	92.79 (7.21)	...	31
25	Closed						
26	...	...	...	92.79	92.83 (7.17)	...	...
29	...	...	...	92.83	92.86 (7.14)	...	31
30	...	...	...	92.86	92.82 (7.18)	...	31
31	...	...	...	92.82	92.75 (7.25)	...	31

S & P 100 STOCK INDEX FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
11	218.25	223.00B	218.25	223.00B	223.00	100	100
12	....	225.00B	222.00A	222.00A	222.00	80	180
13	....	....	....	222.00N	222.90	....	180
14	223.75	225.00B	223.75	225.00B	224.50	80	260
17	....	....	....	224.50N	224.30	....	260
18	....	225.00B	....	224.30N	226.35	....	260
19	226.00	226.00	226.00	226.00	225.30	180	80
20	....	....	....	225.30N	226.55	....	80
21	....	....	....	226.75N	222.11	....	80
25	....	....	....	....	....	....	....

APRIL 1986 FUTURES CONTRACT

IN APRIL 1986

8	....	....	....	219.30N	225.00	....	....
9	....	....	....	225.00N	224.75	200	200
10	....	226.50B	....	226.50B	225.65	....	200
11	....	226.05B	224.50A	224.50A	224.40	....	200
14	....	227.50B	....	227.50B	226.60	....	200
15	....	227.30B	225.35A	226.40A	226.75	....	200
16	....	232.00B	....	232.00B	231.65	....	200
17	....	232.00B	231.25A	232.00B	232.10	....	200
18	....	....	230.40A	....	230.40	....	200
21	....	....	....	....	....	....	....

MAY 1986 FUTURES CONTRACT

IN APRIL 1986

10	225.50	225.50	225.50	225.50	226.15	600	600
11	225.00	226.55B	225.00	225.00	224.70	500	100
14	....	227.80B	....	227.80B	226.80	....	100
15	....	227.40B	225.50A	226.60A	226.90	....	100
16	....	232.30B	....	232.30B	231.85	....	100
17	....	232.20B	231.50A	232.20B	232.20	....	100
18	....	....	230.50A	230.50A	230.50	....	100
21	....	233.65B	230.40A	233.65B	233.65	....	100
22	....	233.80B	230.40A	230.40A	231.25	....	100
23	....	231.75B	230.00A	231.75B	232.60	....	100
24	....	233.00B	232.25A	232.25A	232.25	....	100
25	....	....	....	232.25N	233.15	....	100
28	....	234.50B	....	234.50B	234.50	....	100
29	....	....	231.40A	231.40A	231.40	....	100
30	....	....	....	231.40N	231.40	....	100

IN MAY

1	....	....	226.00A	226.00A	226.00	....	100
2	....	226.50B	225.70A	225.70A	225.50	....	100
5	....	....	....	225.50N	225.50	....	100
6	....	227.70B	....	227.70B	227.70	....	100
7	....	....	226.00A	227.25A	227.25	....	100
8	....	....	227.00A	227.00A	227.00	....	100
9	....	....	....	227.00N	227.00	....	100
12	....	227.75B	....	227.75B	227.75	....	100
13	....	....	....	227.75N	227.75	....	100
14	....	....	....	227.75N	227.75	....	100
15	224.50	224.50	224.50	224.50	224.50	318	418
16	....	....	....	224.50N	224.50	....	418
19	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....

JUNE 1986 FUTURES CONTRACT

IN APRIL 1986

10	226.15	226.15	226.15	226.15	226.70	500	250
11	....	227.15B	225.50A	225.50A	225.30	....	250
14	....	228.40B	....	228.40B	227.50	....	....

IN MAY

15	224.80	224.80	224.80	224.80	224.80	....	....
16	....	....	223.00A	223.00A	223.00	318	318
19	....	....	....	223.00N	223.00	....	318
20	....	....	....	223.00N	223.00	....	318
21	....	224.60B	....	224.60B	224.60	....	318
22	....	....	....	224.60N	224.60	....	318
23	....	230.00B	....	230.00B	230.75	....	318
26	Exchange Closed; Memorial Day						
27	....	233.75B	....	233.75B	233.75	....	318
28	....	236.00B	....	236.00B	236.00	....	318
29	....	....	....	236.00N	236.00	....	318
30	....	....	....	236.00N	236.00	....	318

S & P 100 STOCK INDEX FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2	....	....	233.00A	234.40A	234.40	....	318
3	....	235.50B	....	235.50B	235.50	....	318
4	....	....	234.00A	234.00A	234.00	....	318
5	....	235.00B	....	235.00B	235.00	....	318
6	235.00	235.00	235.00	235.00	235.00	318	....
20	....	....	....	....	235.88	....	....

JULY 1986 FUTURES CONTRACT

IN JUNE 1986

6	235.65	235.65	235.65	235.65	235.65	318	318
9	....	....	229.65A	229.65A	229.65	....	318
10	....	....	....	229.65N	229.65	....	318
11	....	....	....	229.65N	229.65	....	318
12	....	....	....	229.65N	231.00	....	318
13	....	....	....	231.00N	234.50	....	318
16	....	....	....	234.50N	234.50	....	318
17	....	....	233.60A	233.60A	233.60	....	318
18	....	....	....	233.60N	233.60	....	318
19	....	....	....	233.60N	233.60	....	318
20	....	234.80B	....	234.80B	234.80	....	318
23	....	....	....	234.80N	234.80	....	318
24	....	....	....	234.80N	234.80	....	318
25	....	236.00B	....	236.00B	236.00	....	318
26	....	....	....	236.00N	236.00	....	318
27	....	....	....	236.00N	236.00	....	318
30	....	....	....	236.00N	236.00	....	318

IN JULY

1	....	239.80B	....	239.80B	239.80	....	318
2	....	....	239.40A	239.40A	239.40	....	318
3	....	....	237.40A	237.40A	237.40	....	318
4	Exchange Closed; Independence Day						
7	....	....	233.00A	233.00A	233.00	....	318
8	....	....	228.00A	228.00A	228.00	....	318
9	....	230.20B	....	230.20B	230.20	....	318
10	....	230.90B	229.50A	230.90B	230.90	....	318
11	....	....	229.25A	229.25A	229.25	....	318
14	....	....	....	229.25N	225.25	....	318
15	....	....	222.00A	222.00A	222.00	....	318
16	....	222.75B	....	222.75B	222.75	....	318
17	....	223.15B	....	223.15B	223.15	....	318
18	....	224.20B	....	223.15N	224.16	....	318
21	....	....	....	....	....	....	....

SEPTEMBER 1986 FUTURES CONTRACT

IN JULY 1986

10	227.25	231.50B	227.25	231.50B	231.50	1	1
11	....	....	229.50A	229.50A	229.50	....	1
14	227.90	227.90	227.90	227.90	225.50	1	1
15	....	....	222.50A	222.50A	222.50	....	1
16	....	223.85B	....	223.85B	223.85	....	1
17	....	224.40B	....	224.40B	224.40	....	1
18	....	224.75B	....	224.75B	224.75	....	1
21	....	....	224.50A	224.50A	224.50	....	1
22	....	226.25B	....	226.25B	226.25	....	1
23	....	....	225.30A	225.30A	225.30	....	....
25	....	226.90B	....	226.90B	226.90	....	....
28	....	....	....	226.90N	226.90	....	....
29	....	....	....	226.90N	226.90	....	....
30	....	....	....	226.90N	226.90	....	....
31	....	....	....	226.90N	226.90	....	....

IN AUGUST

1	....	....	....	226.90N	226.90	....	....
4	....	....	....	226.90N	226.90	....	....
5	....	....	....	226.90N	226.90	....	....
6	....	....	....	226.90N	226.90	....	....
7	....	....	....	226.90N	226.90	....	....
8	....	....	....	226.90N	226.90	....	....
11	....	....	....	226.90N	226.90	....	....
12	....	....	....	226.90N	226.90	....	....
13	....	....	....	226.90N	226.90	....	....
14	....	....	....	226.90N	226.90	....	....
15	....	....	....	226.90N	226.90	....	....
18	....	....	....	226.90N	226.90	....	....
19	....	....	....	226.90N	226.90	....	....
20	....	....	....	226.90N	226.90	....	....
21	....	....	....	226.90N	226.90	....	....
22	....	....	....	226.90N	226.90	....	....

(Continued in Next Column)

S & P 100 STOCK INDEX FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
25	....	....	....	226.90N	226.90	....	....
26	....	....	....	226.90N	226.90	....	....
27	....	....	....	226.90N	226.90	....	....
28	....	....	....	226.90N	226.90	....	....
29	....	....	....	226.90N	226.90	....	....

IN SEPTEMBER

1	Exchange Closed; Labor Day						
2	....	....	....	226.90N	226.90	....	....
3	....	....	....	226.90N	226.90	....	....
4	....	....	....	226.90N	226.90	....	....
5	....	....	....	226.90N	226.90	....	....
8	....	....	....	226.90N	226.90	....	....
9	....	....	....	226.90N	226.90	....	....
10	....	....	....	226.90N	226.90	....	....
11	....	....	....	226.90N	226.90	....	....
12	....	....	....	226.90N	220.00	....	....
15	....	....	....	220.00N	220.00	....	....
16	....	....	....	220.00N	220.00	....	....
17	....	....	....	220.00N	220.00	....	....
18	....	....	....	220.00N	220.00	....	....
19	....	....	....	220.00N	220.88	....	....

S & P 100 STOCK INDEX FUTURES DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	636	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	200	....	....	....	....	....	....	....	....
10	....	....	....	1,100	....	....	1	....	....	....	....	....
11	....	....	100	500	....	....	....	....	....	....	....	....
12	....	....	80	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	80	....	....	....	1	....	....	....	....	....
15	....	....	....	....	318	....	....	....	....	....	....	....
16	....	....	....	....	318	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	180	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	....
26	....	....	....	....	Closed	....	....	....	....	....	....	Closed
27	....	....	....	....	....	....	....	....	....	....	....	....
28	....	....	Closed	....	....	....	....	....	....	....	Closed	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	440	1,800	636	636	2	....	....	....	....	....
Average	....	....	110	600	318	636	1	....	....	....	....	....

S & P 100 STOCK INDEX FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	100	....	318	....	Closed	....	....	....
2	....	....	....	....	100	318	318	....	....	....	....	....
3	....	....	....	....	....	318	318	....	....	....	....	....
4	....	....	....	....	....	318	Closed	....	....	....	....	....
5	....	....	....	....	100	318	....	....	....	....	....	....
6	....	....	....	....	100	318	....	....	....	....	....	....
7	....	....	....	....	100	....	318	....	....	....	....	....
8	....	....	....	....	100	....	318	....	....	....	....	....
9	....	....	....	200	100	318	318	....	....	....	....	....
10	....	....	....	1,050	....	318	319	....	....	....	....	....
11	....	....	100	550	....	318	319	....	....	....	....	....
12	....	....	180	....	100	318	....	....	....	....	....	....
13	....	....	180	....	100	318	....	....	....	....	....	....
14	....	....	260	300	100	....	319	....	....	....	....	....
15	....	....	....	300	418	....	319	....	....	....	....	....
16	....	....	....	300	736	318	319	....	....	....	....	....
17	....	Closed	260	300	....	318	319	....	....	....	....	....
18	....	....	260	300	....	318	319	....	....	....	....	....
19	....	....	80	....	318	318	....	....	....	....	....	....
20	....	....	80	....	318	318	....	....	....	....	....	....
21	....	....	80	100	318	....	1	....	....	....	....	....
22	....	....	....	100	318	....	1	....	....	....	....	....
23	....	....	....	100	318	318	....	....	....	....	....	....
24	....	....	....	100	....	318	....	....	....	....	....	....
25	....	....	....	100	....	318	....	....	....	....	....	Closed
26	....	....	....	....	Closed	318	....	....	....	....	....	....
27	....	....	....	....	318	318	....	....	....	....	Closed	....
28	....	....	Closed	100	318	....	....	....	....	....	....	....
29	....	....	....	100	318	....	....	....	....	....	....	....
30	....	....	....	100	318	318	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Average	....	....	164	256	239	318	276	....	....	....	....	....

S & P 100 STOCK INDEX FUTURES DELIVERY TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	418	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	200	418	....	318	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	80	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	80	200	836	....	318	....	....	....	....	....

1986 STANDARD POOR'S 100 STOCK COMPOSITE

JANUARY

Date	Open	High	Low	Close
1	Closed			
2	204.08	206.03	203.59	204.19
3	204.97	205.65	204.19	205.54
4	...	...	...	...
5	...	...	...	...
6	205.80	205.80	204.55	205.58
7	206.70	208.64	205.58	208.64
8	208.34	209.26	201.66	202.52
9	201.45	202.52	199.21	201.26
10	201.83	202.29	200.04	200.61
11	...	...	...	...
12	...	...	...	...
13	200.07	201.54	200.07	201.42
14	201.67	202.09	200.57	201.21
15	201.35	202.90	201.19	202.87
16	203.41	203.74	201.93	203.74
17	202.47	203.76	201.40	202.35
18	...	...	...	...
19	...	...	...	...
20	200.44	202.35	200.33	201.33
21	201.42	201.62	198.69	199.52
22	199.57	199.76	196.58	196.71
23	196.05	198.32	195.81	197.97
24	198.46	200.04	197.82	199.93
25	...	...	...	...
26	...	...	...	...
27	200.80	201.48	199.93	201.00
28	201.07	203.25	200.89	203.25
29	204.50	205.63	203.25	203.46
30	204.42	204.65	201.89	202.09
31	202.25	204.92	201.86	204.00

FEBRUARY

Open	High	Low	Close
...	...	...	...
...	...	...	...
204.48	206.77	203.85	206.58
206.98	207.06	203.38	205.50
205.60	205.79	203.52	205.49
206.43	207.56	205.36	206.25
204.59	208.52	203.57	207.49
...	...	...	...
...	...	...	...
207.50	208.97	207.27	208.89
208.21	209.32	207.84	208.26
207.94	208.54	207.01	208.07
207.85	210.19	207.39	210.16
209.76	212.38	209.59	212.38
...	...	...	...
...	...	...	...
Closed			
211.80	214.59	211.67	214.54
213.79	215.40	211.80	211.84
212.00	215.03	211.22	215.03
216.61	217.58	215.03	217.57
...	...	...	...
...	...	...	...
216.46	218.17	215.99	217.14
217.08	217.22	215.14	216.39
216.69	217.42	215.79	216.75
216.70	219.00	215.33	218.79
219.28	219.93	216.79	217.57
...	...	...	...
...	...	...	...
...	...	...	...

MARCH

Open	High	Low	Close
...	...	...	...
...	...	...	...
216.26	217.57	215.08	216.17
216.76	218.09	214.26	214.69
213.64	214.84	212.69	214.79
215.49	215.94	213.87	215.07
216.16	216.22	213.74	215.05
...	...	...	...
...	...	...	...
214.84	216.73	214.81	216.29
217.52	221.50	216.29	221.42
222.92	224.06	221.40	221.55
220.58	222.05	220.13	222.11
223.61	225.44	221.22	225.44
...	...	...	...
...	...	...	...
223.48	225.44	222.99	224.33
224.22	226.90	223.85	225.72
226.42	226.58	224.65	225.39
225.98	227.11	225.39	226.47
227.04	227.13	222.11	222.11
...	...	...	...
...	...	...	...
223.88	224.20	221.49	223.77
222.42	223.77	222.16	223.21
223.48	226.92	223.21	226.39
228.14	229.31	226.39	227.60
Closed			
...	...	...	...
...	...	...	...
227.80	228.84	226.91	227.60

APRIL

Date	Open	High	Low	Close
1	227.51	227.84	222.95	223.72
2	223.20	225.00	222.24	225.00
3	225.36	225.88	221.21	221.77
4	221.30	221.92	217.99	218.40
5	...	...	...	...
6	...	...	...	...
7	217.74	218.90	215.89	218.46
8	219.61	223.57	218.46	223.19
9	224.97	225.29	221.12	222.68
10	223.77	225.65	222.47	225.27
11	226.48	227.15	223.83	224.58
12	...	...	...	...
13	...	...	...	...
14	223.85	226.43	223.83	226.16
15	226.17	227.26	225.53	222.82
16	228.56	231.70	226.82	231.25
17	231.24	232.66	230.95	232.15
18	223.05	232.60	230.16	230.40
19	...	...	...	...
20	...	...	...	...
21	230.52	233.95	230.14	233.87
22	233.72	234.72	230.58	231.59
23	230.74	231.83	229.46	231.83
24	232.72	233.82	231.83	232.61
25	233.65	233.75	231.53	233.01
26	...	...	...	...
27	...	...	...	...
28	233.17	234.23	231.88	234.22
29	234.31	234.82	230.26	231.65
30	231.37	231.66	226.43	226.61
31	...	...	...	...

MAY

Open	High	Low	Close
225.63	227.22	225.28	226.26
226.68	227.78	225.17	225.84
...	...	...	...
...	...	...	...
227.08	228.97	225.84	228.97
228.75	229.43	227.40	228.58
227.22	228.58	224.92	226.98
227.22	228.59	226.39	227.51
226.12	228.26	226.07	228.02
...	...	...	...
...	...	...	...
228.09	228.93	227.15	227.62
227.80	227.80	226.06	226.39
226.89	227.82	225.60	227.82
227.00	227.82	223.80	224.14
223.62	224.14	222.11	222.14
...	...	...	...
...	...	...	...
221.91	223.43	221.84	222.92
222.85	226.26	222.60	226.11
226.23	226.92	225.05	225.05
225.99	229.35	225.05	229.14
230.42	231.45	229.14	230.26
...	...	...	...
...	...	...	...
Closed			
230.94	233.65	230.26	233.65
235.14	236.69	233.65	235.97
235.98	237.65	234.53	237.31
236.12	238.43	235.41	236.05
...	...	...	...

JUNE

Open	High	Low	Close
...	...	...	...
235.60	236.84	232.98	234.51
233.90	235.30	233.07	235.30
235.94	236.14	232.22	233.64
233.76	235.31	232.88	235.27
234.91	235.80	233.90	235.69
...	...	...	...
...	...	...	...
233.74	235.69	229.54	229.79
229.47	230.70	228.28	229.99
230.34	231.39	229.42	231.31
230.93	231.50	230.44	231.07
232.66	235.68	231.07	235.17
...	...	...	...
...	...	...	...
235.59	236.95	234.35	235.50
235.38	235.51	232.88	233.62
232.76	234.84	231.62	234.46
233.54	234.66	232.57	232.58
232.76	235.88	232.22	235.88
...	...	...	...
...	...	...	...
233.84	235.88	232.54	233.39
235.61	236.12	232.57	234.75
235.66	237.49	234.75	236.40
236.05	236.88	235.16	236.05
236.83	237.08	236.02	236.57
...	...	...	...
...	...	...	...
236.67	238.44	236.65	237.18
...	...	...	...

1986 STANDARD POOR'S 100 STOCK COMPOSITE

JULY

Date	Open	High	Low	Close
1	237.66	238.61	236.79	238.53
2	238.47	239.82	238.26	239.40
3	238.13	239.60	237.69	238.24
4	Closed			
5	...	...	...	...
6	...	...	...	...
7	235.56	238.26	230.42	230.81
8	226.76	230.81	226.58	229.07
9	228.99	230.68	228.92	230.26
10	230.42	230.76	226.83	230.57
11	229.68	230.70	228.69	229.21
12	...	...	...	...
13	...	...	...	...
14	226.58	229.21	225.09	225.16
15	225.23	225.41	221.09	221.44
16	223.23	224.01	221.44	222.64
17	223.61	224.08	222.60	222.96
18	222.00	225.89	220.92	224.16
19	...	...	...	...
20	...	...	...	...
21	223.70	224.19	223.06	223.58
22	224.07	225.43	223.11	225.20
23	225.45	225.73	224.56	225.09
24	225.04	225.05	223.20	224.05
25	224.89	226.53	224.05	226.14
26	...	...	...	...
27	...	...	...	...
28	225.62	226.18	221.04	221.75
29	221.14	221.76	220.11	220.37
30	221.02	223.73	218.83	222.95
31	223.36	223.36	221.86	222.16

AUGUST

Open	High	Low	Close
222.23	222.86	220.19	220.40
...	...	...	...
...	...	...	...
218.68	223.05	217.80	222.10
223.00	224.35	222.07	223.05
222.23	223.35	221.39	222.90
222.37	223.88	222.21	222.91
223.91	224.06	222.11	222.67
...	...	...	...
...	...	...	...
223.78	226.94	222.57	226.27
226.40	228.97	225.85	228.97
229.21	231.98	228.47	231.07
231.19	232.11	230.57	231.39
231.56	231.86	230.31	231.57
...	...	...	...
...	...	...	...
231.04	232.42	230.17	231.96
230.86	232.44	230.44	230.94
231.46	234.14	230.92	234.14
234.48	235.10	233.08	233.70
233.64	234.67	233.27	234.42
...	...	...	...
...	...	...	...
233.25	234.54	232.45	232.68
233.42	237.70	232.68	237.64
238.26	239.37	237.38	238.17
237.15	238.24	236.44	237.62
238.50	238.81	236.08	237.32
...	...	...	...
...	...	...	...

SEPTEMBER

Open	High	Low	Close
Closed			
237.47	237.51	232.26	232.75
231.85	234.33	231.68	234.31
235.18	238.99	234.26	238.80
239.31	239.54	235.99	236.41
...	...	...	...
...	...	...	...
236.24	236.41	234.19	235.38
237.32	237.51	234.57	235.44
234.61	235.54	233.78	234.76
231.66	234.76	223.66	224.14
221.92	224.61	218.21	220.17
...	...	...	...
...	...	...	...
221.01	222.51	219.04	221.69
219.01	221.81	218.09	221.81
221.28	223.52	220.76	220.88
220.15	222.34	219.50	222.33
220.95	222.33	220.23	220.88
...	...	...	...
...	...	...	...
221.89	223.19	220.88	223.19
222.97	223.95	222.52	223.67
224.58	225.03	223.24	224.03
223.13	224.03	218.25	219.21
218.51	221.21	218.11	219.79
...	...	...	...
...	...	...	...
217.97	219.79	215.91	217.98
219.43	221.76	217.98	219.62
...	...	...	...

OCTOBER

Date	Open	High	Low	Close
1	220.94	222.87	219.62	221.59
2	221.96	222.49	220.83	221.89
3	223.55	224.06	220.08	221.13
4	...	...	...	...
5	...	...	...	...
6	221.47	223.09	220.61	222.38
7	222.12	222.82	220.63	221.42
8	220.91	223.59	220.47	223.34
9	224.56	224.88	221.58	221.77
10	222.11	222.41	221.20	221.47
11	...	...	...	...
12	...	...	...	...
13	221.65	221.90	220.82	221.89
14	221.87	222.56	220.18	221.44
15	222.45	225.50	221.36	225.34
16	226.16	226.68	224.95	226.08
17	225.00	226.08	223.98	224.92
18	...	...	...	...
19	...	...	...	...
20	221.44	224.92	221.17	222.35
21	222.57	223.10	221.47	222.59
22	222.56	223.47	222.43	222.95
23	224.14	226.92	222.95	226.03
24	226.37	226.66	224.70	224.70
25	...	...	...	...
26	...	...	...	...
27	224.65	225.36	223.07	225.26
28	225.42	226.51	224.73	225.14
29	225.24	226.96	224.79	226.40
30	229.50	229.68	226.40	229.24
31	229.44	230.21	228.72	229.52

NOVEMBER

Open	High	Low	Close
...	...	...	...
...	...	...	...
230.24	231.95	229.45	231.95
230.64	232.44	230.38	232.07
231.80	232.79	230.79	232.37
232.01	232.87	229.76	231.61
231.41	232.03	230.60	231.53
...	...	...	...
...	...	...	...
230.84	232.05	230.30	231.89
232.21	232.77	231.74	232.72
233.05	233.38	231.20	232.20
231.41	232.23	228.24	228.24
227.35	229.86	227.21	229.84
...	...	...	...
...	...	...	...
227.35	230.65	227.85	229.14
229.06	229.32	223.52	223.81
223.00	225.79	222.94	225.42
226.83	230.04	225.42	240.03
230.24	234.14	229.66	233.68
...	...	...	...
...	...	...	...
234.18	235.93	232.85	235.39
235.63	235.96	233.95	235.92
236.37	236.53	234.97	236.06
Closed			
235.81	236.20	235.18	236.06
...	...	...	...
...	...	...	...
...	...	...	...

DECEMBER

Open	High	Low	Close
233.10	236.06	232.62	235.98
237.31	240.95	235.98	240.95
241.76	242.04	240.23	241.00
240.40	241.34	239.65	239.87
240.18	240.83	237.47	238.07
...	...	...	...
...	...	...	...
238.05	239.84	235.96	238.67
238.32	238.78	236.82	236.92
237.84	239.26	236.57	238.78
238.24	238.80	235.11	236.18
236.47	236.49	235.11	235.40
...	...	...	...
...	...	...	...
234.01	237.04	233.29	237.00
237.50	238.88	236.17	238.79
237.77	238.79	235.97	236.51
236.16	236.51	234.80	235.27
234.95	238.88	234.25	238.51
...	...	...	...
...	...	...	...
237.45	238.51	236.12	237.10
236.40	237.10	234.71	235.28
235.57	236.38	234.83	235.80
Closed			
235.89	236.18	235.72	235.90
...	...	...	...
...	...	...	...
235.38	235.90	233.38	233.70
233.35	233.70	232.21	232.75
233.38	233.48	230.35	231.09

S & P 250 OTC INDEX FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	196.10	196.50	195.15	196.20B	196.20	72	554
3..	197.85	197.85	196.00	196.00@.10	196.05	67	558
6..	197.30	197.30	195.10	197.10B	197.10	34	589
7..	198.55	200.30B	198.40	200.20	200.20	36	558
8..	200.60	200.80	190.70	192.65	192.65	171	548
9..	191.80	192.60	189.95	192.00B	192.00	247	536
10..	191.60	192.75B	191.15A	191.50	191.50	68	473
13..	190.40	192.50	190.20A	192.50	192.50	60	473
14..	193.00	193.00	191.60A	192.25B	192.25	62	484
15..	192.00	194.10B	191.95	194.10B	194.10	69	498
16..	193.80	194.70B	193.00A	194.70B	194.70	10	492
17..	194.30	195.20	193.20A	193.40	193.40	30	490
20..	192.00	194.95B	191.90A	194.95B	194.95	65	497
21..	194.60	194.80	192.30	192.80A@.40A	192.50	55	510
22..	191.80	193.25B	191.40	191.40	191.40	62	504
23..	191.95	193.30	191.50A	192.80	192.80	129	499
24..	192.75	195.15B	192.30A	194.85A	194.85	127	523
27..	195.00	196.35	194.60	195.65A	195.65	74	526
28..	195.80	199.80B	195.20A	199.80B	199.80	57	535
29..	199.30	199.65	198.00	198.60B@.80	198.70	148	583
30..	198.40	199.00	197.00A	197.55	197.55	43	569
31..	198.30	200.30	197.85	199.60@.55	199.60	113	586
				IN FEBRUARY			
3..	200.00	201.85	198.85A	201.60A	201.60	52	578
4..	202.70	202.70	198.50A	200.30	200.30	42	573
5..	200.10	201.20B	198.90A	200.60B	200.60	96	546
6..	201.00	202.00	199.75	200.80B	200.80	70	542
7..	199.40	203.40B	198.50A	202.90B	202.90	61	543
10..	202.90	204.00	202.50	203.90	203.90	129	550
11..	203.60	204.00B	202.80A	203.30A	203.30	17	546
12..	203.50	204.40B	202.70	204.00A	204.00	43	538
13..	204.00	206.50B	202.70	206.45B	206.45	29	539
14..	205.60	208.50B	205.50A	207.80B	207.80	38	544
17..	Exchange Closed; President's Day						
18..	207.75	209.90B	207.35A	209.40A	209.40	86	592
19..	209.00	211.00	207.45	207.50B	207.50	85	568
20..	207.20	210.00B	207.15	210.00B	210.00	59	571
21..	210.80	211.35B	210.00	210.30A	210.30	71	603
24..	210.50	211.60B	209.25	210.30B	210.30	100	623
25..	210.10	210.10	207.00	207.90A	207.90	77	623
26..	207.80	208.60B	207.00	207.00	207.00	66	628
27..	207.40	210.70B	207.00	210.45A@.05	210.25	67	615
28..	211.50	211.50	208.80A	209.00A	209.00	46	617
				IN MARCH			
3..	208.70	209.75	208.70	209.00	209.00	48	605
4..	209.55	211.75B	208.60A	209.10	209.10	131	605
5..	208.50	209.90B	207.40A	209.90B	209.90	12	568
6..	209.20	210.40	209.00	210.30B	210.30	52	556
7..	210.20	211.15	209.40	209.70A	209.70	24	553
10..	210.00	211.60B	210.00	211.50B	211.50	18	561
11..	212.25	216.65B	212.25	216.65B	216.65	21	554
12..	217.05	218.50B	215.30A	215.30A	215.30	18	554
13..	215.00	216.20	215.00	215.90A	215.90	34	540
14..	217.00	218.70B	216.10A	216.40	216.95	36	529
17..	217.50	217.50	215.40	215.40A	215.40	34	520
18..	213.50	217.50	213.50	216.80	216.80	64	502
19..	216.35	217.50B	216.10	217.45B	217.45	13	494
20..	217.80	218.85B	217.00	217.75B	217.75	16	490
21..	218.00	218.85	217.50A	217.65A	217.88	16	483
24..	....	....	....	....	....	....	....

JUNE 1986 FUTURES CONTRACT

IN JANUARY 1986

1..	Exchange Closed; New Year's Day						
2..	....	....	198.90A	199.70N	199.70	....	13
3..	....	201.00B	....	199.70N	199.70	....	13
6..	....	200.20B	....	200.20B	200.20	....	13
7..	....	203.45B	....	203.45B	203.45	....	13
8..	203.35	203.65B	194.80A	195.80A	195.80	1	14
9..	195.90	195.90	193.80	193.80	195.00	4	14
10..	....	195.60B	194.40A	194.60A	194.60	....	13
13..	....	195.80B	194.00A	195.80B	195.80	....	13
14..	....	196.00B	195.40A	195.60A	195.60	....	13
15..	....	197.60B	....	197.60B	197.60	....	13
16..	....	198.25B	197.25A	198.25B	198.25	....	11
17..	....	....	....	198.25N	198.25	....	11
20..	....	198.40B	197.00A	198.40B	198.40	....	11
21..	....	....	195.90A	195.90A	195.90	....	11
22..	....	196.65B	195.00A	195.00A	195.00	....	11
23..	....	196.70B	....	196.20B	196.20	....	11

(Continued in Next Column)

S & P 250 OTC INDEX FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
24..	....	198.65B	196.00A	198.35B	198.35	....	11
27..	198.50	199.30B	198.10	199.05B	199.05	3	12
28..	201.00	202.90	199.00A	202.80A	203.20	3	11
29..	....	....	201.90A	201.90A	201.90	....	11
30..	202.00	202.40B	200.25A	200.90A	200.90	3	13
31..	....	203.60B	....	203.00B	203.00	....	11
				IN FEBRUARY			
3..	202.40	205.00B	202.40	205.00B	205.00	19	10
4..	....	205.60B	203.60A	203.60A	203.60	....	10
5..	....	204.40B	203.25A	204.10B	204.10	....	10
6..	....	205.00B	....	204.55B	204.55	....	10
7..	....	206.80B	203.40A	206.50B	206.50	....	10
10..	....	207.20B	....	207.20B	207.20	....	10
11..	....	207.25B	207.00A	207.00A	207.00	....	10
12..	....	207.70B	....	207.70B	207.70	....	10
13..	....	210.00B	207.00A	210.00B	210.00	....	10
14..	....	211.50B	209.95A	211.20B	211.20	....	10
17..	Exchange Closed; President's Day						
18..	....	212.90B	....	212.80B	212.80	....	10
19..	....	214.00B	211.50A	211.50A	211.50	....	10
20..	....	213.55B	211.20A	213.55B	213.55	....	10
21..	....	214.35B	....	214.00B	214.00	....	10
24..	....	214.70B	....	214.70B	214.70	....	10
25..	....	....	213.50A	213.50A	213.50	....	10
26..	211.40	213.50B	211.40	213.50B	213.50	4	12
27..	214.50	216.25B	213.80	216.25B	216.25	8	12
28..	217.25	217.25	213.90A	213.90A	213.90	21	14
				IN MARCH			
3..	213.20	215.00B	213.20	214.00	214.00	12	12
4..	214.05	216.00B	214.00A	214.00A	214.00	31	22
5..	213.05	213.50B	211.00A	213.50B	213.50	12	22
6..	213.90	213.90	212.75	213.50B	213.50	17	24
7..	213.65	214.20B	212.85	214.20B	214.20	17	29
10..	214.00	215.95	214.00	215.40B	215.40	24	39
11..	216.15	220.90B	216.00A	220.90B	220.90	10	32
12..	220.95	222.95B	219.00	219.10A	219.10	25	40
13..	218.75	220.50B	218.75	220.25B	220.25	21	43
14..	221.00	222.50B	220.10A	221.00A	221.00	33	59
17..	219.50	219.70B	219.50	219.50	219.50	1	57
18..	218.25	221.90B	218.00A	221.50	221.50	61	82
19..	222.00	222.10B	221.10A	221.50A	221.50	11	84
20..	221.65	223.65B	221.65	222.60B	222.60	36	97
21..	222.25	223.85	221.45A	221.45A	221.45	25	98
24..	222.35	222.75B	220.00	221.20A	221.20	118	135
25..	220.50	221.00	220.00	220.80B	220.80	33	133
26..	222.00	222.25	221.55	222.10B	222.10	38	142
27..	222.20	223.70B	222.20	222.80A	222.80	37	152
28..	Exchange Closed; Good Friday						
31..	223.10	224.75	222.40A	222.40A	222.40	8	151
				IN APRIL			
1..	223.00	223.10	220.70A	221.20A	221.20	6	151
2..	220.50	221.20	219.20	220.90A	220.90	23	150
3..	219.80	221.60	218.80A	219.50B	219.50	52	124
4..	219.80	220.00	216.00A	216.00A	216.00	11	122
7..	213.10	217.50	213.10	217.50	217.50	25	123
8..	217.80	220.70	217.75A	219.80B	219.80	12	118
9..	224.50	224.50	218.00A	220.20B	220.20	61	114
10..	221.05	223.35B	220.60A	223.00	223.00	17	106
11..	223.90	224.05	222.50	222.70B	222.70	17	104
14..	224.10	226.25B	222.35A	226.15B	226.15	3	105
15..	225.95	226.75B	225.40A	226.10A	226.10	10	98
16..	230.40	231.90	230.40	231.90	231.90	8	100
17..	232.15	233.60B	231.50A	233.60B	233.60	21	104
18..	233.40	234.25B	232.50A	233.05	233.05	6	109
21..	234.50	235.80B	233.60A	235.80B	235.80	9	108
22..	235.05@234.90	236.00B	232.50A	232.80	232.80	4	109
23..	232.25	232.30	231.00	232.00B	232.00	21	117
24..	232.25	233.60B	231.30	233.60B	233.60	15	123
25..	233.80	235.65B	232.15	235.65B	235.65	51	139
28..	237.10	237.10	235.15	236.80B	236.80	20	140
29..	237.10	237.25	231.25	234.80B	234.80	12	139
30..	234.50	235.00B	229.75A	229.75A	229.75	17	129
				IN MAY			
1..	229.50	229.60B	228.80	229.60B	229.60	13	129
2..	229.80	229.90	226.40A	226.40A	226.40	12	126
5..	227.30	228.80B	227.30	228.80B	228.80	19	131
6..	229.20	229.50	228.40	229.30A	229.30	6	133
7..	226.30	234.00	226.30	231.00	231.60	28	135

(Continued in Next Column)

S & P 250 OTC INDEX FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
8	231.25	231.25	230.50	231.25B	231.25	9	129
9	230.60	233.20B	230.60	232.70B	232.70	10	135
12	229.00	231.40B	229.00	231.20B	231.20	4	137
13	....	....	230.60A	230.60A	230.60	....	137
14	230.35	230.80B	230.10A	230.10A	230.10	2	135
15	....	230.40B	229.00A	229.00A	229.00	....	135
16	....	....	226.50A	227.10A	227.10	....	135
19	....	227.30B	227.00A	227.30B	227.30	....	135
20	229.00	229.00	229.00	229.00	229.00	1	135
21	....	232.00B	....	231.50B	231.50	....	135
22	230.50	230.50	230.40A	230.50	230.50	12	130
23	....	232.00B	....	232.00B	232.00	....	130
26	Exchange Closed; Memorial Day						
27	232.50	233.70B	232.50	233.70B	233.70	2	132
28	239.00	239.00	238.25A	238.25A	238.25	1	132
29	236.50	237.00B	236.00A	236.80B	236.80	2	132
30	....	237.50B	235.80A	235.80A	235.80	....	132

IN JUNE

2	....	237.20B	234.50A	234.50A	234.50	....	132
3	233.00	237.50B	233.00	237.50B	237.50	1	133
4	....	238.00B	237.00A	237.50N	237.50	1	132
5	....	....	....	237.50N	237.50	....	132
6	238.00	238.00	238.00	238.00	238.00	2	130
9	....	....	....	....	....	....	130
10	....	233.50B	....	233.50B	233.50	....	130
11	....	....	....	233.50N	233.50	....	129
12	234.65	234.65	234.65	234.65	234.65	50	129
13	....	236.00B	....	236.00B	236.00	....	129
16	236.50	236.50	236.50	236.50	236.50	100	179
17	....	....	234.50A	234.50A	234.50	....	29
18	....	....	....	234.50N	234.50	....	29
19	....	237.50B	....	237.50B	237.50	....	29
20	....	....	232.50A	232.50A	232.53	....	29
23	....	....	....	....	....	....	....

SEPTEMBER 1986 FUTURES CONTRACT

IN MARCH 1986

7	217.00	217.80B	216.50A	217.80B	217.80	....	..
10	....	218.35B	217.75A	218.95B	218.95	....	....
11	....	224.45B	....	224.45B	224.45	....	....
12	....	....	....	224.45N	222.70	5	5
13	....	....	....	222.70N	222.80	....	5
14	....	224.70B	....	222.80N	224.55	....	5
17	223.10	224.60B	223.10	223.10	223.10	1	4
18	224.75	225.05B	222.00A	225.05B	225.05	1	3
19	....	....	....	225.05N	225.05	....	3
20	....	226.00B	....	225.05N	226.15	....	3
21	....	....	....	226.15N	225.00	....	3
24	....	225.75B	224.50A	225.00N	224.75	....	3
25	224.35	224.55	224.30A	224.30A	224.30	2	1
26	225.65	225.75B	224.95	225.65B	225.65	3	1
27	....	226.90B	....	226.35B	226.35	....	1
28	Exchange Closed; Good Friday						
31	226.60	228.00	226.00A	226.00A	226.00	6	1

IN APRIL

1	....	....	224.00A	224.70A	224.70	....	1
2	224.00	224.70	223.50A	224.50A	224.50	15	1
3	224.60	225.10	222.30A	223.00A	223.00	6	1
4	223.30	223.50	219.50A	219.50A	219.50	9	1
7	216.60	221.00B	216.45A	221.00B	221.00	6	3
8	221.30	224.20	221.30	223.30B	223.30	6	1
9	225.50	225.70	221.50A	223.70A	223.70	30	1
10	224.65	226.60B	224.65	226.60B	226.60	5	5
11	....	....	....	226.60N	226.30	....	5
14	....	229.75B	....	229.75B	229.75	....	5
15	....	230.45B	229.50A	229.70A	229.70	....	5
16	....	234.00B	....	234.00B	235.50	....	5
17	235.80	237.15B	235.45A	237.15B	237.15	1	4
18	236.45	237.75B	236.25A	236.65B	236.65	1	4
21	239.00	239.95B	238.90	239.95B	239.95	1	4
22	....	240.35B	239.05A	239.05A	239.05	2	2
23	....	....	236.25A	231.75B	231.75	....	2
24	236.25	237.60	236.25	237.60	237.60	9	11
25	237.90	239.65B	237.80	239.65B	239.65	10	8
28	240.80	242.00B	240.80	242.00B	242.00	9	5
29	243.25	243.25	235.70	238.80B	238.80	8	4
30	239.50	239.50	234.70A	234.70A	234.70	12	2

S & P 250 OTC INDEX FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	234.50	234.50	233.60	233.60	233.60	3	5
2	234.65	234.75	231.00A	231.00A	231.00	10	5
5	232.30	233.75	232.30	233.75	233.75	8	....
6	234.00	234.05	232.95	234.05	234.05	4	2
7	232.30	236.60	232.30	236.60	236.60	14	....
8	236.35	236.35	235.60	236.25	236.25	6	....
9	....	....	....	236.25N	236.25	....	....
12	235.50	236.20B	235.50	236.20B	236.20	2	2
13	....	....	235.60A	235.60A	235.60	....	2
14	235.30	235.30	235.30	235.30	235.30	2	....
16	....	....	231.50A	231.50A	231.50	....	....
20	....	....	....	234.00B	234.00	....	....
21	....	....	....	234.00N	234.00	....	....
26	Exchange Closed; Memorial Day						
27	235.00	236.40B	235.00	236.40B	236.40	2	2
28	....	238.40B	....	238.40B	238.40	....	2
29	239.50	240.00B	239.50	240.00B	240.00	2	2
30	....	....	....	240.00N	238.80	....	2

IN JUNE

2	....	239.80B	237.50A	237.50A	237.50	....	2
3	....	240.50B	....	240.50B	240.50	....	2
4	....	241.00B	240.00A	240.50N	240.50	....	2
5	....	....	....	240.50N	240.50	....	2
6	240.95	241.00B	240.95	240.95	240.95	2	....
9	....	....	236.00A	236.00A	236.00	....	....
12	237.40	237.40	237.40	237.40	237.40	50	50
13	....	238.50B	....	238.50B	238.50	....	50
16	239.50	239.50	239.50	239.50	239.50	100	150
17	....	....	....	239.50N	239.50	....	100
18	....	....	....	239.50N	239.50	....	100
19	....	....	....	239.50N	239.50	....	100
20	....	....	235.50A	235.50A	235.50	....	100
23	....	....	....	235.50N	235.50	....	100
24	....	236.80B	....	236.80B	236.80	....	100
25	....	237.75B	....	237.75B	237.75	....	100
26	....	237.80B	....	237.80B	237.80	....	100
27	....	....	....	237.80N	237.80	....	100
30	....	....	....	237.80N	237.80	....	100

IN JULY

1	....	240.00B	....	240.00B	240.00	....	100
2	....	242.00B	....	242.00B	242.00	....	100
3	....	....	....	242.00N	242.00	....	100
4	Exchange Closed; Independence Day						
7	....	....	238.00A	238.00A	238.00	....	100
8	....	....	231.00A	231.00A	231.00	....	100
9	....	....	228.00A	228.00A	228.00	....	100
10	....	....	226.00A	228.00N	228.00	....	100
11	....	....	....	228.00N	228.00	....	100
14	....	....	....	228.00N	228.00	....	100
15	....	....	220.00A	220.00A	220.00	....	100
16	....	....	....	220.00N	220.00	....	100
17	....	....	....	220.00N	220.00	....	100
18	....	....	....	220.00N	220.00	....	100
21	....	....	....	220.00N	220.00	....	100
22	....	....	219.00A	219.00A	219.00	....	100
23	....	....	....	219.00N	219.00	....	100
24	....	....	....	219.00N	219.00	....	100
25	....	....	....	219.00N	219.00	....	100
28	....	....	....	219.00N	219.00	....	100
29	....	....	216.50A	216.50A	216.50	....	100
30	....	....	....	216.50N	216.50	....	100
31	....	....	....	216.50N	216.50	....	100

IN AUGUST

1	....	....	....	216.50N	216.50	....	100
4	....	....	215.00A	215.00A	215.00	....	100
5	....	....	....	215.00N	215.00	....	100
6	....	....	....	215.00N	215.00	....	100
7	....	....	....	215.00N	215.00	....	100
8	....	....	....	215.00N	215.00	....	100
11	....	....	....	215.00N	215.00	....	100
12	....	....	....	215.00N	215.00	....	100
13	....	....	....	215.00N	215.00	....	100
14	....	....	....	215.00N	215.00	....	100
15	....	....	....	215.00N	215.00	....	100
18	....	....	....	215.00N	215.00	....	100
19	....	....	....	215.00N	215.00	....	100
20	....	....	....	215.00N	215.00	....	100
21	....	218.50B	....	215.00N	215.00	....	100
22	....	....	....	215.00N	215.00	....	100
25	....	216.00B	....	216.00B	216.00	....	100

(Continued in Next Column)

S & P 250 OTC INDEX FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
26	....	217.00B	....	217.00B	217.00	....	100
27	....	218.00B	....	218.00B	218.00	....	100
28	....	....	....	218.00N	218.00	....	100
29	....	218.50B	....	218.50B	218.50	....	100

IN SEPTEMBER

1	Exchange Closed; Labor Day						
2	....	....	....	218.50N	218.50	....	100
3	....	....	....	218.50N	218.50	....	100
4	....	....	....	218.50N	218.50	....	100
5	....	....	....	218.50N	218.50	....	100
8	....	....	217.00A	217.00A	217.00	....	100
9	....	....	216.50A	216.50A	216.50	....	100
10	....	....	....	216.50N	216.50	....	100
11	....	....	212.00A	212.00A	212.00	....	100
12	....	....	200.00A	200.00A	200.00	....	100
15	....	....	....	200.00N	200.00	....	100
16	....	....	199.00A	199.00A	199.00	....	100
17	....	....	....	199.00N	199.00	....	100
18	....	....	....	199.00N	199.00	....	100
19	....	201.25B	....	201.25B	201.27	....	100
22	....	....	....	....	....	....	....

DECEMBER 1986 FUTURES CONTRACT

IN SEPTEMBER 1986

12	196.40	196.40	196.40	196.40	196.40	7	7
15	....	....	....	196.40N	196.40	....	7
16	....	....	196.00A	196.00A	196.00	....	7
17	....	....	....	196.00N	196.00	....	7
18	....	....	....	196.00N	196.00	....	7
19	....	199.00B	....	199.00B	199.00	....	7
22	....	....	....	199.00N	199.00	....	7
23	....	....	....	199.00N	199.00	....	7
24	....	....	....	199.00N	199.00	....	7
25	....	....	....	199.00N	199.00	....	7
26	....	....	....	199.00N	199.00	....	7
29	....	....	....	199.00N	199.00	....	7
30	....	....	....	199.00N	199.00	....	7

IN OCTOBER

1	....	....	....	199.00N	199.00	....	7
2	....	....	....	199.00N	199.00	....	7
3	....	203.25B	....	203.25B	203.25	....	7
6	206.00	206.00	206.00	206.00	206.00	7	....
7	....	....	....	206.00N	206.00	....	....
8	....	....	....	206.00N	206.00	....	....
9	....	....	....	206.00N	206.00	....	....
10	....	....	....	206.00N	206.00	....	....
13	....	....	....	206.00N	206.00	....	....
14	....	....	....	206.00N	206.00	....	....
21	208.00	208.00	208.00	208.00	208.00	2	1
22	....	....	....	208.00N	208.00	....	1
23	209.50	210.50	209.50	210.50	210.50	2	3
24	....	....	....	210.50N	210.50	....	3
27	....	....	....	210.50N	210.50	....	3
28	....	211.25B	....	211.25B	211.25	....	3
29	....	211.50B	....	211.50B	211.50	....	3
30	....	215.50B	....	215.50B	215.50	....	3
31	....	216.00B	214.00A	216.00B	216.00	....	3

IN NOVEMBER

3	....	....	....	216.00N	216.00	....	3
4	....	217.00B	....	216.00N	216.00	....	3
5	....	217.00B	....	217.00B	217.00	....	3
6	....	218.00B	....	218.00B	218.00	....	3
7	....	219.00B	....	219.00B	219.00	....	3
10	....	....	215.00A	215.00A	215.00	....	3
11	....	215.50B	....	215.50B	215.50	....	3
12	216.00	216.00	216.00	216.00	216.00	1	4
13	....	....	....	216.00N	216.00	....	4
14	....	....	....	216.00N	216.00	....	4
17	....	....	....	216.00N	216.00	....	4
18	....	....	....	216.00N	216.00	....	4
19	....	....	....	216.00N	216.00	....	4
20	....	....	....	216.00N	216.00	....	4
21	....	....	....	216.00N	216.00	....	4
24	....	....	....	216.00N	216.00	....	4
25	....	....	....	216.00N	216.00	....	4
26	....	216.75B	....	216.75B	216.75	....	4
27	Exchange Closed; Thanksgiving Day						
28	....	217.00B	216.25A	217.00B	217.00	....	4

S & P 250 OTC INDEX FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	....	....	....	217.00N	217.00	....	4
2	....	228.00B	....	219.00B	219.00	....	4
3	....	220.00B	....	220.00B	220.00	....	4
4	....	221.00B	....	221.00B	221.00	....	4
5	....	....	220.00A	220.00A	220.00	....	4
8	....	....	....	220.00N	220.00	....	4
9	....	....	....	220.00N	220.00	....	4
10	....	....	....	220.00N	220.00	....	4
11	....	....	215.50A	215.50A	215.50	....	4
12	....	....	....	215.50N	215.50	....	4
15	....	....	211.00A	215.50N	215.50	....	4
16	....	....	....	215.50N	215.50	....	4
17	....	....	....	215.50N	215.50	....	4
18	....	....	....	215.50N	215.50	....	4
19	....	....	214.50A	215.50N	212.60	....	4
22	....	....	....	....	....	....	....

S & P 250 OTC INDEX FUTURES DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	6	16	....	....	....	Closed	....	....	....
2	72	....	....	38	22	....	....	....	....	....	....	....
3	67	71	60	58	....	1	....	....	....	....	....	....
4	....	42	162	20	....	1	Closed	....	....	....	....	....
5	....	96	24	....	27	....	....	....	....	....	....	....
6	34	70	69	....	10	4	....	....	....	7	....	....
7	36	61	41	31	40	....	....	....	....	....	....	....
8	172	....	....	18	15	....	....	....	....	....	....	....
9	251	....	....	91	10	....	....	....	....	....	....	....
10	68	129	42	22	....	....	....	....	....	....	....	....
11	....	17	31	17	....	....	....	....	....	....	....	....
12	....	43	48	....	6	100	....	....	7	....	1	....
13	60	29	55	....	....	....	....	....	....	....	....	....
14	62	38	69	3	4	....	....	....	....	....	....	....
15	69	....	....	10	....	....	....	....	....	....	....	....
16	10	....	....	8	....	200	....	....	....	....	....	....
17	30	Closed	36	22	....	....	....	....	....	....	....	....
18	....	86	126	7	....	....	....	....	....	....	....	....
19	....	85	24	....	....	....	....	....	....	....	....	....
20	65	59	52	....	1	....	....	....	....	....	....	....
21	55	71	41	10	....	....	....	....	....	2	....	....
22	62	....	....	6	12	....	....	....	....	....	....	....
23	129	....	....	21	....	....	....	....	....	2	....	....
24	127	100	118	24	....	....	....	....	....	....	....	....
25	....	77	35	61	....	....	....	....	....	....	....	Closed
26	....	70	39	....	Closed	....	....	....	....	....	....	....
27	77	75	37	....	4	....	....	....	....	....	Closed	....
28	60	67	Closed	29	1	....	....	....	....	....	....	....
29	148	....	....	20	4	....	....	....	....	....	....	....
30	46	....	....	29	....	....	....	....	....	....	....	....
31	113	....	14	....	....	....	....	....	....	....	....	....
Total	1,813	1,286	1,123	551	172	306	....	....	7	11	1	....
Average	82	68	56	25	12	61	....	....	7	4	1	....

S & P 250 OTC INDEX FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	152	134	....	100	100	Closed	7	....	4
2	567	....	....	151	131	134	100	....	100	7	....	4
3	571	588	617	125	....	135	100	....	100	7	3	4
4	....	583	627	123	....	134	Closed	100	100	....	3	4
5	....	556	590	....	131	134	....	100	100	....	3	4
6	582	552	580	....	135	130	....	100	....	....	3	....
7	571	553	582	126	135	....	100	100	....	....	3	....
8	562	....	....	119	129	....	100	100	100	....	....	4
9	550	....	....	115	135	130	100	....	100	....	....	4
10	486	560	600	111	....	130	100	....	100	....	3	4
11	....	556	586	109	....	129	100	100	100	....	3	4
12	....	548	599	....	139	179	....	100	107	....	4	4
13	486	549	588	....	139	179	....	100	....	....	4	....
14	497	554	593	110	135	....	100	100	....	....	4	....
15	511	....	....	103	135	....	100	100	107	....	....	4
16	503	....	....	105	135	329	100	....	107	....	....	4
17	501	Closed	581	108	....	129	100	....	107	....	4	4
18	....	602	587	113	....	129	100	100	107	....	4	4
19	....	578	581	....	135	129	....	100	107	....	4	4
20	508	581	590	....	135	129	....	100	....	....	4	....
21	521	613	584	112	135	....	100	100	....	1	4	....
22	515	....	....	111	130	....	100	100	7	1	....	....
23	510	....	....	119	130	100	100	....	7	3	....	....
24	534	633	138	134	....	100	100	....	7	3	4	....
25	....	633	134	147	....	100	100	100	7	....	4	Closed
26	....	640	143	....	Closed	100	....	100	7	....	4	....
27	538	627	153	....	134	100	....	100	....	3	Closed	....
28	546	631	Closed	145	134	....	100	100	....	3	4	....
29	584	....	....	143	134	....	100	100	7	3	....	....
30	582	....	....	131	134	100	100	....	7	3	....	....
31	597	....	152	....	....	....	100	....	....	3	....	....
Average	536	586	480	123	134	136	100	100	71	4	4	4

S & P 250 OTC INDEX FUTURES DELIVERY TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	....	....	....	....	....	....
5	....	....	....	....	....	....	Closed	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	100	....	....	4
24	....	....	483	....	....	29	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	....
26	....	....	....	....	....	....	....	....	....	....	....	Closed
27	....	....	....	....	Closed	....	....	....	....	....	....	....
28	....	....	Closed	....	....	....	....	....	....	....	Closed	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	483	....	....	29	....	....	100	....	....	4

1986 STANDARD & POOR'S 250 OTC STOCK COMPOSITE PRICE INDEX

JANUARY

Date	Open	High	Low	Close
1	Closed			
2	193.53	194.18	193.30	193.30
3	193.09	193.30	192.93	193.15
4	...	...	...	...
5	...	...	...	...
6	193.38	193.53	192.92	193.53
7	194.06	195.73	193.53	195.73
8	196.19	196.75	194.44	194.44
9	192.78	194.44	190.06	190.49
10	191.13	191.61	190.49	191.15
11	...	...	...	...
12	...	...	...	...
13	190.75	191.15	190.65	190.96
14	191.56	191.61	190.92	191.00
15	191.13	192.49	190.98	192.49
16	193.06	193.86	192.49	193.86
17	193.75	194.27	193.34	194.10
18	...	...	...	...
19	...	...	...	...
20	193.06	193.99	192.58	192.83
21	193.03	193.05	192.03	192.33
22	192.81	192.87	191.54	191.54
23	190.50	191.39	190.41	190.89
24	191.22	192.37	190.92	192.36
25	...	...	...	...
26	...	...	...	...
27	192.72	193.35	192.37	193.31
28	193.63	194.61	193.31	194.61
29	195.41	196.41	194.61	195.56
30	195.34	195.55	194.97	195.02
31	194.91	195.85	194.91	195.79

FEBRUARY

Open	High	Low	Close
...	...	...	...
...	...	...	...
196.06	196.95	195.78	196.95
197.59	197.84	196.66	196.92
196.91	197.16	196.74	197.16
197.47	198.29	197.16	198.27
197.75	199.09	197.66	199.09
...	...	...	...
...	...	...	...
199.41	199.95	199.12	199.95
200.03	200.97	199.95	200.97
201.38	201.75	200.99	201.75
202.25	202.55	210.75	202.55
203.03	203.84	202.55	203.84
...	...	...	...
...	...	...	...
Closed			
203.91	205.05	203.84	205.05
205.24	205.65	204.65	204.65
204.41	205.46	204.39	205.46
206.41	207.14	205.60	207.14
...	...	...	...
...	...	...	...
206.91	207.33	206.51	206.56
206.63	206.70	205.91	206.17
205.88	206.19	205.54	205.80
206.13	207.33	205.84	207.33
208.63	208.63	207.33	208.08
...	...	...	...
...	...	...	...
...	...	...	...

MARCH

Open	High	Low	Close
...	...	...	...
...	...	...	...
208.16	208.58	208.04	208.07
208.47	209.61	208.09	208.94
208.22	208.94	207.75	208.04
208.66	209.06	208.04	208.94
209.97	209.27	208.89	209.03
...	...	...	...
...	...	...	...
209.25	210.25	209.03	210.24
211.09	212.76	210.24	212.76
213.63	215.17	212.76	214.99
214.50	215.60	214.50	215.60
216.19	216.59	215.60	216.44
...	...	...	...
...	...	...	...
216.13	216.48	215.12	215.60
215.50	216.63	215.46	216.56
217.25	217.51	216.56	216.92
217.55	217.76	216.92	217.57
217.63	218.01	217.49	217.68
...	...	...	...
...	...	...	...
217.66	217.68	216.40	216.63
216.38	216.67	215.77	216.24
216.28	216.55	216.11	216.55
217.44	218.38	216.55	218.10
Closed			
...	...	...	...
...	...	...	...
218.16	219.08	218.09	219.08

APRIL

Date	Open	High	Low	Close
1	219.38	219.44	218.45	218.65
2	217.69	218.78	217.53	218.78
3	219.25	219.89	218.78	219.19
4	218.91	219.19	217.59	217.60
5	...	...	...	...
6	...	...	...	...
7	216.41	217.60	214.81	215.37
8	216.44	218.02	215.37	218.02
9	219.25	219.77	218.02	219.40
10	219.78	221.87	219.38	221.87
11	222.00	223.34	221.87	223.11
12	...	...	...	...
13	...	...	...	...
14	223.47	224.94	223.11	224.94
15	224.91	225.78	224.78	225.78
16	227.19	230.41	225.78	230.41
17	231.13	231.50	230.41	231.37
18	231.13	231.39	230.36	230.50
19	...	...	...	...
20	...	...	...	...
21	230.09	231.00	230.09	230.92
22	231.37	231.49	230.13	230.21
23	229.44	230.21	229.13	229.36
24	230.38	231.58	229.46	231.58
25	232.38	232.63	231.58	232.54
26	...	...	...	...
27	...	...	...	...
28	233.16	233.21	231.79	232.08
29	232.40	232.51	230.69	230.94
30	230.75	230.94	227.33	227.33
31	...	...	...	...

MAY

Open	High	Low	Close
226.16	227.33	225.51	225.54
225.97	226.76	225.54	226.50
...	...	...	...
...	...	...	...
226.50	227.87	226.50	227.85
228.31	228.38	227.76	227.84
227.72	227.87	226.77	227.42
228.16	228.76	227.42	228.67
228.31	229.33	228.31	229.33
...	...	...	...
...	...	...	...
229.31	229.54	228.99	229.09
228.84	229.13	227.88	228.46
228.94	229.15	228.46	229.00
228.88	229.04	227.96	228.00
227.63	228.02	226.40	226.62
...	...	...	...
...	...	...	...
226.74	226.78	225.74	225.90
225.61	226.66	225.54	226.66
227.31	227.65	226.79	227.09
227.22	229.35	227.09	229.31
229.79	230.68	229.38	230.68
...	...	...	...
...	...	...	...
Closed			
231.29	232.50	230.72	232.50
233.73	234.12	232.87	234.06
234.21	234.78	233.77	234.78
235.08	237.21	234.80	237.21
...	...	...	...

JUNE

Open	High	Low	Close
...	...	...	...
237.62	237.91	236.83	236.84
236.39	237.34	236.36	237.34
237.99	238.04	236.65	237.04
236.98	237.55	236.91	237.26
237.66	237.76	237.34	237.50
...	...	...	...
...	...	...	...
237.05	237.50	233.68	233.68
232.87	233.55	231.97	232.51
233.01	233.85	232.57	233.85
234.55	234.98	233.40	234.41
235.05	235.92	234.44	235.91
...	...	...	...
...	...	...	...
236.22	235.95	234.35	235.30
234.84	234.87	233.13	233.15
232.45	233.10	231.16	232.02
232.19	233.28	232.07	232.91
230.62	232.91	232.31	232.53
...	...	...	...
...	...	...	...
232.79	233.46	232.61	232.99
234.11	234.21	233.00	234.17
234.91	235.88	234.23	235.79
236.02	236.16	235.75	236.01
236.47	236.47	235.94	236.28
...	...	...	...
...	...	...	...
236.75	237.60	236.32	237.37
...	...	...	...

1986 STANDARD & POOR'S 250 OTC STOCK COMPOSITE PRICE INDEX

JULY

Date	Open	High	Low	Close
1	238.15	238.78	237.52	238.78
2	239.12	239.79	238.86	239.79
3	240.14	240.43	239.87	240.42
4	Closed			
5	...	...	...	...
6	...	...	...	...
7	239.78	240.48	232.98	232.98
8	230.66	232.53	225.46	225.71
9	226.41	227.11	225.83	227.11
10	227.63	227.72	224.98	225.47
11	225.45	225.70	224.81	224.81
12	...	...	...	...
13	...	...	...	...
14	223.91	224.77	220.09	220.13
15	219.04	219.89	215.89	215.89
16	216.69	217.10	215.95	216.32
17	216.78	217.65	216.32	217.54
18	217.31	217.55	216.29	217.21
19	...	...	...	...
20	...	...	...	...
21	217.00	217.29	216.50	216.50
22	216.44	217.04	216.32	216.73
23	217.02	217.09	216.52	216.75
24	217.19	217.20	216.09	216.11
25	216.40	217.26	216.10	217.26
26	...	...	...	...
27	...	...	...	...
28	217.27	217.50	214.57	214.57
29	213.93	214.49	212.47	212.47
30	212.44	212.47	210.83	211.75
31	212.38	212.75	211.78	212.43

AUGUST

Open	High	Low	Close
212.57	212.85	211.76	211.76
...	...	...	...
...	...	...	...
210.95	211.69	209.08	209.71
210.08	210.50	209.78	210.09
209.41	210.01	208.05	208.21
208.22	208.70	208.17	208.36
208.81	209.34	208.40	209.32
...	...	...	...
...	...	...	...
209.84	212.24	209.39	212.24
213.07	214.61	212.38	214.61
215.28	216.83	214.71	216.79
217.02	218.49	216.80	218.49
218.96	219.02	218.60	218.80
...	...	...	...
...	...	...	...
218.81	218.92	218.00	218.17
217.51	218.14	217.31	217.35
217.63	218.72	217.40	218.57
219.15	219.18	218.69	218.79
218.43	219.34	218.37	219.18
...	...	...	...
...	...	...	...
218.24	219.15	217.37	217.37
217.31	217.99	217.27	217.99
218.39	218.91	218.00	218.91
218.80	219.26	218.77	219.19
219.49	219.75	219.29	219.54
...	...	...	...
...	...	...	...

SEPTEMBER

Open	High	Low	Close
Closed			
219.50	219.56	217.66	217.66
216.85	217.49	216.79	217.09
217.53	219.11	217.16	219.11
219.50	219.60	218.15	218.16
...	...	...	...
...	...	...	...
217.37	218.17	214.98	215.01
215.55	215.68	213.94	213.99
213.59	213.94	212.81	212.81
211.81	212.73	204.76	204.76
203.87	204.41	199.89	199.89
...	...	...	...
...	...	...	...
200.32	200.52	198.95	199.33
197.91	199.17	197.37	198.56
199.19	200.78	199.64	200.42
200.68	201.77	200.47	201.26
200.87	201.36	200.52	201.27
...	...	...	...
...	...	...	...
201.73	203.28	201.33	203.28
204.00	204.03	202.87	203.34
203.81	204.15	203.46	203.78
203.78	203.93	201.38	202.09
201.15	202.09	201.10	201.81
...	...	...	...
...	...	...	...
200.76	201.76	199.32	199.86
200.61	201.99	199.75	201.71
...	...	...	...

OCTOBER

1	202.30	203.43	201.72	203.19
2	203.07	203.44	202.90	203.44
3	204.26	204.29	202.96	203.36
4	...	...	...	...
5	...	...	...	...
6	203.46	203.91	203.39	203.90
7	204.21	204.24	203.00	203.16
8	203.04	204.09	202.85	204.09
9	204.24	204.81	204.06	204.25
10	204.06	204.61	203.88	204.36
11	...	...	...	...
12	...	...	...	...
13	204.27	204.54	204.14	204.54
14	204.97	205.37	204.56	205.09
15	205.77	206.91	205.14	206.91
16	207.69	207.99	207.03	207.94
17	207.90	207.98	207.62	207.96
18	...	...	...	...
19	...	...	...	...
20	207.06	207.90	206.37	206.58
21	206.81	206.81	206.09	206.75
22	206.79	207.07	206.52	207.03
23	207.62	208.91	207.05	208.91
24	209.11	209.29	208.80	209.19
25	...	...	...	...
26	...	...	...	...
27	209.44	209.48	208.97	209.42
28	209.92	210.75	209.54	210.33
29	210.18	211.37	210.09	211.37
30	212.63	213.38	211.62	213.13
31	229.44	213.61	212.87	213.20

NOVEMBER

...	...	...	...
...	...	...	...
213.36	213.74	213.19	213.74
213.59	214.20	213.30	214.19
214.07	215.00	213.91	214.82
214.58	214.90	214.05	214.17
213.95	214.17	213.71	214.14
...	...	...	...
...	...	...	...
213.80	214.16	212.91	213.32
213.90	214.27	213.40	214.27
214.66	214.74	213.96	214.20
214.23	214.30	212.73	212.73
212.23	212.83	212.19	212.83
...	...	...	...
...	...	...	...
212.23	213.13	211.85	212.62
212.67	212.68	209.69	209.69
208.47	225.79	222.94	225.42
208.55	209.58	208.01	209.58
209.91	211.62	209.61	211.55
...	...	...	...
...	...	...	...
212.32	213.66	211.61	213.57
214.46	214.93	213.68	214.93
215.54	216.13	215.06	216.13
Close			
216.48	217.19	216.17	217.19
...	...	...	...
...	...	...	...
...	...	...	...

DECEMBER

216.04	217.14	215.30	215.92
216.85	218.11	215.96	218.11
219.10	219.80	218.32	219.57
219.63	220.32	219.55	220.12
220.23	220.33	218.85	218.85
...	...	...	...
...	...	...	...
218.34	218.78	216.90	217.38
217.21	217.41	216.53	216.53
216.06	216.31	215.84	216.22
216.34	216.41	215.13	215.36
215.08	215.39	214.29	214.31
...	...	...	...
...	...	...	...
213.48	214.23	212.29	212.93
213.60	213.66	213.06	213.66
213.84	214.01	213.00	213.00
212.71	212.94	212.26	212.34
212.56	212.88	212.30	212.60
...	...	...	...
...	...	...	...
212.46	212.54	212.17	212.37
212.51	212.68	210.99	211.03
211.17	211.70	211.00	211.69
Closed			
211.73	211.95	211.67	211.94
...	...	...	...
...	...	...	...
211.68	211.95	210.48	210.49
210.14	210.49	209.95	210.15
210.50	210.81	210.20	210.34

S & P 500 STOCK INDEX FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day						
2	211.70@.55	212.05	210.30	211.45@.60	211.55	49532	59949
3	211.75@.80	213.45	211.60	213.00@212.95	212.95	47215	60950
6	213.50@.40	213.85	211.30	213.20@.30	213.25	52107	61128
7	214.30@.15	216.30	214.05	216.10@.00	216.05	68838	61046
8	216.25@.10	216.60	206.30	208.40@.10	208.25	110871	62675
9	206.50@.00	208.00	204.90	207.00@206.70	206.85	96753	55968
10	207.15@.45	208.05	205.80	206.50@.15	206.35	81741	56678
13	205.70@.45	207.70	205.35	207.35@.50	207.40	67733	58608
14	207.90@208.10	208.10	206.40	207.25@.10	207.20	58734	58554
15	207.30@.40	209.40	206.85	208.90@209.05	208.95	66984	58330
16	208.40@.45	209.80	207.40	209.80@.70	209.75	64246	57657
17	209.85@210.00	210.10	207.35	208.20@.00	208.10	57797	56840
20	207.25@.00	208.40	206.40	208.40@.30	208.35	50285	56016
21	208.05@.20	208.25	204.60	205.45@.60	205.55	73581	54578
22	204.90@205.05	206.25	202.75	202.75@.80	202.80	69428	54717
23	203.15@.05	204.85	202.60	204.60@.70	204.65	61240	55488
24	204.75@.60	207.25	204.20	206.90@.70	206.80	55824	55448
27	207.15@.00	208.70	206.65	207.85@.75	207.80	53318	54610
28	208.00@207.90	212.20	207.25	212.20@211.90	212.05	74640	55284
29	211.45@.60	213.70	210.25	211.50@.40	211.45	87434	56397
30	211.40@.55	212.20	209.00	210.10@.50	210.30	63645	56410
31	210.05@.40	214.00	210.05	213.15@.00	213.05	73401	58095

IN FEBRUARY

3	213.50@.40	215.75	212.00	215.60@.50	215.55	74825	58104
4	216.05@.25	216.45	211.50	213.85@.55	213.70	103631	60203
5	213.50@.35	214.60	211.80	214.10@213.95	214.00	69563	58955
6	214.00@.10	215.90	213.15	214.10@213.90	214.00	80835	60201
7	212.60@.45	216.90	211.30	216.20@.10	216.15	76990	62745
10	216.25@.15	217.60	215.55	217.60@.50	217.55	72801	63498
11	217.20@.00	217.85	215.95	216.60@.50	216.55	72010	59312
12	216.70@.80	217.50	215.25	216.95@.80	216.85	69119	60391
13	217.25@216.90	218.70	215.20	218.40@.55	218.45	73833	62108
14	218.45@.60	220.95	217.85	220.75@.60	220.65	73061	60277
17	Exchange Closed: President's Day						
18	220.70@.60	223.70	220.00	223.30@.15	223.20	81689	62706
19	222.60@.45	224.20	220.40	220.85@.95	220.90	79333	61416
20	220.65@.50	224.00	220.20	224.00@223.70	223.85	69121	61029
21	225.00@.10	226.20	224.20	225.10@224.85	224.95	81675	61944
24	224.40@.60	226.70	223.90	225.60@.80	225.70	84003	61713
25	225.50@.60	225.95	222.80	224.20@.35	224.30	80886	61340
26	223.80@224.00	225.90	223.35	224.60@.70	224.65	81409	60349
27	225.40@.55	228.00	224.50	227.25@.35	227.30	93788	64661
28	228.30@.65	228.65	225.50	225.90@226.05	226.00	88034	62263

IN MARCH

3	226.30@.15	227.05	224.85	225.35@.50	225.45	75700	60058
4	225.95@226.10	228.50	223.95	224.25@.45	224.35	91794	56717
5	224.05@223.90	225.50	222.30	225.40@.50	225.45	82908	53724
6	226.00@.10	226.80	224.40	226.80@.60	226.70	73104	53314
7	226.10@.30	227.65	225.25	225.85@.95	225.90	75606	52898
10	226.25@.00	228.05	225.85	227.55@.70	227.60	64191	52657
11	228.30@.20	233.50	228.20	233.40@.20	233.30	83998	53576
12	233.25@.15	235.75	232.55	232.90@.75	232.85	89621	52895
13	232.00@.35	234.90	231.70	234.15@.50	234.30	27071	48687
14	234.50@.60	236.50	233.40	235.45@.60	235.50	23474	45205
17	235.40@.10	235.40	233.45	233.90@.65	233.80	14262	42811
18	233.00@.20	237.00	233.00	236.35@.60	236.45	12642	42114
19	236.35@.25	237.10	234.75	235.60@.40	235.50	7956	40434
20	236.40@.45	237.90	235.60	236.80@.50	236.70	8949	37896
21	236.80@.95	237.80	233.40	233.50@.60	233.34	16261	35994
24	....	....	....	....	....	1350	....
25	....	....	....	....	....	61	....
26	....	....	....	....	....	30	....
27	....	....	....	....	....	8	....
28	Exchange Closed: Good Friday						
31	....	....	....	....	....	....	....

JUNE 1986 FUTURES CONTRACT

IN JANUARY 1986

1	Exchange Closed: New Year's Day						
2	213.75@.65	214.05	212.45	213.65@.70B	213.70	497	1150
3	213.85	215.70	213.85	215.30	215.25	262	1157
6	215.80@.70	216.05	213.55A	215.45@.40	215.40	308	1248
7	216.55@.60	218.55	216.30	218.35@.25	218.30	545	1315
8	218.60@.55	218.80	207.80	210.65A@.45	210.40	1286	1495
9	207.00@.20	209.90	206.80	209.05@208.90	208.95	1237	1724
10	209.40@.30	210.20	207.80	208.45@.35	208.40	586	1808
13	207.45@.50	209.80	207.40A	209.50@.60	209.55	846	1835
14	210.10@.05	210.20B	208.50	209.30@.35	209.35	422	1853
15	209.50	211.50	208.95A	211.05@.15	211.10	536	1911
16	210.85@.70	212.00	209.55	211.95@212.00	211.95	1177	2187
17	212.10@.20	212.20	209.45	210.30@.10	210.25	576	2205

(Continued in Next Column)

S & P 500 STOCK INDEX FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
20	209.10@.00	210.60	208.60A	210.55B@.60	210.55	516	2377
21	210.25@.35	210.40	206.95	207.60@.70B	207.70	1068	2684
22	207.20@.25	208.55	204.90	204.90@205.00	204.95	1317	3022
23	205.20@.30	207.00	204.90	206.95@.80	206.85	1713	3220
24	206.90	209.45B	206.50	209.15@.05	209.05	958	3371
27	209.35@.40	210.95	208.90	210.05@.10	210.05	900	3498
28	210.25@.15	214.50	209.50	214.50	214.45	1053	3729
29	214.00@213.95	216.10	212.70	213.75@.95	213.85	1715	3890
30	213.50	214.65	211.60	212.55@.65	212.60	1074	4008
31	212.35	216.25	212.35	215.55@.45	215.45	944	4089

IN FEBRUARY

3	215.90@.95	218.20	214.40	218.10@.20	218.05	1521	4292
4	218.45	218.90	213.90	216.40@.10	216.25	3751	5741
5	215.95	217.00	214.35	216.60@.55A	216.55	1173	5898
6	216.60	218.40	215.65A	216.50@.30	216.40	1398	6123
7	215.00	219.50	213.90	218.55@.70	218.60	1540	6341
10	218.75@.60	220.15	218.10	220.15@.00	220.05	1668	6643
11	219.55@.65	220.35	218.50	219.20@.10	219.15	1122	6815
12	219.50	220.00	217.90	219.45	219.40	1489	7206
13	219.60@.80	221.15	217.70	220.95@221.00	220.90	1692	7670
14	221.05@.15	223.60	220.35	223.05@.25	223.15	2722	8486
17	Exchange Closed: President's Day						
18	223.60@.50	226.25	222.65	226.05@.00	225.95	4021	8722
19	225.15@.25	226.95	223.10	223.60@.70	223.60	3369	9774
20	223.35@.20	226.65	222.90	226.50@.60	226.55	3590	11675
21	227.75@228.00	229.00	226.95A	228.00@227.80	227.85	4875	13018
24	227.40@.30	229.55	226.90	228.40@.60	228.50	7687	16551
25	228.30@.25	228.85B	225.75	227.10@.25	227.20	4987	17852
26	226.90@.80	228.90	226.35	227.55@.50	227.55	5722	19690
27	228.50@.55	231.00	227.50	230.40@.30	230.30	5554	21097
28	231.55@.50	231.60	228.30	229.00@228.90	228.95	6316	22285

IN MARCH

3	229.20@.00	230.00	227.70	228.20@.35	228.30	5357	23977
4	228.90@.80	231.30	226.65	227.00@.15	227.10	8324	25255
5	226.90@.75	228.15	224.75	227.90@228.15	228.00	11177	27897
6	229.00@228.90	229.45	227.10	229.30@.45	229.35	8302	29602
7	228.80@.70	230.30	227.90	228.65@.50	228.60	7877	30643
10	228.85@.80	230.80	228.50	230.35@.50	230.40	8772	32921
11	231.15@.00	236.60	231.00	236.35@.55	236.25	16734	37532
12	236.40@.25	238.60	235.50	235.55@.75	235.65	23026	42361
13	235.15@234.90	237.95	234.55	237.20@.35	237.25	62805	50070
14	238.00@237.85	239.65	236.20	238.70@.45	238.55	79244	57957
17	238.40@.20	238.45	236.45	236.80@.60	236.70	72136	61876
18	236.00@.10	240.00	236.00	239.55@.40	239.45	81761	62293
19	239.30@.10	240.20	237.60	238.60@.40	238.50	69449	65528
20	239.40@.25	241.10	238.65	239.90@.60	239.75	70729	67520
21	239.80@.95	240.75	236.60	237.40@.00	237.20	68953	68676
24	238.20@.35	238.45	235.10	237.20@.05	237.15	72148	69242
25	237.00@.15	238.50	235.90	238.30@.15	238.20	68541	70611
26	238.50@.60	241.60	238.25	241.45@.60	241.50	72504	72897
27	242.20@.50	243.80	241.50	241.80@.55	241.65	64496	75364
28	Exchange Closed: Good Friday						
31	242.50@.30	243.05	240.90	241.05@240.90	241.00	69348	76289

IN APRIL

1	241.60@.50	242.05	236.20	236.40@.55	236.50	97882	76645
2	235.90@236.10	238.35	235.10	237.35@.60	237.45	86201	81115
3	237.55@.70	238.35	232.60	232.60@.85	232.75	79969	79387
4	233.25@.05	233.90	228.70	228.75@229.00	228.90	88732	74791
7	228.50@.35	230.40	226.75	229.60@.00	229.30	89020	72410
8	230.40@.50	235.85	230.20	235.50@.75	235.60	88002	72623
9	236.60@.70	237.80	232.95	235.45@.25	235.35	100509	70391
10	235.25@.00	238.80	234.35	238.00@.10	238.05	81958	71459
11	238.05@.30	239.35	235.50	236.55@.70	236.65	77153	70051
14	236.90@237.05	239.70	235.85	239.00@.10	239.05	61292	68202
15	238.35@.15	240.00	237.05	238.95@.75	238.85	78035	69196
16	241.20@.50	244.45	240.50	244.15@.30	244.20	81028	70190
17	243.75@.40	245.45	243.10	244.65@245.00	244.80	79148	68965
18	244.80@.50	245.10	242.25	243.35@.25	243.30	62332	67538
21	242.70@.50	246.40	242.50	246.40@.15	246.25	72686	67874
22	245.70@.80	246.70	241.35	242.95@.80	242.90	95743	66846
23	241.80@.55	243.40	240.25	243.40@.20	243.30	83288	66819
24	243.10@.25	244.75	242.05	242.10@.30	242.20	79803	65902
25	242.90@243.05	243.90	240.85	243.40@.55	243.45	72278	66126
28	244.00@.15	244.90	242.10	244.80@.60	244.70	70285	67210
29	245.20@.35	245.45	239.00	240.60@.30	240.45	98048	68212
30	240.50@.60	240.80	234.60	234.90@.70	234.80	89994	64019

S & P 500 STOCK INDEX FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	234.50@.70	235.80	233.60	235.05@234.90	234.95	84161	65006
2	234.90@235.00	236.40	233.25	234.70@.80	234.75	64738	67948
5	235.00@.20	238.00	235.00	237.95@.75	237.85	59608	70342
6	237.75@.65	238.45	235.95	237.30@.20	237.25	73073	71763
7	236.50@.30	237.00	233.75	237.00@236.85	236.95	81038	71128
8	237.25@.10	238.25	236.05	237.30@.15	237.20	71194	76492
9	235.30@.50	238.75	235.25	238.35@.25	238.30	62904	77216
12	237.50@.70	238.40	236.40	237.15@.30	237.25	67983	79549
13	236.90@237.00	238.10	235.65	236.40@.55	236.50	84203	80734
14	237.00@236.80	237.70	235.50	237.10@.25	237.15	73936	84985
15	237.20@.40	237.40	233.00	233.35@.45	233.40	78612	85111
16	233.40@.10	233.60	231.40	232.25@.15	232.20	67225	83282
19	232.75@233.00	233.65	231.95	232.75@.85	232.80	52711	80908
20	233.00@232.85	236.90	232.55	236.90@.80	236.85	70663	80634
21	236.90@.70	237.60	235.25	236.30@.50	236.40	68711	80335
22	236.70@.85	241.70	236.60	241.50@.70	241.60	88620	77924
23	241.50@.60	243.00	241.00	242.55@.40	242.45	61914	78053
26	Exchange Closed; Memorial Day						
27	242.90@.75	246.60	242.30	246.50@.25	246.35	67317	77095
28	245.90@246.10	248.25	245.90	247.90@.80	247.85	82631	78478
29	247.25@.35	249.35	245.50	248.90@.85	248.85	87376	77942
30	248.45@.20	250.40	246.55	247.60@.50	247.55	88542	76085

IN JUNE

2	247.80@.70	248.75	243.00	245.00@.10	245.05	68900	72777
3	244.90@245.05	246.50	243.60	246.35@245.90	246.10	85715	65425
4	246.25@.40	246.75	242.30	244.30@.50	244.40	83378	62179
5	244.75@.60	246.10	243.35	246.10@245.95	246.00	69392	62606
6	246.70@.50	246.90	244.10	245.70@.45	245.60	68696	60751
9	244.40@.75	244.75	238.60	239.00@238.80	238.90	83801	59415
10	238.40@.60	240.00	237.40	239.35@.25	239.30	78818	56087
11	239.00@.20	241.50	238.65	240.65@.80	240.70	86521	55102
12	239.90@240.15	241.80	239.90	241.30@.40	241.35	21079	50865
13	242.30@.70	246.70	242.20	246.30@.50	246.25	20483	46485
16	246.90@.80	247.10	245.55	246.60@.80	246.70	11219	42161
17	246.60@.85	246.90	243.30	244.10@.25	244.15	9980	40102
18	244.15	245.60	242.35	245.45@.55	245.50	10643	37793
19	244.75@.85	246.35	243.80	243.80@.90	243.85	11035	34873
20	244.30@.40	247.70	243.65	247.60@.50	247.58	11988	33586
23	....	....	....	....	....	1519	....
24	....	....	....	....	....	91	....
25	....	....	....	....	....	88	....
27	....	....	....	....	....	7	....
30	....	....	....	....	....	....	....

SEPTEMBER 1986 FUTURES CONTRACT

IN JANUARY 1986

1	Exchange Closed; New Year's Day						
2	216.20	216.20	214.65A	215.85B	215.85	5	1389
3	216.20	217.70	216.20	217.40A	217.40	15	1338
6	217.80	218.05	215.90A	217.60A	217.60	90	1461
7	218.80	220.65B	218.70A	220.55B	220.50	83	1511
8	220.90@.85	220.95	211.95	212.80@.50A	212.65	140	1539
9	211.60	212.00	209.00A	210.95B	210.95	61	1536
10	211.60	212.00B	209.90A	210.30A	210.30	53	1464
13	209.35	211.75	209.35	211.40A	211.40	26	1459
14	211.85@.90	211.90	210.70A	211.20A	211.20	14	1460
15	211.50	213.50B	211.10	213.10B	213.10	9	1461
16	212.90	213.95B	211.80A	213.95B	213.95	65	1502
17	214.50	214.50	211.80A	212.30B	212.30	40	1526
20	211.45	212.70B	210.90A	212.70B	212.70	29	1508
21	212.40@.45	212.55B	209.25A	209.80A	209.80	36	1500
22	209.25@.30	210.50	207.00A	207.00A	207.15	138	1549
23	207.25@.15	210.00	207.00	209.90@.40A	209.65	297	1576
24	209.40@.35	211.70B	209.10A	211.40B	211.40	42	1560
27	211.80	213.50B	211.50	212.35A	212.35	80	1562
28	212.55@.60	216.75B	212.10	216.75B	216.75	69	1530
29	216.15	218.40B	215.30A	216.30B	216.30	145	1546
30	216.25	216.90B	214.20A	214.95B	214.95	39	1533
31	215.00	218.60	214.95	217.80B	217.80	117	1471

IN FEBRUARY

3	218.60	220.45	216.80A	220.35B	220.35	62	1471
4	220.95@221.00	221.10B	216.35A	218.75A@.50A	218.60	200	1488
5	218.30@.35	219.35B	216.70A	218.90A	218.90	41	1490
6	219.00@.05	220.80B	218.10A	218.70A	218.70	86	1459
7	216.70@.75	221.75	215.20	221.00A	221.00	82	1448
10	220.85	222.40	220.60	222.35B@.40	222.35	58	1435
11	221.95@.90	222.50	221.00	221.60B	221.60	15	1426
12	221.80	222.30	220.20	221.80A	221.80	115	1424
13	222.00@.05	223.25	220.30	223.25	223.25	85	1459
14	223.30@.35	225.80B	222.80A	225.45A@.30	225.35	116	1468

(Continued in Next Column)

S & P 500 STOCK INDEX FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
17	Exchange Closed; President's Day						
18	225.60	226.50	225.00A	226.40B	226.40	176	1553
19	227.80@.75	229.30B	225.55	226.05B	226.05	209	1590
20	225.60	229.20B	225.35A	229.05A	229.05	141	1645
21	230.00	231.30B	229.55A	230.85@.40A	230.45	73	1639
24	230.20	232.40B	229.60A	231.40B	231.40	169	1645
25	231.05@.10	231.30B	228.50	229.90	229.90	115	1628
26	229.50	231.30B	228.80A	230.25A	230.25	165	1618
27	231.40	233.50B	230.30	233.15A	233.15	142	1644
28	234.20	234.20	231.30A	231.55B	231.55	116	1849

IN MARCH

3	231.90@.95	232.55B	230.30A	230.90B	230.90	51	1636
4	231.30	233.90B	229.00	229.70B	229.70	70	1635
5	229.60	230.60	227.15A	230.20B@.60	230.45	360	1701
6	231.40	232.20	229.60A	232.00B@.20	232.10	105	1704
7	231.45@.50	233.10	230.40A	231.05B	231.05	110	1740
10	231.00@230.80	233.30B	230.80	233.20@.15A	233.10	149	1749
11	234.25	239.35	233.60	239.00@.35	239.15	266	1704
12	239.15@.20	241.20B	238.30	238.55A@.60	238.55	313	1730
13	237.50	240.90B	237.00	239.65A	239.65	69	1752
14	240.90@.85	242.30B	239.00A	242.00@241.10A	241.25	162	1776
17	240.70@.75	241.00	239.30A	239.50B@.65	239.45	119	1807
18	238.50@.55	243.05B	238.50	241.95B	241.95	144	1789
19	241.70@.65	243.05B	240.30A	241.10A	241.25	252	1811
20	242.40@.35	243.70	241.70A	242.90@.30A	242.45	184	1807
21	242.90	243.35	239.50	239.90A@.50	239.80	229	1832
24	240.70	241.10B	237.65	240.05@239.70	239.85	682	1979
25	239.75	241.25	238.50	240.80@241.05	240.90	206	1909
26	241.20@.15	244.60	241.00	244.60@.40	244.40	347	1982
27	245.35@.40	246.60	244.35	244.40A@.35	244.40	483	2089
28	Exchange Closed; Good Friday						
31	245.40@.50	245.90	243.60	243.90@.60	243.80	747	2067

IN APRIL

1	244.60@.55	244.85	239.00	239.30@.15	239.30	1186	2173
2	238.70@.85	241.30	238.00	240.20@.15	240.20	1123	2367
3	240.50	241.15B	235.10	235.30A@.10	235.45	2060	2870
4	235.80@.85	236.70	231.40	231.40@.60	231.50	2508	3632
7	231.10@.00	233.30	229.40	232.30A@231.75A	232.00	1442	3822
8	233.30	238.65	233.15A	238.40@.50	238.45	1054	3945
9	239.50@.45	240.60B	235.70A	238.10A@.00	238.05	873	3930
10	237.85@.80	241.65	237.10A	241.00	240.80	679	3898
11	241.00@240.85	242.00	238.20A	239.30@.40B	239.35	765	3580
14	239.85@.80	242.40	238.70	241.90@.80A	241.85	658	3557
15	241.00@240.85	242.50	239.90A	241.65@.60	241.60	1596	4628
16	244.00	247.05	243.40	246.90@247.05	246.90	1127	4865
17	246.50	248.20	245.80	247.40@.60	247.50	1391	5250
18	247.40@.35	247.75	245.00	246.00@.10	246.05	577	5293
21	245.20@.25	249.25	245.20	249.20@.05	249.00	1066	5562
22	248.50@.45	249.40	244.20	245.45@.50	245.60	1387	5616
23	244.10	245.90	242.80	245.90@.80	245.85	4707	7535
24	245.55@.50	247.30	244.60	244.60@.65	244.70	940	7456
25	245.50@.55	246.50B	243.35	246.05@245.95	245.90	1803	8569
28	246.50	247.50	244.60	247.15@.30	247.20	648	8668
29	248.00@247.95	248.00	241.50	242.95@.85	242.95	1804	8772
30	243.00@.10	243.35	238.85	237.00@236.85	236.95	1978	9147

IN MAY

1	236.90@.70	237.90	235.80	237.40@.20	237.30	7597	11903
2	237.00	238.55	235.45	236.80@.95B	236.90	2028	11839
5	237.05@.10	240.10	237.05	240.00@239.90	239.95	1541	12123
6	239.95@.90	240.60	238.10	239.20@.45	239.35	1799	12925
7	238.40@.45	239.20	236.00	239.20@.00	239.10	1448	12832
8	239.25@.35	240.45	238.30	239.35@.25	239.35	991	13149
9	237.60@.70	240.85	237.55	240.35@.40	240.35	1938	13751
12	239.80@.60	240.55	238.60	239.35B@.25	239.35	2122	14203
13	239.00@.05	240.15	237.80	238.60B@.55	238.60	2239	14930
14	239.00@.05	239.75	237.75	239.30@.25	239.25	2631	15223
15	239.30@.25	239.40	235.00	235.35@.45B	235.40	3753	16410
16	235.00@234.90	235.65	233.55	234.20@.15	234.20	2316	16894
19	234.85@.90	235.70	234.00	234.80@.95	234.85	1667	17265
20	234.85@.95	239.05	234.60	238.85@239.00	238.90	2432	17548
21	239.00@238.95	239.80	237.40	238.50@.60B	238.55	3343	18334
22	238.90@.80	244.00	238.80	243.70@.90	243.80	3611	18435
23	243.90@.80	245.30	243.25	244.60@.75	244.65	3957	18846
26	Exchange Closed; Memorial Day						
27	244.70@.80	248.80	244.50A	248.80@.90	248.65	3874	19485
28	248.15@.25	250.50	248.15	250.05@.20	250.10	5772	19722
29	249.50@.40	251.50	247.65	251.10@.05	251.05	6290	20410
30	250.50@.25	252.70	249.00	249.75@.90	249.85	9366	22224

S & P 500 STOCK INDEX FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2	250.10@249.95	250.85	245.20	247.00@.20	247.15	10989	25807
3	246.90@247.05	248.75	245.75	248.65@.30	248.45	12854	30492
4	248.80@.65	249.10	244.50	246.45@.60	246.55	8080	31409
5	246.90@.70	248.20	245.45	248.15@.20	248.15	6209	32029
6	249.00@248.90	249.00	246.50	247.60@.70	247.65	10000	33591
9	246.75@.30	246.85	240.50	240.65@.90	240.80	15340	36858
10	240.35@.30	241.70	239.05	240.90@.80	240.90	20524	41324
11	240.80@.90	243.00	240.30	242.50@.30	242.40	12548	42032
12	241.70@242.05	243.55	241.65	243.05@.10	243.05	49509	49620
13	244.20@.45	248.70	244.20	248.25@.10	248.15	63065	55224
16	248.65@.80	249.10	247.50	248.55@.70	248.60	58581	57759
17	248.80@.65	248.85	245.05	246.00@245.90	245.95	70890	61648
18	246.10@245.90	247.50	243.75	247.35@.20	247.25	73062	67322
19	246.70@.50	248.10	245.40	245.55@.40	245.50	74937	70689
20	245.90@.80	248.15	245.35	248.00@247.80	247.90	68775	75964
23	247.40@.50	248.05	244.60	245.40@.60	245.55	66606	76727
24	245.80@.60	250.80	245.05	248.70@.45	248.55	90498	80745
25	249.05@.00	252.10	249.00	249.55@.65	249.60	83955	80898
26	248.90@249.10	250.70	248.25	250.00@.10	250.05	68149	80131
27	251.00@250.85	251.35	250.00	250.25@.00	250.10	45831	79789
30	250.75@.90	253.30	250.45	252.35@.20	252.25	60007	80874

IN JULY

1	252.25@.10	254.05	251.80	254.05@253.90	253.95	67646	81501
2	253.45@.40	255.20	253.25	254.45@.55	254.50	57807	79561
3	254.45@.30	254.70	251.60	252.05@251.95	252.00	43947	78823
4	Exchange Closed; Independence Day						
7	251.00@250.85	251.25	243.50	243.60@.50	243.55	87877	83093
8	241.90@242.05	242.50	239.40	241.70@.55	241.85	90075	85633
9	242.30@.40	243.45	241.60	242.90@.80	242.85	65054	88645
10	243.10@.25	244.40	239.50	244.25@.05	244.15	89112	89930
11	244.30@.25	244.45	241.60	242.30@.20	242.25	69784	90806
14	241.15@.50	241.50	238.15	238.20@.35	238.30	79640	95987
15	238.30@.45	238.90	233.90	235.00@.10	235.05	113261	100732
16	235.50@.80	237.50	234.25	235.25@.00	235.10	79038	102206
17	236.15@235.90	237.70	235.15	236.10@.25	236.15	67317	101970
18	235.75@236.05	239.20	233.85	236.70@237.00	236.85	85044	103346
21	236.00@.25	237.35	235.05	236.40@.25	236.35	55917	105188
22	235.50@.30	238.90	235.25	238.35@.50	238.40	60146	106452
23	238.60@.30	239.35	237.25	238.00@237.90	237.95	62602	105602
24	237.90@.75	238.75	236.70	238.50@.35	238.40	54467	104432
25	238.70@.85	241.40	238.70	240.80@241.00	240.90	50633	103413
28	240.20@239.80	240.20	234.00	234.80@.90	234.85	83828	107214
29	235.80@.55	236.20	233.60	235.00@.25	235.10	80061	104561
30	235.05@234.80	238.15	232.60	237.80@.65	237.70	96540	106075
31	237.50@.40	237.70	235.50	236.00@235.90	235.95	85010	105418

IN AUGUST

1	236.30@.15	237.15	232.65	233.60@232.65	233.15	48210	106993
4	233.00@232.80	237.50	231.30	237.00@.10	237.05	82711	108370
5	236.60@237.15	239.30	236.60	237.80@.70	237.75	79506	102959
6	237.15@236.95	238.35	236.05	237.35@.20	237.30	67115	103716
7	237.00@236.90	239.20	236.60	237.50@.40	237.45	68638	100290
8	238.40@.00	239.00	236.30	237.15@.40	237.30	52673	99922
11	238.50@.80	241.90	238.40	241.20@.40	241.30	73645	101717
12	241.50@.65	244.25	240.50	244.25@.15	244.20	77039	101100
13	244.20@.10	247.40	243.35	246.50@.40	246.45	89581	97339
14	246.40@.55	248.10	245.90	247.50@.65	247.55	71821	94868
15	247.60@.70	248.25	246.45	247.90@248.25	248.05	49437	92565
18	247.30@.05	248.75	245.50	248.30@.20	248.25	67041	92716
19	248.60@.35	249.60	246.10	247.35@.45	247.40	65403	91517
20	246.90@.60	250.85	246.60	250.85@.70	250.75	75819	89813
21	250.75@.90	251.20	249.50	250.50@.65	250.60	70163	88677
22	250.10@249.95	251.40	249.65	250.55@.70	250.60	48936	83565
25	250.10@249.90	250.30	248.00	249.70@.50	249.60	57742	81676
26	249.60@.50	254.00	249.40	253.85@.70	253.75	85661	83564
27	253.75@.50	255.30	253.05	253.95@.80	253.85	70351	81099
28	254.00@253.85	254.75	252.50	253.70@.60	253.65	60408	79540
29	254.00@.15	254.90	251.90	252.60@.70	252.65	42764	78576

IN SEPTEMBER

1	Exchange Closed; Labor Day						
2	252.60@.70	253.85	247.50	248.05@247.85	247.95	75659	76840
3	247.50@.25	250.90	247.10	250.90@.75	250.80	83509	75837
4	251.05@.20	255.00	250.45	254.55@.35	254.45	86244	74327
5	254.00@253.90	254.85	249.75	250.10@.00	250.05	81587	71756
8	249.50@.80	250.65	247.40	249.00@.25	249.15	83108	69516
9	250.50@.30	251.20	247.00	248.40@.30	248.35	81270	67021
10	248.50@.75	248.75	246.45	247.45@.55	247.50	80766	63598
11	245.00@243.50	245.00	233.15	234.05@233.70	233.90	43741	52879
12	235.00@234.70	235.00	225.00	229.25@228.90	229.05	33086	43716
15	230.80@.50	232.00	227.90	230.40@.60	230.50	18201	40906
16	227.50@226.00	231.25	226.50	230.50@.35	230.40	15054	37830

(Continued in Next Column)

S & P 500 STOCK INDEX FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
17	230.90	233.05	229.80	230.10@.00	230.05	14125	38927
18	229.20@228.70	233.80B	228.60	231.00@.10	231.05	7965	36735
19	229.00@228.70	232.50	228.70	232.20@.15	232.21	10607	35281
22	....	....	....	....	....	1157	5389
23	....	....	....	....	....	196	265
24	....	....	....	....	....	12	12
25	....	....	....	....	....	16	16
26	....	....	....	....	....	9	9
30	....	....	....	....	....	....	....

DECEMBER 1986 FUTURES CONTRACT

IN JANUARY 1986

1	Exchange Closed; New Year's Day						
2	....	....	216.70A	218.35A	218.35	....	1
3	....	220.10B	....	219.90B	219.90	....	1
6	....	220.30B	216.70A	220.00B	220.00	....	1
7	222.00	223.00B	222.00	222.90B	222.90	2	3
8	211.00	223.30B	211.00	214.80B	214.80	1	4
9	213.50	214.10B	211.30A	213.40A	213.40	2	4
10	....	214.30B	212.80A	212.80A	212.80	....	4
13	....	214.10B	212.00A	213.90B	213.90	....	4
14	....	214.20B	213.30A	213.70A	213.70	....	4
15	....	215.80B	213.40A	215.80B	215.80	....	4
16	....	216.45B	214.30A	216.45B	216.45	....	4
17	215.00	217.00B	214.30A	214.70B	214.70	3	6
20	213.45	215.20B	213.40A	215.20B	215.20	2	6
21	....	....	211.80A	212.30A	212.30	....	6
22	210.00	212.70B	209.50A	209.50A	209.50	2	4
23	....	213.00B	....	213.00B	213.00	....	4
24	....	214.50B	211.95A	214.05B	214.05	....	3
27	....	215.90B	....	215.10B	215.10	....	3
28	216.25	219.30B	214.80A	219.30B	219.30	1	4
29	219.00	221.00B	217.80A	218.80A	218.80	2	5
30	....	219.20B	216.80A	217.40A	217.40	....	5
31	....	221.00B	....	220.50B	220.50	....	5

IN FEBRUARY

3	221.20	223.20B	219.70A	223.20B	223.20	3	7
4	222.70	223.6CB	219.60A	221.45A	221.45	5	7
5	220.60	221.80B	219.50A	221.55B	221.55	4	11
6	221.30	223.10B	220.80A	221.40B	221.40	3	11
7	223.00	223.90B	218.00A	223.80B	223.80	1	12
10	224.00	225.20B	223.70A	225.20B	225.20	2	14
11	....	225.25B	223.90A	224.35A	224.35	....	14
12	....	225.05B	223.20A	224.80B	224.80	....	14
13	....	226.20B	223.30A	226.10B	226.10	....	14
14	....	228.60B	225.80A	228.20B	228.20	....	14
17	Exchange Closed; President's Day						
18	228.10	231.10B	227.90A	231.10B	231.10	3	16
19	....	232.00B	228.65A	229.00A	229.00	....	16
20	227.60	232.20B	227.50A	232.00B	232.00	11	27
21	233.55	234.30B	232.20A	233.55	233.55	1	26
24	....	235.50B	232.60A	234.50B	234.50	....	26
25	....	....	231.50A	232.70A	232.70	....	26
26	....	234.40B	231.95A	233.25B	233.25	....	26
27	233.25	236.30B	233.00A	236.25B	236.25	2	27
28	....	237.20B	234.30A	234.90A	234.90	....	27

IN MARCH

3	234.40	235.40B	233.00	234.20B	234.20	4	31
4	234.50	236.60B	233.00A	233.00A	233.00	24	35
5	231.60	234.00B	230.20A	234.00B	234.00	2	36
6	234.00	235.70B	232.60A	235.70B	235.70	1	37
7	235.40@.45	236.30B	234.00A	234.80A	234.80	2	39
10	....	236.85B	234.50A	236.85B	236.30	....	38
11	236.80@.85	242.10B	236.80	242.10B	242.10	7	37
12	241.40@.45	243.80B	241.40	241.40A	241.40	14	38
13	239.50	243.90B	239.50	242.90B	242.90	16	40
14	244.00	245.60B	242.20A	244.20B	244.20	26	50
17	243.80@.75	243.85B	242.40A	242.40A	242.40	7	52
18	242.00@241.95	245.20B	241.95	245.10B	245.10	10	42
19	244.10@.15	245.20B	243.40A	243.90A	244.05	7	46
20	245.40	245.90B	244.20A	245.75A	245.75	29	69
21	245.90	246.20B	243.00A	243.00A	243.00	15	71
24	244.00@.05	244.20B	241.00A	242.80A	242.80	11	72
25	241.70	243.90B	241.80A	243.90B	243.90	2	72
26	245.00	247.60B	243.85A	247.60B	247.60	6	75
27	248.65@.70	249.50B	247.60A	247.60A	247.60	2	76
28	Exchange Closed; Good Friday						
31	248.50	248.60	247.10A	247.40A	247.30	7	74

S & P 500 STOCK INDEX FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	247.00	247.40B	241.50A	242.40A	242.40	10	79
2	241.90@.95	244.50B	241.00A	243.30B	243.30	2	80
3	....	244.10B	238.40A	238.40A	238.40	....	79
4	238.40@.35	239.20B	234.50A	234.50A	234.50	53	106
7	233.30	236.20B	232.40A	234.85A	234.85	20	116
8	236.70	241.40B	236.70	241.40B	241.40	7	109
9	242.50@.45	243.40B	238.45A	241.00A	241.00	48	84
10	241.00	244.40B	240.40A	243.90B@244.00	243.75	22	91
11	244.00	244.50B	241.20A	242.30B	242.30	32	104
14	242.20@.25	245.30	241.70A	244.80A	244.80	6	98
15	244.70	245.00B	242.90A	244.50B	244.50	7	81
16	246.60	249.90B	246.25A	249.90B	249.90	8	78
17	249.35@.40	250.60B	249.10A	250.50B	250.50	25	79
18	249.60	250.50	247.90A	249.05B	249.05	9	81
21	....	251.90B	248.20A	251.90B	251.90	....	73
22	251.70	252.10B	247.00A	248.50B	248.50	16	81
23	247.25	248.70B	245.55	248.60A@.20	248.40	13	91
24	248.50	249.90B	247.30	247.60A	247.60	17	94
25	249.20	249.20	246.10A	248.60B	248.45	12	93
28	249.20@.30	249.85B	247.30A	249.85B	249.60	30	93
29	250.00	250.10	244.10A	245.20A@.00	245.10	17	94
30	245.40@.35	245.55B	239.50	239.50@.55	239.55	30	97

IN MAY

1	239.00	239.80	237.60	239.80@.50A	239.60	52	94
2	239.70@.65	240.40B	237.75A	239.00B	239.00	24	97
5	240.60	242.60	240.30A	242.60	242.60	10	94
6	241.95@242.00	242.60	240.40A	241.60@.50A	241.55	16	103
7	240.60	241.45B	237.90A	241.45B	241.45	26	96
8	241.40	242.50B	240.20A	241.90@.65A	241.75	17	90
9	239.40	242.90B	239.40	242.75B	242.75	12	90
12	242.00@.05	242.90B	240.60	241.70B	241.70	88	137
13	240.85	242.20B	240.00	240.70B	240.70	40	144
14	241.00@.05	241.60B	239.80A	241.35B	241.35	6	131
15	240.90	241.45B	237.00A	237.25@.45B	237.35	40	140
16	237.10	237.55B	235.60A	236.30A	236.25	71	172
19	237.05	237.80B	236.10A	237.10B	236.95	39	168
20	237.30	241.10	236.80A	241.05A	241.05	52	187
21	241.25	241.75B	239.70A	240.75A	240.75	56	202
22	241.00	246.10B	241.00	245.90@246.10B	246.00	35	205
23	245.50@.55	247.65B	245.40A	246.95B	246.95	636	605
26	Exchange Closed; Memorial Day						
27	246.70	251.00B	246.70	250.90B	250.90	484	976
28	251.00	252.80B	250.55A	252.40A	252.40	128	1015
29	251.90	253.60B	249.60A	253.50@.30A	253.30	100	1035
30	253.00	254.80B	251.40A	252.25@.15A	252.20	74	1052

IN JUNE

2	252.45@.40	252.80B	247.30A	249.40A	249.45	40	1069
3	249.05	251.00B	248.00A	250.65B	250.65	245	1100
4	249.35	251.15B	246.90A	248.70A	248.70	38	1102
5	248.70	250.30B	247.60A	250.25B	250.25	48	1120
6	250.90	251.10	248.20A	249.90B	249.75	78	1120
9	248.50	248.60B	242.60A	242.85B@.70	242.80	216	1170
10	242.30@.35	243.60	241.20	242.80@.70A	242.80	584	1180
11	242.75@.80	244.90B	242.30A	244.30	244.40	65	1171
12	244.00	245.80	243.60	244.95A	245.05	191	1222
13	246.80	250.55B	246.60A	250.50@.20A	250.20	266	1365
16	251.10	251.30	249.30A	250.65B	250.65	254	1514
17	250.00	250.50	247.20	247.60@.80B	247.75	231	1553
18	248.00@247.95	249.30	245.50A	249.10@.30	249.15	162	1566
19	248.70@.25	249.90B	247.10	247.30B@.10	247.30	103	1595
20	247.70	250.20	247.50A	250.20@249.70	249.90	252	1680
23	249.50@.45	249.90	246.55	247.15@.35	247.30	266	1777
24	247.35	252.70	246.85	250.70@.40A	250.55	759	2076
25	251.05@.15	254.10	251.05	251.55@.70	251.60	494	2157
26	250.90	252.70	250.35	252.00@.10	252.05	301	2095
27	253.20@.10	253.40	252.00	252.30@.00	252.10	263	2121
30	252.90@.80	255.30	252.50A	254.35@.20	254.25	639	2206

IN JULY

1	254.20@.15	256.00	253.80	255.90@256.00	255.95	950	2369
2	255.50@.60	257.25	255.25	256.60B@.70	256.65	543	2371
3	255.90	256.75	253.80	254.10@.00	254.10	313	2473
4	Exchange Closed; Independence Day						
7	253.70@.50	253.70	245.30	245.40A@.30	245.35	1324	2702
8	243.30	244.30	241.20	243.40A@.20	243.45	1024	2951
9	244.30@.25	245.20	243.55	244.65B@.80	244.70	552	2913
10	245.25	246.35	241.40	246.10A@.05	246.05	866	3052
11	246.25@.35	246.35	243.60	244.20@.05	244.15	398	3060
14	243.05@.10	243.10	239.90	239.90@240.00B	240.05	892	3222
15	240.10@.00	240.50	235.65	236.55@.80	236.75	1747	3622
16	237.00@.05	239.20	236.05	237.10A@236.70A	236.85	1587	4235

(Continued in Next Column)

S & P 500 STOCK INDEX FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
17	237.60@.80	239.25	236.90	237.75@.85B	237.80	690	4155
18	237.70@.65	240.85B	235.60	238.50@.75	238.60	864	4248
21	237.40@.55	239.10	236.90	238.20@.30	238.15	409	4297
22	237.10@.25	240.65	237.10	240.30@.35	240.25	627	4333
23	240.45	241.10	239.25	239.75	239.75	513	4430
24	239.65@.55	240.40	238.25	240.20@.15	240.15	1538	5497
25	240.35	243.20	240.35	242.60	242.60	871	5766
28	241.60	241.85	235.60	236.55@.40	236.50	1303	5954
29	237.30@.35	237.80	235.15	236.65@.90	236.75	1049	6037
30	236.75@.65	239.65	234.40	239.35@.25	239.30	2554	6394
31	239.00@238.85	239.20B	237.20	237.50@.60	237.55	1259	6511

IN AUGUST

1	237.95@.85	238.80B	234.70	235.10@234.70	234.75	1171	6931
4	234.70@.50	239.00	232.95	238.65@.70	238.65	1726	7187
5	238.40@.35	240.80	238.30	239.20@.30	239.25	1107	7368
6	238.70@.80	239.75	237.55	238.70@.85	238.80	594	7378
7	238.60@.50	240.60	238.05	238.95A@.85	238.85	4428	10054
8	239.70@.80	240.40	237.70	238.55@239.00	238.80	1171	10283
11	239.80@.90	243.25B	239.80	242.60@.75	242.70	3436	11817
12	243.30@.15	245.80	242.10	245.70@.80	245.70	2641	12608
13	245.70@.60	248.85	244.90	247.90@248.05	247.95	3585	13705
14	247.80@.90	249.65	247.45	249.10@.20	249.05	4220	14998
15	249.05@.10	249.70	247.95	249.40B@.60	249.50	3270	15649
18	248.80@.70	250.25	247.10	249.75@.90	249.75	3046	16337
19	250.00@249.85	250.00	247.50	249.05@248.90	248.90	2744	16719
20	248.35@.25	252.45	248.20	252.45@.20	252.30	3975	17323
21	252.45	252.65	250.95	252.10@.20	252.10	4279	17656
22	251.50@.60	252.90	251.15	252.20@.05	252.10	2783	18320
25	251.55@.50	251.80	249.40	251.25@.00	251.15	4228	19678
26	250.80@251.10	255.55	250.80	255.40@.30	255.30	6324	22445
27	255.40@.30	256.85	254.65	255.55@.35	255.40	4261	23012
28	255.65@.60	256.40	254.05	255.15@.40	255.25	5781	24892
29	255.80@.60	256.50	253.65	254.50@.30	254.35	4970	26217

IN SEPTEMBER

1	Exchange Closed; Labor Day						
2	254.40@.45	255.50	248.65	249.50@.30	249.40	8346	27995
3	248.10@.30	252.40	248.10	252.40@.30	252.35	10440	30140
4	252.70@.90	256.40	252.00	256.00@255.80	255.90	10273	32355
5	255.50@.75	256.25	251.20	251.40@.55	251.45	10438	34240
8	250.50@.00	251.80	248.80	250.25@.60	250.45	13290	35359
9	252.10@251.70	252.50	248.20	249.55@.65	249.60	12480	37414
10	249.65@.80	250.00	247.80	248.80@.50	248.65	20401	42564
11	246.00@244.50	246.00	234.10	235.00@234.80	234.90	107268	65584
12	235.60@.40	235.80	226.65	229.80@.60	229.70	117781	86197
15	230.70@231.20	232.70	228.60	231.25@.05	231.15	95710	93344
16	228.45@229.10	231.90	227.00	231.00@230.65	230.85	83823	98704
17	231.00@.30	233.55	229.85	230.45@.20	230.35	75118	104171
18	229.00@228.00	234.00	228.00	231.00@230.90	230.95	77292	105466
19	228.80@229.40	231.90	228.75	230.65@.30	230.50	58640	111926
22	230.90@231.10	234.95	230.80	234.70@.50	234.60	66679	110658
23	234.60@.85	236.80	234.05	236.40@.80	236.60	70643	110483
24	235.90@236.10	237.45	235.10	236.00@235.80	235.90	68705	112051
25	235.00@.60	235.80	229.00	231.40@.25	231.35	83462	113849
26	230.40@.00	234.50	229.75	232.05@231.90	231.95	66345	116462
29	229.00@228.20	230.20	226.10	229.45@.60	229.55	79104	121637
30	230.40@.80	233.65	229.85	230.40@.80	230.60	81496	121987

IN OCTOBER

1	231.90@.70	235.65	231.45	233.50@.70	233.60	82558	123834
2	232.80@.60	235.10	232.00	234.40@235.10	234.75	62236	123210
3	235.50@236.25	237.15	229.80	232.30@.45	232.40	75726	125329
6	232.80@.20	236.20	231.45	234.20@.05	234.10	60455	124945
7	233.50@.00	234.90	231.75	234.50@.60	234.55	67537	126653
8	232.10@.50	237.25	232.10	236.60@.80	236.70	74390	128568
9	236.70@.90	238.20	234.50	235.15@.05	235.10	76200	130836
10	234.35@.10	236.10	233.80	235.05@.20	235.10	40640	129274
13	234.80@.70	236.90	234.45	236.30@.75	236.80	21960	128040
14	237.20@236.90	237.40	233.40	234.75@.70	234.75	56615	130284
15	234.90@.70	239.80	234.45	239.60@.80	239.70	78605	130916
16	240.00@.20	241.15	238.35	239.65@.90	239.75	76378	130879
17	239.25@.35	239.35	237.25	238.05@237.80	237.95	58579	133818
20	236.40@.25	236.50	233.50	235.45@.55	235.50	55871	133441
21	236.30@.10	236.45	234.20	235.30@.15	235.25	56231	135879
22	235.80@236.10	236.70	234.95	235.30@.00	235.15	51119	135701
23	235.85@.70	240.60	235.65	239.55@.65	239.60	71953	136610
24	239.40@.65	240.10	237.50	237.65@.80	237.75	47221	136707
27	237.75@.65	239.40	235.70	239.30@.15	239.20	61040	135572
28	239.10@.25	240.70	238.40	238.70@.90	238.80	64363	134025
29	238.50@.40	241.30	238.20	240.80@.60	240.70	64919	134758
30	243.00@244.00	244.80	242.90	243.75@.90	243.80	73733	131829

(Continued in Next Column)

S & P 500 STOCK INDEX FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
31	243.50@.40	244.80	242.75	244.60@.60	244.70	55924	129632
	IN NOVEMBER						
3	245.40@.60	246.00	244.50	246.00@245.90	245.95	62904	128895
4	245.00@244.80	247.20	244.30	246.25@.40	246.30	60418	125512
5	245.70@246.00	247.65	245.35	247.15@.30	247.20	69856	126638
6	246.40@.25	247.55	243.90	246.25@.15	246.20	77982	127872
7	245.70@.80	247.00	244.95	245.95@.80	245.90	57724	128701
10	245.70@.80	246.85	244.50	246.50@.60	246.55	62598	129033
11	246.85@.75	247.75	246.35	247.75@.65	247.70	36487	128191
12	248.20@.30	248.30	245.80	247.00@246.85	246.95	71386	127210
13	246.95@.90	247.00	241.40	241.50@.60	241.55	85582	126401
14	242.10@241.95	245.40	241.10	245.40@.20	245.30	83351	123510
17	243.00@242.85	245.85	242.85	243.25@.45	243.35	86387	122030
18	243.30@.15	243.80	236.20	237.10@236.95	237.05	115588	128532
19	236.80@237.05	238.50	235.20	238.00@.20	238.10	108856	122575
20	238.90@.60	243.20	238.15	242.40@.00	242.20	94560	117792
21	242.00@.25	247.55	241.65	245.00@244.75	244.85	105086	110246
24	245.50@.75	248.95	245.05	248.25@.15	248.20	91865	105634
25	248.05@247.85	249.60	246.90	249.50@.60	249.55	83958	100828
26	249.20@.00	249.95	248.35	249.70@.35	249.55	55641	99720
27	Exchange Closed; Thanksgiving Day						
28	249.55@.75	249.90	248.10	248.50@.75	248.65	32446	98299
	IN DECEMBER						
1	246.20@.50	251.20	245.10	251.20@250.95	251.05	72526	98273
2	251.70@.80	254.80	250.90	254.40@.60	254.50	104674	98327
3	254.80@.60	256.05	253.70	254.15@.40	254.30	91364	91064
4	254.25@.10	255.55	253.60	254.55@.80	254.65	76624	87408
5	254.50@.65	255.10	250.70	251.85@252.00	251.95	74726	85332
8	252.40@.30	253.40	248.65	251.90@252.05	251.95	89602	84441
9	251.65@.45	252.20	249.50	249.85@250.05	249.95	72815	81262
10	249.50@.90	252.95	249.50	251.20@.00	251.10	75406	78790
11	251.10@.00	251.20	247.00	248.20@.00	248.15	32637	69307
12	248.00@.15	249.10	246.70	247.10@.00	247.05	13448	66299
15	245.15@244.80	249.20	244.75	248.90@.65	248.75	17184	63153
16	249.00@.10	249.90	247.70	249.35@.20	249.25	12902	60605
17	249.00@.20	249.65	247.20	247.35@.80	247.60	13587	58011
18	248.20@.05	248.45	246.65	246.95@247.00	247.00	9655	56292
19	246.80@247.00	249.90	246.00	249.90@.60	249.73	17910	54827
22	....	....	....	....	....	2652	....
23	....	....	....	....	....	84	....
24	....	....	....	....	....	22	....
25	Exchange Closed; Christmas						
26	....	....	....	....	....	1	16
29	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....

MARCH 1987 FUTURES CONTRACT

IN MARCH 1986

24	246.25	246.25	244.00A	245.55A	245.55	1	1
25	....	246.65B	244.40A	246.65B	246.65	....	1
26	....	250.40B	246.60A	250.40B	250.40	....	1
27	....	252.20B	250.30A	250.30A	250.30	....	1
28	Exchange Closed; Good Friday						
31	....	251.30B	249.80A	250.10A	250.10	....	1
	IN APRIL						
1	....	250.20B	244.50A	245.20A	245.20	....	1
2	244.40	247.00B	243.80A	246.00B	246.00	5	4
3	245.90	246.60B	241.05A	241.05A	241.05	1	4
4	241.50	241.80B	237.15A	237.15A	237.15	4	4
7	....	238.70B	235.00A	237.65B	237.65	....	4
8	238.50@.55	244.10B	238.50	244.00B	244.00	2	5
9	245.70	246.00B	241.00A	243.80A	243.80	2	7
10	....	247.20B	242.80A	246.60B	246.60	....	2
11	....	247.00B	243.90A	245.10A	245.10	....	2
14	....	247.70B	244.60A	247.70B	247.70	....	1
15	....	....	245.70A	247.20A	247.20	....	1
16	....	252.60B	....	252.60B	252.60	....	1
17	....	253.60B	251.90A	253.10B	253.10	....	1
18	253.05@.10	253.10	250.90A	251.75A	251.75	4	3
21	251.00@.05	254.70B	251.00	254.60B	254.60	2	2
22	254.40	254.80B	249.70A	251.20A	251.20	5	6
23	249.90	251.50B	248.20A	251.15B	251.15	....	6
24	251.20	252.80B	250.10A	250.30A	250.30	7	6
25	....	251.80B	248.70A	251.30B	251.30	....	5
28	....	252.50B	250.00A	252.50B	252.50	....	5
29	247.70	252.60B	246.70A	247.80B	247.80	1	5
30	242.25	248.10B	242.15A	242.25	242.25	....	5

S & P 500 STOCK INDEX FUTURES PRICES
MARCH 1987 FUTURES CONTRACT

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	242.10@.05	242.40B	240.60A	242.30B	242.30	10	11
2	....	243.10B	240.50A	241.70A	241.70	....	11
5	....	245.30B	....	245.30B	245.30	....	11
6	....	....	243.10A	244.20A	244.20	....	11
7	241.75	244.10B	240.70A	244.10B	244.10	1	3
8	....	244.50B	243.00A	244.00A	244.00	....	3
9	....	245.10B	242.00A	244.95B	244.95	....	3
12	....	....	243.10A	244.20A	244.20	....	3
13	....	244.60B	242.80A	243.20A	243.20	....	3
14	243.50@.45	244.10B	242.10A	243.70B	243.70	4	4
15	242.50	243.80B	239.50A	239.75A	239.75	1	2
16	239.70@.75	239.85B	237.70A	238.45A	238.40	8	9
19	238.60@.65	239.90B	238.40A	239.05B	239.05	3	8
20	240.60	243.10B	238.95A	242.90B	242.90	2	5
21	242.70@.65	243.90B	241.80A	242.85A	242.85	3	5
22	244.50	248.30B	244.50	248.30B	248.10	1	5
23	250.10	250.10	247.70A	249.40A	249.40	1	4
26	Exchange Closed; Memorial Day						
27	251.00	253.40B	249.20A	253.30B	253.30	2	6
28	253.50	255.20B	252.80A	254.85B	254.85	2	8
29	255.50	255.90B	251.80A	255.75B	255.75	1	9
30	257.00	257.00	253.50A	254.55A	254.55	5	10
	IN JUNE						
2	....	255.00B	250.50A	251.75A	251.75	....	10
3	....	253.10B	250.00A	252.90B	252.90	....	10
4	....	253.30B	249.20A	250.80A	250.80	....	10
5	251.50	252.50B	249.80A	252.50B	252.50	1	10
6	....	253.15B	250.00A	252.10A	252.10	....	10
9	....	....	244.90A	245.00A	244.95	....	10
10	245.00	245.50B	243.40A	245.00	245.00	1	11
11	245.20	246.70B	244.50A	246.55B	246.55	3	14
12	247.00	247.40B	246.00A	247.20B	247.20	1	15
13	248.60	252.40B	248.60	252.35B	252.35	2	17
16	....	253.20B	251.40A	252.85B	252.85	....	17
17	....	....	249.50A	250.00A	250.00	....	17
18	248.30	251.25B	248.00A	251.25B	251.25	3	18
19	....	251.70B	249.40A	249.40A	249.40	....	18
20	....	251.90B	....	251.90B	251.90	....	18
23	251.40	251.90B	249.00A	249.40A	249.40	6	18
24	252.70	254.70B	249.15A	252.60A	252.60	3	18
25	255.20	255.70B	253.50	253.55B	253.55	6	15
26	253.75	254.30B	252.45A	253.90A	253.90	16	18
27	....	255.10B	....	254.05B	254.05	2	18
30	....	256.80B	....	256.20B	256.20	....	20
	IN JULY						
1	255.75	258.00	255.75	257.90B@258.00	257.85	2	18
2	256.90	259.00B	256.90	258.50B	258.50	4	21
3	....	....	256.00A	256.00A	256.10	1	21
4	Exchange Closed; Independence Day						
7	248.20	248.20	247.80A	247.25A	247.25	2	20
8	....	....	243.00A	245.35A	245.35	....	19
9	246.20	246.80B	245.70A	246.70B	246.70	3	20
10	246.75	248.20B	243.70A	248.05B	248.05	17	30
11	247.90	248.15B	245.60A	246.15A	246.15	20	40
14	243.00	244.50B	241.60A	241.80A	241.80	16	43
15	241.60	242.25B	237.70A	238.50A	238.50	9	40
16	239.45	240.75B	237.95A	238.65B	238.65	42	65
17	240.00	241.00B	239.35A	239.60A	239.60	9	63
18	237.60	242.20B	237.55A	240.40B	240.40	3	52
21	....	240.75B	239.00A	240.00A	240.00	....	51
22	242.35	242.35	239.20A	242.10A	242.10	1	51
23	....	242.90B	241.40A	241.60A	241.60	....	50
24	....	242.10B	240.10A	241.90B	241.90	....	50
25	243.80	244.80B	243.60A	244.30B	244.30	1	51
28	238.00	238.20B	237.60A	238.20B	238.20	....	51
29	238.75	239.50B	237.20A	238.45B	238.45	16	53
30	238.45	241.20B	236.00A	240.95B	240.95	37	72
31	240.80	240.80	238.90A	239.00@.15B	239.20	4	73
	IN AUGUST						
1	238.20	240.30B	236.50A	236.50A	236.55	2	73
4	236.65	240.70B	234.50A	240.30B	240.30	14	73
5	240.20	242.40B	239.85A	240.90B	240.90	9	77
6	240.00	241.35B	239.30A	240.40B	240.40	24	91
7	240.40	242.20B	239.70A	240.35B	240.35	59	124
8	241.30	241.80B	239.40A	240.30A	240.30	9	121
11	242.50	244.70B	242.50	244.15B	244.20	25	130
12	244.20	247.25B	243.80A	247.25B	247.25	8	130
13	247.00	250.35B	246.50A	249.45A	249.45	33	142
14	249.00	251.00B	249.00	250.55A	250.55	9	147
15	250.50	251.05B	249.40A	251.00B	251.00	23	150

(Continued in Next Column)

S & P 500 STOCK INDEX FUTURES PRICES
MARCH 1987 FUTURES CONTRACT

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
18	250.00	251.65B	248.80A	251.30B	251.30	2	152
19	250.20	251.50B	249.30A	250.50B	250.50	4	155
20	250.00	254.10	249.85A	254.10@253.90A	253.90	27	165
21	253.60	254.25B	252.60A	253.70A	253.70	16	174
22	253.10	254.35B	252.90A	253.50A	253.60	40	184
25	250.90	252.70B	250.90	252.70B	252.70	21	192
26	255.30	257.20	252.60A	257.20@256.95A	257.05	2032	2195
27	256.90	258.45B	256.40A	256.95A	256.95	21	2206
28	256.90	257.80B	255.60A	256.80	256.80	26	2210
29	257.80	257.90B	255.00A	256.00B	256.00	28	2207

IN SEPTEMBER

1	Exchange Closed; Labor Day						
2	255.85	256.80B	250.20	251.10@.00A	251.00	40	2195
3	250.70	254.20	250.30A	254.20@253.90A	254.00	40	2200
4	254.05	257.85	253.80A	257.80@.50A	257.65	33	2211
5	257.15	257.60B	252.70A	252.75@253.00B	252.90	18	2214
8	252.40	253.10B	250.20A	251.90B	251.90	41	2215
9	253.50	253.90B	249.50A	250.70@.90B	250.90	45	2219
10	251.40	251.40	249.20	249.90@250.05B	250.00	73	2243
11	246.50	246.50	235.00	235.70@236.20B	236.15	290	2386
12	237.40@.35	237.90	228.00	230.60@.80B	230.80	271	2422
15	233.20@.15	235.20B	229.70	232.35B	232.35	207	2438
16	231.40@.30	233.00B	228.80	232.00	232.05	222	2505
17	232.60	234.70	230.20A	231.00	231.00	245	2559
18	230.20	235.05	230.00	232.40@.00A	232.00	186	2603
19	230.30@.20	233.10	230.10	231.40@.60B	231.50	297	2731
22	232.35@.30	236.00	232.00	235.70B@.85	235.70	218	2707
23	236.10	237.95	235.40A	237.65@.60	237.75	258	2789
24	238.20@.25	238.50	236.40A	237.25A@.15	237.10	174	2840
25	236.80	236.90B	230.20	232.25A@.10	232.30	901	3087
26	231.00	235.35B	230.70	233.20@.10A	233.15	340	3152
29	229.50	231.10B	227.35A	230.60@.30A	230.55	688	3164
30	231.60	234.65	230.95A	231.25@.80B	231.60	478	3210

IN OCTOBER

1	233.00@.10	236.60	232.55	234.65@.80	234.70	1582	4201
2	233.60	235.95	233.05	235.60B@.95	235.80	329	4227
3	236.80@237.00	238.10	231.10	233.50@.45	233.50	623	4343
6	233.90@.95	237.20	232.80A	235.40@.20A	235.15	482	4455
7	234.30	235.90	232.75	235.65@.55	235.60	371	4454
8	232.00	238.15	232.80	237.70@.75	237.70	541	4461
9	237.75@.85	239.35	235.70	236.25@.15	236.25	1383	5113
10	235.20	237.15	235.00	236.10@.15	236.15	359	5135
13	235.90	238.05	235.65	237.85@.90	237.90	102	5145
14	238.20@.25	238.50	234.55	235.70@.75	235.75	743	5274
15	235.85@.90	240.80	235.45	240.60B@.80	240.70	973	5486
16	241.20	242.15	239.25	240.60@.80	240.70	1483	5538
17	240.10@.15	240.20	238.20A	239.10@238.80	238.90	912	5453
20	237.50@.25	237.50	234.40A	236.40	236.40	715	5652
21	237.35@.20	237.35	235.05	236.10@.30	236.20	1235	5948
22	236.90@237.05	237.70	235.90	236.30@.00	236.05	789	6106
23	236.70	241.40	236.65	240.45B@.60	240.50	1624	6337
24	240.40@.35	241.00	238.20	238.30@.60	238.50	903	6512
27	238.50	240.10	236.40	240.00@.10	240.05	2555	7302
28	239.90@240.00	241.50	239.20	239.55@.60B	239.60	959	7549
29	239.10@.20	242.15	239.00	241.75@.50	241.55	1577	7795
30	243.70@244.00	245.80	243.70	244.70@.60	244.65	2032	8405
31	244.25@.40	245.50	243.60	245.30@.50	245.45	1045	8496

IN NOVEMBER

3	246.00@.20	246.70	245.05	246.70@.55	246.60	4412	10375
4	245.30@.40	247.80	245.00A	247.15@.00	247.05	2132	11034
5	246.50	248.35	246.05	247.95@.90	247.90	1479	11017
6	246.90@247.10	248.15	244.50	246.85@.95	246.90	1343	11319
7	246.30@.35	247.80	245.70	246.60@.40	246.55	1113	11468
10	246.30@.35	247.60	245.30	247.35@.25	247.30	1278	11643
11	247.55@.60	248.50	247.15	248.50@.40	248.45	2942	13855
12	248.90@249.00	249.00	246.40	247.70@.60	247.70	3656	16031
13	247.50@.60	247.75	242.10	242.10@.40	242.25	3706	17468
14	242.60@.75	246.00	241.90	245.95@246.00	246.00	4715	19441
17	243.10@.20	246.60	243.10	243.90@244.20	244.05	3740	21594
18	244.00@243.90	244.50	236.75	237.55@.45	237.60	8860	25081
19	237.90@.40	239.15	235.80	238.40@.60	238.65	8846	28618
20	239.30@.50	243.90	238.65	242.90@.70	242.75	11647	35432
21	242.75@.50	248.00	242.10	245.65@.15	245.35	7830	37696
24	246.50@.40	249.35	245.50	248.80@.65	248.70	8424	41126
25	248.45@.50	250.00	247.35	249.90@250.00	249.95	8340	43585
26	249.45@.70	250.45	248.80	250.20@249.90	250.05	5520	44640
27	Exchange Closed; Thanksgiving Day						
28	250.30@.15	250.40	248.60	249.10@.60	249.20	4306	45843

S & P 500 STOCK INDEX FUTURES PRICES
MARCH 1987 FUTURES CONTRACT

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	246.80@.50	251.80	245.70	251.80@.60	251.60	9652	47494
2	252.00@.10	255.65	251.50	255.50@.35	255.30	15926	50296
3	255.90@.70	256.90	254.70	255.10@.35	255.25	15863	50076
4	255.30@.05	256.55	254.75	255.80@.70	255.75	14254	52907
5	255.40@.50	256.20	251.40	252.70@.95	252.85	9150	53478
8	253.40@.25	254.40	249.45	252.90@253.05	252.95	14264	55507
9	252.60@.40	253.10	250.45	250.75@251.00	250.90	11993	59067
10	250.60@.25	253.90	250.25	252.40@.10	252.15	12898	61273
11	252.10@.25	252.25	246.50	249.20@248.95	249.10	72517	68229
12	249.00@.10	250.00	247.55	247.95@.80	247.90	54926	71363
15	245.90@246.10	250.15	245.50	249.60@.75	249.65	76095	78568
16	250.00@.15	250.85	249.60	250.25@.10	250.15	77123	81530
17	250.15@.00	250.60	248.00	248.30@.70	248.50	64984	86283
18	249.00@.15	249.50	247.60	247.90@248.00	247.95	54464	87125
19	247.95@.80	249.50	246.60	249.00@248.50	248.75	61512	91958
22	249.25@.00	250.05	248.55	248.95@.70	248.80	45323	90806
23	249.70@.40	249.70	247.00	247.30@.50	247.40	32179	91344
24	248.00@.30	248.90	247.70	248.20@.40	248.30	15017	91935
25	Exchange Closed; Christmas						
26	248.00@.20	248.40	247.65	247.75@.65	247.70	5880	92218
29	246.75@.40	247.30	243.35	243.55@.70	243.65	34052	91599
30	243.70@.50	244.80	243.05	243.55@.30	243.45	38523	92211
31	243.45@.60	244.20	240.60	242.30@.00	242.15	34135	93842

JUNE 1987 FUTURES CONTRACT

IN JULY 1986

2	258.90	260.80B	258.90	260.50B	260.50	....	....
3	....	....	258.00A	258.00A	258.10	....	....
4	Exchange Closed; Independence Day						
7	....	....	249.80A	249.15A	249.15	....	....
8	....	....	245.00A	247.35A	247.35	1	14
9	....	248.80B	....	248.70B	248.70	....	1
10	....	250.20B	245.70A	250.05B	250.05	....	1
11	....	250.15B	248.00A	248.15A	248.15	....	1
14	245.00	246.60B	243.20	243.20	243.20	5	6
15	243.60	244.00B	239.00A	240.20A	240.20	9	32
16	242.50	242.50	239.70A	240.50A	240.50	2	30
17	....	242.60B	....	241.45B	241.45	....	30
18	243.00	244.10B	239.40A	242.30A	242.30	1	31
21	....	242.60B	240.90A	241.90A	241.90	....	31
22	....	244.00B	241.10A	244.00B	244.00	....	6
23	244.00	244.50B	243.30A	243.50A	243.50	1	7
24	....	244.00B	242.00A	243.80B	243.80	....	7
25	245.70	246.40B	245.70	246.20B	246.20	3	9
28	239.30	240.10B	239.30	240.10B	240.10	1	9
29	241.20	241.40B	239.10A	240.35A	240.35	2	10
30	238.50	242.85B	237.90A	242.85B	242.85	2	11
31	241.75	242.30B	240.70A	241.10A	241.10	3	13

IN AUGUST

1	....	242.00B	238.40A	238.40A	238.40	....	13
4	....	242.60B	236.30A	242.20B	242.20	....	13
5	242.90	243.80B	241.80A	242.80A	242.80	1	14
6	242.20	243.25B	241.10A	242.30B	242.30	2	14
7	242.30	243.70B	241.60A	242.25A	242.25	2	14
8	....	243.70B	241.40A	242.20A	242.20	....	13
11	243.90	246.60B	243.90	246.05B	246.05	1	14
12	....	249.15B	245.65A	249.15B	249.15	....	14
13	....	252.20B	248.60A	251.35B	251.35	....	14
14	....	252.70B	250.80A	252.45B	252.45	....	14
15	250.90	252.95B	250.80A	252.90B	252.90	1	15
18	....	253.55B	250.70A	253.20B	253.20	....	15
19	....	253.40B	251.20A	252.40A	252.40	....	15
20	....	255.85B	251.85A	255.80B	255.80	....	15
21	255.00	255.95B	254.50A	255.65B	255.65	1	14
22	....	256.30B	254.80A	255.45A	255.55	....	14
25	....	....	253.00A	254.65A	254.65	....	14
26	254.80	259.00B	254.55A	258.75B	258.75	2	16
27	258.80	260.35B	258.20A	258.80	258.90	1	16
28	258.80	259.60B	257.70A	258.75A	258.75	1	16
29	....	259.90B	257.00A	258.00A	258.00	....	16

IN SEPTEMBER

1	Exchange Closed; Labor Day						
2	257.85	258.70B	252.60A	253.00A	253.00	3	17
3	....	256.00B	252.30A	256.00B	256.00	....	18
4	....	259.90B	255.90A	259.70B	259.70	1	18
5	259.20	259.65B	254.70A	255.00A	255.00	1	17
8	....	255.20B	252.50A	254.00A	254.00	....	17
9	255.50	255.80B	251.90A	252.90A	252.90	1	16
10	....	253.20B	251.30A	252.00A	252.00	....	16
11	240.00	240.00	237.00A	237.00A	237.00	1	15
12	237.50	237.90	230.00A	232.30A	232.30	8	23

(Continued in Next Column)

S & P 500 STOCK INDEX FUTURES PRICES
JUNE 1987 FUTURES CONTRACT
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
15	233.50	234.90B	231.50A	233.85A	233.85	3	25
16	232.80	234.40B	230.50	233.50B	233.50	2	26
17	235.00	235.60B	232.00A	232.50A	232.50	3	28
18	....	235.80B	231.60A	233.10B	233.10	....	28
19	....	233.80B	231.60A	232.60A	232.60	....	27
22	....	236.80B	....	236.80B	236.80	....	27
23	237.90	239.20B	236.70A	239.00B	239.00	5	32
24	238.55	239.60B	237.70A	238.25A	238.20	2	33
25	232.50	234.00B	231.50A	233.50B	233.50	4	33
26	232.20	236.30B	232.00A	234.25B	234.25	4	35
29	231.25	232.30B	228.90A	231.65B	231.65	95	89
30	232.70	235.70B	232.30A	232.75A	232.75	18	92
				IN OCTOBER			
1	234.10	237.80B	234.00A	235.80A	235.80	16	99
2	234.90	237.00B	234.70A	237.00B	236.90	4	99
3	239.20	239.20	232.30A	234.55B	234.55	7	100
6	235.50	238.10B	234.00A	236.25B	236.25	6	102
7	235.60	237.00B	234.40A	236.75B	236.70	2	102
8	237.00	239.00	234.10A	238.80A	238.80	2	103
9	240.00	240.40B	237.00A	237.35A	237.35	5	106
10	236.00	238.10B	236.00	237.25B	237.25	3	109
13	....	238.95B	237.05A	238.95B	238.95	....	109
14	....	239.60B	235.70A	236.85A	236.85	....	109
15	240.00	241.70B	240.00	241.70B	241.70	2	110
16	....	243.10B	240.40A	241.80B	241.80	....	109
17	241.30	241.30	239.10A	239.60B	239.75	22	106
20	236.80	237.30B	235.45A	237.30B	237.30	6	103
21	....	238.20B	236.30A	237.20A	237.20	....	103
22	....	238.50B	236.90A	237.10A	237.10	....	103
23	....	242.30B	....	241.60B	241.45	....	103
24	241.35@.25	241.80B	239.30A	239.45A	239.45	13	105
27	....	240.80B	237.40A	240.80B	240.80	3	105
28	241.30	242.20B	240.00A	240.40A	240.40	2	107
29	240.00	242.95B	240.00	242.45B	242.45	1	107
30	245.50	246.60B	244.65A	245.55A	245.55	25	117
31	246.00	246.40B	244.60A	246.40B	246.30	1	118
				IN NOVEMBER			
3	....	247.55B	246.20A	247.45B	247.45	....	118
4	246.30	248.60B	245.85A	247.95B	247.95	2	119
5	247.50	248.95B	247.10A	248.80B	248.80	2	120
6	248.00	248.95B	245.60A	247.75B	247.75	7	120
7	247.30	248.40B	246.75A	247.35A	247.35	5	128
10	247.45	248.50B	246.25A	248.20A	248.20	11	126
11	248.45	249.40B	248.15A	249.40B	249.40	2	125
12	249.60	250.00B	247.45A	248.60A	248.60	1	125
13	247.90	248.50B	242.90A	243.00A	243.00	65	147
14	244.00	246.70B	242.80A	246.60B	246.60	3	148
17	244.00	247.10B	244.00	244.70A	244.70	8	147
18	244.20	245.00B	237.30	238.25B	238.25	14	148
19	237.70	239.40B	236.50	239.30B	239.30	39	158
20	244.20	244.20B	239.40A	243.45B	243.45	16	158
21	243.60	248.60B	242.80A	246.40@.00A	246.05	34	162
24	246.90	249.90B	246.40A	249.35A	249.35	17	171
25	249.00	250.75	248.00A	250.65A	250.65	29	180
26	250.60	251.10B	249.60A	250.75B	250.75	22	195
27	Exchange Closed; Thanksgiving Day						
28	251.00	251.00	249.05A	249.95A	249.95	8	189
				IN DECEMBER			
1	247.70	252.60	246.40	252.60@.30A	252.45	84	225
2	253.25	256.50	252.00A	256.00A	256.00	94	255
3	256.35	257.80	255.50A	256.00@255.80A	255.90	52	267
4	255.40	257.30B	255.40	256.80@.50A	256.55	95	312
5	256.60	256.70B	252.60A	253.70	253.65	107	273
8	254.50	255.50	250.20A	253.60A	251.60	134	328
9	253.70	254.00	250.90A	252.10@251.80A	251.75	65	337
10	250.90	254.70	250.90	253.00A	253.00	127	403
11	252.60	253.10B	248.00	249.60@.75B	249.75	138	456
12	249.20	250.60	248.35	248.70B	248.70	227	545
15	246.50@.55	251.05	246.10	251.05@250.60	250.65	331	650
16	250.50	251.80B	249.45A	250.95A	250.95	318	810
17	250.75	251.30B	248.75	248.80B@249.30B	249.25	360	751
18	249.50@.55	250.20	248.35	248.60A@.55	248.75	457	946
19	248.60	250.85	247.60	250.85@249.65A	249.75	377	1022
22	250.10@249.75	250.95	249.40	249.80A@.50	249.65	203	1045
23	250.15	250.25	247.70	248.25@.30	248.25	192	1080
24	248.80@249.00	249.90	248.60A	249.20@.10A	249.15	117	1098
25	Exchange Closed; Christmas						
26	248.80@249.00	249.25	248.50	248.60@.50	248.55	44	1090
29	247.50@.40	248.15B	244.30	244.30	244.45	786	1566
30	244.30@.25	245.60	243.75	244.45@.15	244.30	613	1663

(Continued in Next Column)

S & P 500 STOCK INDEX FUTURES PRICES
JUNE 1987 FUTURES CONTRACT
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
31	244.00	245.10	241.40	242.50@243.00B	242.85	769	1484
				SEPTEMBER 1987 FUTURES CONTRACT			
				IN SEPTEMBER 1986			
23	239.00	240.20B	237.75A	240.00B	240.00	5	5
24	....	240.60B	238.80A	239.60A	239.30	....	5
25	....	....	232.60A	234.60A	234.60	....	5
26	....	237.30B	233.10A	235.35B	235.35	....	5
29	232.30	233.30B	229.90A	232.75B	232.75	15	15
30	233.80	236.80B	233.30A	233.85B	233.85	2	15
				IN OCTOBER			
1	....	239.00B	...	237.00B	237.00	....	15
2	236.00	238.20B	235.75A	238.20B	238.10	1	16
3	236.00	240.40B	233.50A	235.80A	235.80	4	17
6	....	239.10B	235.10A	237.45B	237.45	....	17
7	....	238.20B	235.60A	237.95B	237.95	....	17
8	....	240.00B	235.90A	240.00B	240.00	....	16
9	241.20	241.60B	238.20A	238.40A	238.40	2	16
10	....	239.10B	237.40A	238.50B	238.50	....	16
13	....	240.25B	238.30A	240.25B	240.25	....	17
14	....	240.60B	236.90A	238.20A	238.20	....	16
15	242.25	242.80B	242.25	242.80B	242.80	2	17
16	....	244.20B	241.60A	242.90B	242.90	....	16
17	....	....	240.20A	241.10A	241.10	....	17
20	238.00	238.75B	236.00A	238.50B@.70	238.60	2	17
21	....	239.50B	237.50A	238.20A	238.20	....	17
22	....	239.50B	237.90A	238.10A	238.10	1	17
23	....	243.30B	....	242.70B	242.50	....	16
24	242.40	242.80B	240.30A	240.45A	240.45	4	16
27	....	241.80B	238.40A	241.80B	241.80	....	16
28	....	243.20B	241.00A	241.40A	241.40	....	16
29	241.00	243.70B	241.00	243.45B	243.45	1	17
30	247.50	247.60B	245.70A	246.55A	246.55	1	16
31	....	247.40B	245.60A	247.40B	247.30	....	16
				IN NOVEMBER			
3	....	248.55B	247.20A	248.45B	248.45	....	16
4	....	249.55B	246.85A	248.95B	248.95	....	16
5	248.60	249.95B	248.20A	249.80B	249.80	3	17
6	249.00	249.95B	246.60A	248.75A	248.75	1	16
7	....	249.30B	247.75A	248.25A	248.25	....	16
10	....	249.50B	247.30A	249.20B	249.20	....	16
11	249.20	250.40B	249.15A	250.40B	250.40	1	17
12	....	251.00B	248.45A	249.50A	249.50	....	17
13	249.00	249.40B	243.70A	244.00A	244.00	5	12
14	244.70	247.50B	243.80A	247.40B	247.40	3	14
17	....	247.90B	245.00A	245.55A	245.55	1	14
18	238.90	245.80B	238.20	239.10B	239.10	4	17
19	238.90	240.25B	237.30A	240.15B	240.15	5	18
20	....	244.90B	....	244.30B	244.30	....	18
21	....	249.60B	243.65A	246.75B	246.75	....	18
24	249.50	250.60B	248.75A	250.20B	250.05	9	12
25	....	251.60B	248.70A	251.60B	251.45	....	12
26	251.40	251.90B	250.30A	251.55B	251.55	4	16
27	Exchange Closed; Thanksgiving Day						
28	251.80	251.80	250.55A	250.75A	250.75	1	16
				IN DECEMBER			
1	247.80	253.30B	247.50A	253.25B	253.25	3	13
2	....	257.40B	253.05A	256.00B	256.80	....	12
3	257.95	258.60	256.40A	256.70A	256.70	5	12
4	257.00	257.90B	256.40A	257.20B	257.20	7	23
5	254.40	257.50B	253.30A	254.20A	254.20	15	25
8	255.00	256.00B	250.90A	255.00@254.50A	254.50	1	26
9	254.10	254.90B	252.00	252.60B	252.60	4	30
10	....	255.50B	252.00A	253.85B	253.85	....	30
11	251.10	254.10B	250.00A	250.50	250.50	8	30
12	250.30	251.00B	249.20A	249.45A	249.50	1	28
15	247.90	251.70B	247.10A	251.70B	251.45	19	28
16	....	252.25B	250.40A	251.75B	251.75	....	28
17	251.10	251.80B	249.80A	250.05A	250.05	15	39
18	....	250.80B	249.35A	249.50A	249.50	....	39
19	249.50	250.90B	248.90A	250.30A	250.30	6	41
22	....	251.40B	250.20A	250.30N	250.45	....	41
23	250.50	250.95B	248.80A	249.05A	249.05	27	29
24	....	250.55B	....	249.95B	249.95	....	29
25	Exchange Closed; Christmas						
26	....	....	249.35A	249.35A	249.35	....	29
29	247.90	248.40B	245.10A	245.25A	245.25	9	34
30	244.60	246.10B	244.60	245.10B	245.10	25	48

(Continued in Next Column)

S & P 500 STOCK INDEX FUTURES PRICES
SEPTEMBER 1987 FUTURES CONTRACT
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
31	244.00	245.80B	242.40A	243.75B	243.75	68	85

DECEMBER 1987 FUTURES CONTRACT
IN DECEMBER 1986

23	251.30	251.40B	249.80A	249.85A	249.85	5	5
24	....	251.35B	....	250.75B	250.75	....	5
25	Exchange Closed; Christmas						
26	....	....	250.25A	250.25A	250.25	....	5
29	249.75	249.75	245.90A	246.05A	246.05	4	6
30	245.65	247.00B	245.50A	245.95B	245.95	....	6
31	246.50	246.70B	243.20A	244.55B	244.55	11	22

S & P 500 STOCK INDEX FUTURES DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	99,080	91,820	....	68,598	49,383	Closed	84,156	....	82,265
2	50,034	....	....	89,331	66,790	99,929	58,354	....	84,048	62,570	....	120,694
3	47,492	76,411	82,112	82,030	....	98,814	44,261	....	93,989	76,360	67,316	107,284
4	....	107,587	100,212	91,297	....	91,496	Closed	84,451	96,551	....	62,552	90,980
5	....	70,781	94,447	....	61,159	75,650	....	80,623	92,044	....	71,340	83,998
6	52,505	82,321	81,512	....	74,988	78,774	....	67,735	....	60,943	79,333	....
7	69,468	78,613	83,595	90,482	82,513	....	89,203	73,125	....	67,910	58,842	....
8	112,298	....	....	89,065	72,202	....	91,100	53,853	96,439	74,933	....	104,001
9	98,053	....	....	101,432	64,854	99,357	65,609	....	93,796	77,590	....	84,877
10	62,380	74,529	73,112	82,659	....	99,927	89,995	....	101,242	41,002	63,887	88,231
11	....	73,147	101,005	77,950	....	79,137	70,202	77,107	151,300	....	39,432	105,300
12	....	70,723	112,974	....	70,193	70,780	....	79,688	151,146	....	75,043	68,602
13	68,605	75,610	89,961	....	86,482	83,816	....	93,199	....	22,062	89,358	....
14	59,170	75,899	102,908	61,956	76,577	....	80,553	76,050	....	57,358	88,072	....
15	67,529	....	....	79,638	82,406	....	115,026	52,740	114,121	79,582	....	93,629
16	65,488	....	....	82,163	69,620	70,054	80,669	....	99,101	77,861	....	90,343
17	58,416	Closed	86,524	80,564	....	81,101	68,016	....	89,491	59,513	90,136	78,946
18	....	85,889	94,557	62,922	....	83,870	85,912	70,089	85,443	....	124,466	64,576
19	....	82,911	77,664	....	54,420	86,075	....	68,151	69,544	....	117,746	79,805
20	50,832	72,863	79,891	....	73,349	81,015	....	79,821	....	56,594	106,223	....
21	74,685	86,624	85,458	73,754	72,113	....	56,326	74,459	....	57,466	112,950	....
22	70,883	....	....	97,151	92,467	....	60,774	51,761	68,054	51,889	....	48,178
23	63,250	....	....	88,008	66,508	68,397	63,116	....	71,107	73,577	....	32,487
24	56,824	91,859	74,192	80,767	....	91,351	56,005	....	68,893	48,141	100,315	15,156
25	....	85,988	68,810	74,093	....	84,543	51,508	61,991	84,383	....	92,327	Closed
26	....	87,296	72,887	....	Closed	68,466	....	94,019	66,697	....	61,187	5,925
27	54,298	99,486	64,989	....	71,457	46,103	....	74,634	....	63,598	Closed	....
28	75,763	94,466	Closed	70,963	86,533	....	85,132	66,216	....	65,324	36,761	....
29	89,296	....	....	99,870	93,767	....	81,128	47,762	79,902	66,498	....	34,853
30	64,758	....	....	92,002	97,987	60,646	99,133	....	81,994	75,791	....	39,161
31	74,462	....	70,102	....	....	....	66,276	....	....	56,970	....	34,983
Total	1,486,489	1,573,003	1,696,912	1,947,177	1,610,105	1,699,301	1,626,896	1,476,857	1,939,285	1,457,688	1,537,286	1,554,274
Average	67,568	82,790	84,846	83,963	76,672	80,919	73,950	70,327	92,347	63,378	80,910	70,649

S & P 500 STOCK INDEX FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	78,898	77,014	....	83,888	114,010	Closed	128,149	....	146,005
2	62,489	....	....	83,566	79,895	99,663	81,953	....	107,047	127,552	....	148,890
3	63,496	63,874	85,702	82,340	....	97,027	81,317	....	108,195	129,789	139,404	141,419
4	....	67,439	83,642	78,533	....	94,700	Closed	115,643	108,911	....	136,681	140,650
5	....	66,354	83,358	....	82,570	95,765	....	110,418	108,227	....	137,792	139,108
6	63,838	67,794	84,657	....	84,802	95,472	....	111,199	....	129,519	139,327	....
7	63,877	70,546	85,320	76,352	84,059	....	85,815	110,482	....	131,226	140,313	....
8	65,713	....	....	76,682	89,734	....	88,617	110,339	107,107	133,148	....	140,302
9	59,252	....	....	74,412	91,060	97,453	91,579	....	106,670	136,071	....	140,696
10	59,954	71,590	87,365	75,250	....	98,602	93,013	....	108,421	134,534	140,818	140,496
11	....	67,567	92,849	73,737	....	98,319	93,907	113,678	120,864	....	142,188	138,022
12	....	69,035	97,024	....	93,892	101,722	....	113,852	132,358	....	143,383	138,235
13	61,906	71,251	100,558	....	95,811	103,091	....	111,200	....	133,311	144,028	....
14	61,871	70,245	104,988	71,858	100,323	....	99,258	110,027	....	135,683	143,111	....
15	61,706	....	....	73,906	101,663	....	104,426	108,379	136,713	136,529	....	142,399
16	61,350	....	....	75,134	100,357	101,451	106,536	....	139,065	136,542	....	142,973
17	60,577	Closed	106,546	74,295	....	103,320	106,218	....	143,685	139,394	143,785	145,084
18	....	72,997	106,238	72,915	....	106,699	107,677	109,220	144,832	....	153,778	144,402
19	....	72,796	107,819	....	98,347	107,175	....	108,406	149,965	....	151,369	147,848
20	59,907	74,376	107,292	....	98,374	111,248	....	107,316	....	139,213	153,400	....
21	58,768	76,627	106,573	73,531	98,876	....	109,567	106,521	....	141,947	148,122	....
22	59,292	....	....	72,549	96,569	....	110,842	102,083	118,781	141,927	....	91,892
23	60,288	....	....	74,451	97,508	78,522	110,089	....	113,574	143,066	....	92,458
24	60,382	79,935	71,294	73,458	....	82,839	109,986	....	114,941	143,340	146,943	93,067
25	....	80,846	72,593	74,793	....	83,070	109,239	101,560	116,990	....	144,605	Closed
26	....	81,683	74,988	....	Closed	82,244	....	108,220	119,663	....	144,571	93,358
27	59,673	87,429	77,530	....	97,562	81,928	....	106,333	....	142,995	Closed	....
28	60,547	86,224	Closed	75,976	99,223	....	113,228	106,658	....	141,697	144,347	....
29	61,838	....	....	77,083	99,396	....	110,661	107,016	124,905	142,677	....	93,205
30	61,956	....	....	73,268	99,371	83,100	112,552	....	125,304	140,367	....	93,928
31	63,660	....	78,431	....	....	....	112,015	....	....	138,262	....	95,433
Average	61,470	73,611	90,738	75,590	93,638	95,400	101,017	109,170	121,725	136,823	144,103	126,812

S & P 500 STOCK INDEX FUTURES DELIVERY TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	35,281	....	....	50,533
23	....	....	....	....	....	33,586	....	....	5,389	....	....	10,491
24	....	....	35,985	....	....	9,485	....	....	265	....	....	186
25	....	....	5,402	....	....	484	....	....	12	....	....	Closed
26	....	....	664	....	Closed	....	....	....	16	....	....	42
27	....	....	33	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	16
30	....	....	....	....	....	157	....	....	10	....	....	10
31	....	....	8	....	....	....	....	....	....	....	....	3
Total	....	....	42,092	....	....	43,712	....	....	40,973	....	....	61,281

1986 CONSOLIDATED DAILY VOLUME OF STOCKS LISTED ON THE NEW YORK STOCK EXCHANGE (000)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	...	...	167,390	146,480	...	147,670	114,920	Closed	143,550	...	133,750
2	98,960	...	...	145,300	126,270	120,590	150,000	...	135,530	128,050	...	230,350
3	105,030	145,280	142,670	148,230	...	114,710	108,260	...	154,310	128,090	138,220	200,140
4	...	175,730	174,510	147,220	...	116,960	Closed	129,990	189,420	...	163,240	156,910
5	...	134,310	154,560	...	102,440	110,920	...	153,090	180,620	...	183,170	139,820
6	99,610	146,100	158,990	...	121,180	110,910	...	127,510	...	88,250	165,290	...
7	152,950	144,400	163,230	129,760	129,890	...	138,230	122,440	...	125,100	142,300	...
8	180,330	...	...	146,290	136,030	...	174,060	106,300	153,300	141,700	...	158,980
9	176,460	...	...	156,250	137,400	110,910	142,880	...	153,300	153,390	...	128,690
10	122,780	129,910	129,930	184,760	...	125,020	146,125	...	140,300	105,050	120,220	139,670
11	...	141,250	187,270	139,440	...	127,350	124,470	125,600	237,570	...	118,520	135,990
12	...	136,370	210,250	...	125,360	109,060	...	131,710	240,490	...	162,190	126,610
13	108,680	136,490	171,480	...	119,160	141,200	...	156,400	...	54,990	163,950	...
14	113,920	155,590	181,870	106,730	132,140	...	123,170	123,770	...	116,820	172,060	...
15	122,420	...	...	123,650	131,570	...	183,980	123,490	155,620	144,310	...	148,220
16	130,460	...	...	173,830	113,540	112,120	160,810	...	131,180	156,920	...	157,040
17	132,130	Closed	137,460	161,400	...	123,090	132,390	...	141,040	124,110	133,250	148,840
18	...	160,200	148,010	153,640	...	117,040	149,680	112,840	132,240	...	185,260	155,430
19	...	152,030	149,990	...	85,840	128,980	...	109,310	153,860	...	183,290	244,680
20	85,340	139,740	147,950	...	112,990	149,140	...	156,600	...	109,010	158,120	...
21	128,310	177,590	200,782	139,090	117,090	...	106,280	135,180	...	110,000	200,650	...
22	131,180	...	...	161,510	144,920	...	138,470	118,130	126,060	113,990	...	157,610
23	130,310	...	...	149,690	130,160	123,750	133,270	...	132,570	150,940	...	188,700
24	128,930	144,670	143,810	146,560	...	140,620	134,710	...	134,570	137,480	150,820	95,910
25	...	147,960	139,250	142,310	...	161,790	131,960	104,350	134,290	...	154,570	Closed
26	...	158,020	161,460	...	Closed	134,070	...	156,640	115,270	...	151,990	48,860
27	122,930	181,740	178,095	...	121,160	123,810	...	143,270	...	133,240	Closed	...
28	145,660	191,660	Closed	123,860	159,590	...	127,990	125,080	...	145,870	93,530	...
29	193,800	...	...	148,770	135,670	...	115,690	125,270	115,610	164,430	...	99,800
30	125,340	...	...	147,460	151,700	135,130	146,690	...	124,880	194,220	...	126,180
31	143,510	...	134,440	...	...	...	112,660	...	...	147,210	...	139,170

1986 STANDARD & POOR'S 500 STOCK COMPOSITE PRICE INDEX

JANUARY

Date	Open	High	Low	Close
1	Closed			
2	209.20	211.28	208.93	209.59
3	210.20	210.88	209.51	210.88
4	...	...	...	...
5	...	...	...	...
6	210.69	210.98	209.93	210.65
7	211.86	213.80	210.65	213.80
8	213.76	214.57	207.49	207.97
9	206.57	207.97	204.51	206.11
10	206.70	207.33	205.52	205.96
11	...	...	...	...
12	...	...	...	...
13	205.56	206.83	205.52	206.72
14	207.17	207.37	206.06	206.64
15	206.90	208.27	206.64	208.26
16	208.79	209.18	207.61	209.17
17	208.58	209.40	207.59	208.43
18	...	...	...	...
19	...	...	...	...
20	206.72	208.43	206.62	207.53
21	207.71	207.78	205.05	205.79
22	205.97	206.03	203.41	203.49
23	202.80	204.43	202.60	204.25
24	204.91	206.43	204.25	206.43
25	...	...	...	...
26	...	...	...	...
27	206.96	207.69	206.43	207.39
28	207.58	209.82	207.40	209.81
29	211.13	212.36	209.81	210.29
30	211.46	211.54	209.15	209.33
31	209.82	212.42	209.19	211.78

FEBRUARY

Open	High	Low	Close
...	...	...	...
...	...	...	...
212.20	214.18	211.60	213.96
214.50	214.57	210.82	212.79
212.98	213.03	211.21	212.96
213.63	214.51	212.60	213.47
212.08	215.27	211.13	214.56
...	...	...	...
...	...	...	...
214.58	216.24	214.47	216.24
215.65	216.67	215.54	215.92
215.91	216.28	215.13	215.97
215.93	217.41	215.38	217.40
217.44	219.76	217.22	219.76
...	...	...	...
...	...	...	...
Closed			
219.32	222.45	219.26	222.45
221.60	222.96	219.73	219.76
219.55	222.22	219.22	222.22
223.65	224.62	222.22	224.62
...	...	...	...
...	...	...	...
223.50	225.29	223.31	224.34
224.33	224.40	222.63	223.79
223.84	224.59	223.15	224.04
224.51	226.88	223.41	226.77
227.65	227.92	225.42	226.92
...	...	...	...
...	...	...	...
...	...	...	...

MARCH

Open	High	Low	Close
...	...	...	...
...	...	...	...
225.67	226.92	224.41	225.42
225.86	227.33	223.94	224.38
223.18	224.37	222.18	224.34
225.16	225.50	224.13	225.13
226.29	226.33	224.44	225.57
...	...	...	...
...	...	...	...
225.38	226.98	225.36	226.58
227.88	231.81	226.58	231.69
233.39	234.70	231.68	232.54
231.45	233.89	231.27	233.19
234.60	236.55	232.58	236.55
...	...	...	...
...	...	...	...
234.30	236.55	233.69	234.67
234.43	236.53	234.14	235.78
236.46	236.52	235.13	235.60
236.09	237.09	235.60	236.54
237.28	237.35	233.29	233.34
...	...	...	...
...	...	...	...
234.86	235.33	232.92	235.33
233.94	235.33	233.62	234.72
234.96	237.79	234.71	237.30
239.13	240.11	237.30	238.97
Closed			
...	...	...	...
...	...	...	...
238.99	239.86	238.08	238.90

APRIL

Date	Open	High	Low	Close
1	238.91	239.10	234.57	235.14
2	234.31	235.71	233.40	235.71
3	236.17	236.42	232.07	232.47
4	231.98	232.56	228.32	228.69
5	...	...	...	...
6	...	...	...	...
7	227.99	228.83	226.30	228.63
8	229.78	233.70	228.63	233.52
9	235.50	235.57	232.13	233.75
10	234.59	236.54	233.75	236.44
11	237.62	237.85	235.13	235.97
12	...	...	...	...
13	...	...	...	...
14	235.45	237.48	235.43	237.28
15	237.01	238.09	236.64	237.73
16	239.47	242.57	237.73	242.22
17	242.21	243.36	241.89	243.03
18	242.79	243.47	241.74	242.38
19	...	...	...	...
20	...	...	...	...
21	242.06	244.78	241.88	244.74
22	244.85	245.47	241.30	242.42
23	241.26	242.42	240.08	241.75
24	242.44	243.13	241.65	242.02
25	242.73	242.80	240.91	242.29
26	...	...	...	...
27	...	...	...	...
28	242.30	243.08	241.23	243.08
29	242.27	243.57	239.23	240.51
30	240.10	240.52	235.26	235.52
31	...	...	...	...

MAY

Open	High	Low	Close
234.29	236.01	234.21	235.16
235.44	236.52	234.15	234.79
...	...	...	...
...	...	...	...
235.79	237.73	234.79	237.73
237.52	238.28	236.26	237.24
236.29	237.24	233.98	236.08
236.86	237.96	236.08	237.13
235.95	238.01	235.85	237.85
...	...	...	...
...	...	...	...
237.85	238.53	237.02	237.58
237.75	237.87	236.02	236.41
236.99	237.54	235.85	237.54
237.09	237.54	233.93	234.43
233.68	234.43	232.26	232.76
...	...	...	...
...	...	...	...
232.50	233.54	232.41	233.20
232.89	236.12	232.58	236.11
236.14	236.83	235.45	235.45
236.33	240.25	235.45	240.12
241.17	242.16	240.12	241.35
...	...	...	...
...	...	...	...
Closed			
241.96	244.76	241.35	244.75
246.08	247.40	244.75	246.63
246.70	248.32	245.29	247.98
246.91	249.19	246.43	247.35
...	...	...	...

JUNE

Open	High	Low	Close
...	...	...	...
246.75	247.74	243.83	245.04
244.33	245.51	243.67	245.51
246.20	246.30	242.59	243.94
244.00	245.66	243.41	245.65
245.37	246.07	244.43	245.67
...	...	...	...
...	...	...	...
243.81	245.67	239.68	239.96
239.49	240.08	238.23	239.58
240.02	241.13	239.21	241.13
241.00	241.64	240.70	241.49
243.23	245.91	241.63	245.73
...	...	...	...
...	...	...	...
246.15	246.50	245.17	246.13
246.22	246.26	243.60	244.35
243.71	245.25	242.57	244.99
244.43	245.80	244.05	244.06
244.34	247.60	243.98	247.58
...	...	...	...
...	...	...	...
245.66	247.58	244.45	245.26
244.70	248.26	244.53	247.03
248.30	250.13	247.03	248.93
248.59	249.43	247.72	248.74
249.59	249.74	248.74	249.60
...	...	...	...
...	...	...	...
249.98	251.81	249.60	250.84
...	...	...	...

1986 STANDARD & POOR'S 500 STOCK COMPOSITE PRICE INDEX

JULY

Date	Open	High	Low	Close
1	251.29	252.04	250.53	252.04
2	251.86	253.20	251.79	252.70
3	251.60	252.94	251.23	251.79
4	Closed			
5	...	...	...	...
6	...	...	...	...
7	248.99	251.81	243.63	244.05
8	239.73	244.06	239.07	241.59
9	241.54	243.07	241.46	242.82
10	243.08	243.44	239.66	243.01
11	242.43	243.48	241.68	242.22
12	...	...	...	...
13	...	...	...	...
14	239.83	242.22	238.04	238.11
15	238.04	238.12	233.60	233.66
16	235.78	236.19	233.66	235.01
17	236.05	236.65	235.01	236.07
18	235.38	238.22	233.94	236.36
19	...	...	...	...
20	...	...	...	...
21	236.10	236.45	235.53	236.24
22	236.71	238.42	235.92	238.18
23	238.77	239.25	238.17	238.67
24	238.99	239.05	237.32	237.95
25	238.66	240.36	237.95	240.22
26	...	...	...	...
27	...	...	...	...
28	239.86	240.25	235.23	236.01
29	235.45	236.01	234.40	234.55
30	235.24	237.38	233.07	236.59
31	236.91	236.92	235.89	236.12

AUGUST

Open	High	Low	Close
236.26	236.89	234.59	234.91
...	...	...	...
...	...	...	...
232.93	236.86	231.92	235.99
237.09	238.31	235.97	237.03
236.41	237.35	235.48	236.84
236.38	238.02	236.31	237.04
237.99	238.06	236.37	236.88
...	...	...	...
...	...	...	...
238.17	241.20	236.87	240.68
240.72	243.37	240.35	243.34
243.71	246.51	243.06	245.67
245.92	246.79	245.53	246.25
246.40	247.15	245.70	247.15
...	...	...	...
...	...	...	...
246.46	247.83	245.48	247.38
246.10	247.42	245.82	246.51
247.02	249.77	246.51	249.77
250.09	250.45	249.11	249.67
249.49	250.61	249.27	250.19
...	...	...	...
...	...	...	...
248.57	250.26	247.76	247.81
248.77	252.91	247.81	252.84
253.17	254.24	252.66	253.30
252.51	253.67	251.91	252.84
253.74	254.07	251.73	252.93
...	...	...	...
...	...	...	...

SEPTEMBER

Open	High	Low	Close
Closed			
253.26	253.30	248.14	248.52
247.74	250.08	247.59	250.08
250.62	254.01	250.03	253.83
254.03	254.13	250.33	250.47
...	...	...	...
...	...	...	...
249.84	250.47	247.02	248.14
249.90	250.21	246.94	247.67
247.12	247.76	246.11	247.06
243.45	247.06	234.67	235.18
232.83	235.45	228.74	230.67
...	...	...	...
...	...	...	...
231.45	232.82	229.44	231.94
228.92	231.94	228.32	231.72
231.38	233.81	231.38	231.68
231.00	232.87	230.57	232.31
231.23	232.31	230.69	232.21
...	...	...	...
...	...	...	...
233.01	234.93	232.20	234.93
234.86	235.88	234.50	235.67
236.63	237.06	235.53	236.28
235.19	236.28	230.67	231.83
230.92	233.68	230.64	232.23
...	...	...	...
...	...	...	...
230.20	232.23	228.08	229.91
231.09	233.01	229.91	231.32
...	...	...	...

OCTOBER

Date	Open	High	Low	Close
1	232.54	234.62	231.32	233.60
2	233.85	234.33	232.77	233.92
3	235.90	236.16	232.79	233.71
4	...	...	...	...
5	...	...	...	...
6	233.86	235.34	233.17	234.78
7	234.53	235.18	233.46	234.41
8	234.00	236.84	233.68	236.68
9	237.87	238.20	235.72	235.85
10	235.90	236.27	235.31	235.48
11	...	...	...	...
12	...	...	...	...
13	235.47	235.91	235.02	235.91
14	235.89	236.37	234.37	235.37
15	236.35	239.03	235.27	238.80
16	239.93	240.18	238.80	239.53
17	238.58	239.53	237.71	238.84
18	...	...	...	...
19	...	...	...	...
20	234.85	238.84	234.78	235.97
21	236.14	236.49	234.95	235.88
22	235.89	236.64	235.82	236.26
23	237.32	239.76	236.26	239.28
24	239.54	239.65	236.25	238.26
25	...	...	...	...
26	...	...	...	...
27	238.22	238.77	236.72	238.77
28	239.10	240.58	238.77	239.26
29	239.38	241.00	238.98	240.94
30	243.93	244.08	240.94	243.71
31	243.87	244.51	242.95	243.98

NOVEMBER

Open	High	Low	Close
...	...	...	...
...	...	...	...
244.64	245.80	243.93	245.80
244.57	246.43	244.42	246.20
246.17	247.05	245.21	246.58
246.24	246.90	244.30	245.87
245.69	246.13	244.92	245.77
...	...	...	...
...	...	...	...
245.21	246.22	244.68	246.13
246.43	247.10	246.12	247.08
247.45	247.67	245.68	246.64
246.01	246.66	242.98	243.02
242.02	244.51	241.96	244.50
...	...	...	...
...	...	...	...
242.02	244.80	242.29	243.21
242.92	243.23	236.65	236.78
235.63	237.94	235.51	237.66
239.33	242.05	237.66	242.05
242.48	246.38	241.91	245.86
...	...	...	...
...	...	...	...
246.34	248.00	245.21	247.45
247.73	248.18	246.30	248.17
248.78	248.90	247.73	248.77
Closed			
248.68	249.22	248.07	249.22
...	...	...	...
...	...	...	...
...	...	...	...

DECEMBER

Open	High	Low	Close
246.02	249.22	245.72	249.05
250.74	254.00	249.05	254.00
254.63	254.87	253.24	253.85
253.30	254.42	252.88	253.04
253.35	253.89	250.71	251.17
...	...	...	...
...	...	...	...
251.08	252.36	248.82	251.16
250.73	251.27	249.25	249.28
250.23	251.53	248.94	250.96
250.37	250.98	247.15	248.17
248.29	248.31	247.02	247.35
...	...	...	...
...	...	...	...
245.63	248.23	244.92	248.21
248.77	250.04	247.40	250.04
249.04	250.04	247.19	247.56
247.54	247.81	246.46	246.78
246.59	249.96	245.89	249.73
...	...	...	...
...	...	...	...
248.77	249.73	247.45	248.75
248.13	248.75	245.85	246.34
246.69	247.22	246.02	246.75
Closed			
246.77	247.09	246.73	246.92
...	...	...	...
...	...	...	...
246.41	246.92	244.31	244.67
244.10	244.67	243.04	243.37
243.91	244.03	241.28	242.17

1986 DOW JONES 30 INDUSTRIALS DAILY STOCK PRICE INDEX

JANUARY

Date	Open	High	Low	Close
1	Closed			
2	1546.22	1551.95	1523.74	1537.73
3	1540.02	1557.11	1534.98	1549.20
4	...	...	...	...
5	...	...	...	...
6	1550.02	1557.00	1537.04	1547.59
7	1552.06	1573.74	1544.50	1565.71
8	1570.99	1578.10	1516.63	1526.61
9	1516.06	1530.85	1495.64	1518.23
10	1520.76	1530.96	1500.57	1513.53
11	...	...	...	...
12	...	...	...	...
13	1511.93	1526.83	1502.29	1520.53
14	1526.38	1530.62	1508.03	1519.04
15	1519.84	1535.32	1512.96	1527.29
16	1531.08	1547.71	1517.09	1541.63
17	1541.17	1552.52	1519.72	1536.70
18	...	...	...	...
19	...	...	...	...
20	1530.85	1536.01	1516.86	1529.13
21	1530.39	1535.89	1502.87	1514.45
22	1513.42	1525.57	1494.84	1502.29
23	1500.34	1519.38	1491.74	1511.24
24	1517.43	1537.39	1507.68	1529.93
25	...	...	...	...
26	...	...	...	...
27	1536.58	1548.17	1524.43	1537.61
28	1540.37	1561.35	1530.50	1558.42
29	1558.14	1578.10	1548.05	1558.94
30	1558.37	1572.59	1545.76	1552.18
31	1551.26	1582.91	1548.17	1570.99

FEBRUARY

Open	High	Low	Close
...	...	...	...
...	...	...	...
1570.53	1600.11	1564.33	1594.27
1596.67	1611.47	1575.46	1593.23
1590.14	1601.83	1576.26	1593.12
1595.76	1616.51	1587.50	1600.69
1590.14	1622.82	1576.83	1613.42
...	...	...	...
...	...	...	...
1614.45	1633.14	1605.16	1626.38
1624.89	1637.50	1613.30	1622.82
1625.34	1640.48	1611.70	1629.93
1632.57	1649.31	1616.86	1645.18
1645.41	1668.81	1636.12	1664.45
...	...	...	...
...	...	...	...
Closed			
1661.58	1685.55	1649.43	1678.78
...	...	...	1658.26
1652.75	1675.46	1641.97	1672.82
1681.54	1702.75	1668.69	1697.71
...	...	...	...
...	...	...	...
1689.79	1709.75	1678.67	1698.28
1695.99	1709.52	1674.08	1692.66
1694.04	1714.79	1679.59	1696.90
1701.83	1728.90	1683.37	1713.99
1722.59	1732.57	1687.50	1709.06
...	...	...	...
...	...	...	...
...	...	...	...

MARCH

Open	High	Low	Close
...	...	...	...
...	...	...	...
1706.19	1714.33	1684.63	1696.67
1699.11	1718.63	1679.72	1686.30
1681.63	1695.40	1663.07	1686.66
1698.64	1711.21	1681.75	1696.60
1694.80	1713.48	1682.83	1699.83
...	...	...	...
...	...	...	...
1698.04	1715.16	1688.70	1702.95
1714.80	1752.63	1704.26	1746.05
1750.00	1773.35	1733.48	1745.45
1740.06	1768.80	1729.53	1753.71
1761.14	1799.93	1745.21	1792.74
...	...	...	...
...	...	...	...
1777.06	1790.59	1758.38	1776.82
1772.27	1806.75	1763.65	1789.87
1796.70	1806.99	1773.47	1787.95
1793.82	1820.76	1784.36	1804.24
1807.95	1821.24	1764.85	1768.56
...	...	...	...
...	...	...	...
1784.36	1796.22	1763.29	1782.93
1781.01	1794.30	1762.09	1778.50
1784.12	1817.41	1775.98	1810.70
1822.20	1849.74	1806.51	1821.72
Closed			
...	...	...	...
...	...	...	...
1824.23	1841.83	1803.16	1818.61

APRIL

Date	Open	High	Low	Close
1	1822.08	1829.02	1777.54	1790.11
2	1786.28	1803.64	1769.76	1795.26
3	1796.46	1809.27	1753.71	1766.40
4	1762.93	1772.87	1728.45	1739.22
5	...	...	...	...
6	...	...	...	...
7	1734.55	1749.04	1712.52	1735.63
8	1750.36	1779.57	1737.07	1769.76
9	1784.36	1807.71	1754.19	1778.62
10	1791.07	1807.83	1768.20	1794.30
11	1800.72	1812.50	1779.14	1790.18
12	...	...	...	...
13	...	...	...	...
14	1791.42	1811.38	1781.00	1805.31
15	1799.85	1822.05	1789.68	1809.65
16	1823.41	1859.62	1814.73	1847.97
17	1849.08	1870.16	1831.72	1855.03
18	1851.81	1870.16	1830.98	1840.40
19	...	...	...	...
20	...	...	...	...
21	1842.51	1864.21	1829.86	1855.90
22	1858.26	1866.44	1815.97	1830.98
23	1823.41	1841.27	1803.94	1829.61
24	1831.72	1848.46	1818.95	1831.72
25	1836.43	1848.46	1813.74	1835.57
26	...	...	...	...
27	...	...	...	...
28	1834.20	1852.68	1817.71	1843.75
29	1848.83	1856.15	1813.12	1825.89
30	1825.40	1831.23	1777.90	1783.98
31	...	...	...	...

MAY

Open	High	Low	Close
1777.90	1796.88	1761.04	1777.78
1782.24	1795.88	1763.14	1774.68
...	...	...	...
...	...	...	...
1777.53	1800.35	1779.96	1793.77
1799.36	1803.32	1775.92	1787.95
1782.37	1790.05	1755.21	1775.30
1780.75	1797.87	1768.48	1786.21
1779.64	1797.12	1767.73	1789.43
...	...	...	...
...	...	...	...
1786.46	1804.32	1774.80	1787.33
1790.55	1804.07	1772.32	1785.34
1790.43	1815.23	1775.55	1808.28
1803.94	1808.78	1766.99	1774.68
1770.96	1775.67	1749.88	1759.67
...	...	...	...
...	...	...	...
1763.14	1769.84	1746.53	1758.18
1758.56	1788.44	1752.48	1783.98
1783.48	1798.61	1766.62	1775.17
1782.61	1813.74	1774.18	1806.30
1812.25	1842.14	1804.69	1823.29
...	...	...	...
...	...	...	...
Closed			
1833.16	1856.56	1823.48	1853.03
1862.01	1891.79	1851.92	1878.28
1874.87	1892.97	1857.42	1882.35
1872.51	1898.22	1857.95	1876.71
...	...	...	...

JUNE

Open	High	Low	Close
...	...	...	...
1874.19	1886.17	1845.53	1861.95
1860.74	1875.54	1845.67	1870.43
1876.35	1882.00	1846.34	1863.29
1865.18	1880.79	1851.18	1879.44
1879.98	1894.38	1866.12	1885.90
...	...	...	...
...	...	...	...
1878.77	1880.25	1833.83	1840.15
1836.38	1852.80	1816.07	1837.19
1842.03	1854.68	1825.75	1846.07
1846.07	1851.86	1826.29	1838.13
1848.22	1883.21	1843.92	1874.19
...	...	...	...
...	...	...	...
1880.52	1890.61	1863.29	1871.77
1877.62	1886.98	1853.94	1865.78
1867.84	1881.33	1843.75	1868.94
1864.40	1883.12	1851.46	1855.86
1864.40	1882.85	1847.60	1879.54
...	...	...	...
...	...	...	...
1873.49	1883.40	1853.39	1864.26
1867.43	1891.80	1853.94	1875.55
1879.54	1903.36	1870.32	1883.05
1890.04	1897.22	1867.41	1880.20
1885.97	1898.90	1871.34	1885.26
...	...	...	...
...	...	...	...
1884.98	1907.62	1876.12	1892.72
...	...	...	...

1986 DOW JONES 30 INDUSTRIALS DAILY STOCK PRICE INDEX

JULY

Date	Open	High	Low	Close
1	1889.76	1911.28	1878.52	1903.54
2	1905.51	1922.67	1891.31	1909.03
3	1911.28	1918.59	1887.23	1900.87
4	Closed			
5	...	...	...	...
6	...	...	...	...
7	1893.98	1895.53	1834.08	1839.00
8	1822.13	1834.36	1794.66	1820.73
9	1825.08	1838.58	1807.65	1826.07
10	1833.30	1842.94	1795.07	1831.83
11	1832.11	1840.97	1810.88	1821.43
12	...	...	...	...
13	...	...	...	...
14	1809.34	1816.65	1785.29	1893.45
15	1789.79	1805.54	1760.12	1768.70
16	1776.86	1794.29	1759.70	1774.18
17	1778.68	1802.73	1762.09	1781.78
18	1781.36	1807.37	1754.64	1777.98
19	...	...	...	...
20	...	...	...	...
21	1774.18	1792.60	1763.92	1779.11
22	1777.00	1810.46	1769.12	1795.13
23	1796.40	1813.70	1780.09	1798.37
24	1797.81	1806.81	1778.68	1791.62
25	1799.78	1821.57	1791.06	1810.04
26	...	...	...	...
27	...	...	...	...
28	1806.95	1815.24	1760.26	1773.90
29	1776.43	1788.95	1752.95	1766.87
30	1768.98	1794.15	1741.56	1779.39
31	1779.81	1794.29	1764.20	1775.31

AUGUST

Open	High	Low	Close
1775.31	1788.81	1753.09	1763.64
...	...	...	...
...	...	...	...
1753.09	1785.15	1730.60	1769.97
1787.82	1800.20	1766.87	1777.00
1771.65	1788.67	1759.84	1779.53
1774.75	1802.02	1766.17	1786.28
1786.42	1799.78	1769.69	1782.62
...	...	...	...
...	...	...	...
1786.70	1824.66	1779.25	1811.16
1824.38	1840.55	1804.42	1835.49
1836.19	1860.66	1822.98	1844.49
1844.07	1859.81	1832.54	1844.91
1848.14	1863.61	1829.02	1855.60
...	...	...	...
...	...	...	...
1857.99	1875.14	1842.66	1869.52
1867.55	1880.20	1846.88	1862.91
1861.22	1889.34	1849.97	1881.33
1883.72	1899.47	1864.31	1881.19
1879.78	1899.04	1868.11	1887.80
...	...	...	...
...	...	...	...
1887.65	1893.42	1860.52	1871.77
1876.55	1911.28	1870.50	1904.25
1904.25	1918.25	1887.80	1904.53
1896.79	1912.36	1882.73	1900.17
1896.93	1913.53	1883.44	1898.34
...	...	...	...
...	...	...	...

SEPTEMBER

Open	High	Low	Close
Closed			
1903.26	1913.39	1857.42	1870.38
1861.92	1888.22	1852.78	1881.33
1884.70	1927.87	1877.25	1919.71
1918.73	1933.35	1890.19	1899.75
...	...	...	...
...	...	...	...
1889.76	1907.06	1866.84	1888.36
1898.34	1909.45	1874.02	1884.14
1885.69	1897.50	1863.05	1879.30
1861.64	1868.67	1780.79	1792.89
1794.15	1805.40	1733.55	1758.75
...	...	...	...
...	...	...	...
1772.92	1786.98	1746.20	1757.58
1763.22	1785.01	1739.80	1779.54
1780.37	1799.35	1757.87	1769.40
1763.22	1789.93	1748.03	1774.18
1765.47	1783.04	1747.61	1762.51
...	...	...	...
...	...	...	...
1771.37	1797.81	1761.67	1793.45
1795.98	1809.78	1778.54	1797.81
1798.23	1820.02	1786.28	1803.29
1799.49	1803.15	1753.80	1758.36
1759.42	1786.10	1750.14	1769.89
...	...	...	...
...	...	...	...
1759.56	1768.98	1732.99	1755.20
1761.39	1790.35	1750.14	1767.58

OCTOBER

Date	Open	High	Low	Close
1	1775.03	1805.82	1762.65	1782.90
2	1778.82	1796.54	1767.72	1781.21
3	1793.45	1806.38	1761.25	1774.18
4	...	...	...	...
5	...	...	...	...
6	1772.92	1794.85	1763.36	1784.45
7	1787.40	1799.35	1765.19	1784.45
8	1777.56	1812.43	1772.22	1803.85
9	1802.59	1824.24	1785.85	1796.82
10	1790.92	1806.38	1780.93	1793.17
11	...	...	...	...
12	...	...	...	...
13	1792.60	1806.95	1781.50	1798.37
14	1797.67	1816.51	1783.32	1800.20
15	1799.21	1835.77	1792.18	1831.69
16	1835.49	1852.64	1819.18	1836.19
17	1829.44	1844.91	1817.07	1837.04
18	...	...	...	...
19	...	...	...	...
20	1821.29	1826.63	1793.87	1811.02
21	1811.02	1822.98	1792.04	1805.68
22	1803.57	1921.29	1793.59	1808.35
23	1812.15	1845.05	1806.95	1834.93
24	1836.33	1851.66	1821.71	1832.26
25	...	...	...	...
26	...	...	...	...
27	1834.08	1850.11	1817.49	1841.82
28	1843.64	1863.47	1830.99	1845.47
29	1841.54	1863.33	1834.51	1851.80
30	1880.20	1894.69	1862.77	1878.37
31	1875.28	1891.73	1858.13	1877.81

NOVEMBER

Open	High	Low	Close
...	...	...	...
...	...	...	...
1880.62	1902.28	1870.78	1894.26
1884.28	1902.00	1873.88	1892.44
1886.11	1911.14	1876.55	1899.04
1891.73	1907.48	1868.95	1891.59
1885.69	1899.47	1870.78	1886.53
...	...	...	...
...	...	...	...
1883.44	1901.01	1871.20	1892.29
1891.59	1904.95	1882.45	1895.95
1898.90	1909.31	1876.97	1893.70
1893.14	1901.01	1857.28	1862.20
1861.22	1883.58	1848.28	1873.59
...	...	...	...
...	...	...	...
1857.00	1879.92	1846.74	1860.52
1854.33	1864.31	1806.52	1817.21
1811.59	1838.02	1797.10	1826.63
1841.54	1866.28	1823.12	1860.06
1864.03	1901.86	1853.07	1893.56
...	...	...	...
...	...	...	...
1887.65	1921.40	1879.08	1906.07
1906.78	1922.81	1890.04	1912.12
1908.46	1926.46	1895.11	1916.76
Closed			
1917.18	1923.51	1903.82	1914.23
...	...	...	...
...	...	...	...
...	...	...	...

DECEMBER

Open	High	Low	Close
1900.17	1915.92	1880.48	1912.58
1920.70	1958.80	1914.93	1955.57
1947.55	1971.74	1933.91	1947.13
1945.44	1963.30	1930.25	1939.68
1938.41	1950.22	1911.70	1925.06
...	...	...	...
...	...	...	...
1925.48	1946.71	1906.92	1920.34
1931.52	1939.82	1909.87	1916.30
1913.67	1943.05	1908.32	1932.93
1940.10	1947.41	1904.81	1920.65
1921.26	1932.09	1904.39	1912.26
...	...	...	...
...	...	...	...
1901.01	1925.34	1887.09	1922.81
1923.65	1942.91	1912.40	1936.16
1926.60	1937.57	1909.45	1918.31
1916.20	1927.02	1900.17	1912.82
1914.65	1935.18	1899.89	1926.85
...	...	...	...
...	...	...	...
1921.96	1938.84	1907.76	1925.18
1924.21	1933.77	1902.28	1914.37
1913.95	1937.57	1910.01	1926.88
Closed			
1927.59	1939.12	1919.71	1930.40
...	...	...	...
...	...	...	...
1925.20	1931.38	1904.53	1912.12
1911.14	1920.70	1894.69	1908.91
1909.03	1920.42	1885.40	1895.95

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

MARCH 1986 180 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2			30.60A	32.45N	31.55	992	....	6
3		33.25B		31.55N	32.95	995	....	6
6		33.55B	31.75A	33.05B	33.25	996	....	6
7	35.35	35.75B	34.60A	35.75B	36.05	998	3	6
8		36.25B	32.40A	32.40A	28.25	990	....	6
9			25.60A	28.25N	26.85	986	....	6
10		27.10B	26.20A	26.85N	26.35	984	....	6
13		27.40B	26.20A	27.10B	27.40	988	....	6
14		27.65B	27.10A	27.10A	27.20	987	....	6
15		29.00B		29.00B	28.95	991	....	6
16		29.40B	27.90A	29.40B	29.75	993	....	6
17			28.70A	28.75A	28.10	991	....	6
20		28.15B	27.00A	28.15B	28.35	992	....	6
21			25.25A	26.00A	25.55	987	....	6
22		26.00B	23.30A	23.30A	22.80	979	....	6
23		24.00B		24.00B	24.65	987	....	6
24		26.80B		26.80B	26.80	992	....	6
27		28.10B		27.60B	27.80	995	....	6
28		30.00B		30.00B	32.05	998	....	1
29		32.50B	31.80A	31.80A	31.45	998	....	1
30		31.90B	29.90A	29.90A	30.30	997	....	1
31		33.00B	....	33.00B	33.05	998	....	1

IN FEBRUARY

3		34.05B		34.05B	35.55	999	....	1
4			34.00A	34.00A	33.70	999	....	1
5		34.00B	32.50A	34.00d	34.00	999	....	1
6		34.90B		34.00N	34.00	999	....	1
7		36.10B	32.70A	36.10B	36.15	999	....	1
10		37.50B		37.10B	37.55	999	....	1
11		37.70B	36.50A	37.55N	36.55	999	....	1
12		37.10B	36.40A	36.80B	36.85	999	....	1
13		38.20B	36.10A	38.20B	38.45	999	....	1
14		40.50B		40.40B	40.65	999	....	1
17	Exchange Closed; President's Day							
18		43.15B		43.10B	43.20	999	....	1
19		44.00B	40.90A	40.90A	40.90	999	....	1
20		43.00B		43.00B	43.85	999	....	1
21		45.75B		45.20B	44.95	999	....	1
24		46.30B	44.90A	45.60B	45.70	999	....	1
25			43.90A	45.70N	44.30	999	....	1
26		45.10B	44.00A	45.10B	44.65	999	....	1
27		47.00B		47.00B	47.30	999	....	1
28		47.50B	46.50A	46.50A	46.00	999	....	1

IN MARCH

3		46.50B	45.60A	45.60A	45.45	999	....	1
4		46.00B	44.95A	44.95A	44.35	999	....	1
5	44.20	44.45B	43.35A	44.45B	45.45	999	1	....

MARCH 1986 185 CALLS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2			25.60A	27.45N	26.55	979	....	30
3		28.25B		26.55N	27.95	984	....	30
6		28.55B	26.75A	28.05B	28.25	987	....	30
7	30.30	30.75B	29.60A	30.75B	31.05	993	11	41
8		31.25B	27.40A	27.40A	23.25	971	....	11
9			20.60A	23.25N	21.90	962	....	3
10		22.10B	21.30A	21.90N	21.40	958	....	3
13		22.40B	21.20A	22.10B	22.50	966	....	3
14		22.65B	22.10A	22.10A	22.30	965	....	3
15		24.00B	22.20A	24.00B	23.95	975	....	3
16		24.40B	22.90A	24.40B	24.75	979	....	3
17			23.70A	23.75A	23.10	973	....	3
20		23.15B	22.00A	23.15B	23.35	977	....	3
21			20.25A	21.00A	20.60	963	....	3
22		21.00B	18.40A	18.40A	17.80	943	....	3
23		19.00B		19.00B	19.65	960	....	3
24		21.80B		21.80B	21.80	975	....	3
27		23.15B		22.60B	22.80	982	....	3
28		25.00B		25.00B	27.05	993	....	3
29		27.50B	26.80A	26.80A	26.45	992	....	3
30		26.90B	24.90A	24.90A	25.30	990	....	3
31		28.00B		28.00B	28.05	994	....	3

IN FEBRUARY

3		29.05B		29.05B	30.55	997	....	3
4		31.00B	29.00A	29.00A	28.70	996	....	3
5		29.00B	27.50A	29.00B	29.00	996	....	3
6		29.90B	....	29.00N	29.00	996	....	3

(Continued in next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

MARCH 1986 185 CALLS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	....	31.00B	27.70A	31.00B	31.15	.997	....	3
10	....	32.50B	....	32.10B	32.55	.998	....	3
11	....	32.70B	31.50A	32.55N	31.55	.998	....	3
12	....	32.10B	31.40A	31.80B	31.85	.998	....	3
13	....	33.20B	31.10A	33.20B	33.45	.999	....	3
14	....	35.50B	....	35.40B	35.65	.999	....	3
17	Exchange Closed; President's Day							
18	....	38.15B	....	38.10B	38.20	.999	....	3
19	....	39.00B	35.90A	35.90A	35.90	.999	....	3
20	....	38.00B	....	38.00B	38.85	.999	....	3
21	39.90	40.75B	39.90	40.20B	39.95	.999	3	3
24	....	41.30B	39.90A	40.60B	40.70	.999	....	1
25	....	....	38.90A	40.70N	39.30	.999	....	1
26	....	40.10B	39.00A	40.10B	39.65	.999	....	1
27	....	42.00B	....	42.00B	42.30	.999	....	1
28	....	42.50B	41.50A	41.50A	41.00	.999	....	....

MARCH 1986 190 CALLS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	21.00	22.00B	20.60A	21.30B	21.60	.949	23	138
3	....	23.25B	....	21.60N	23.00	.960	....	138
6	23.45@ 50	23.50	21.75A	23.15	23.30	.965	2	138
7	25.95	25.95	24.60A	25.95	26.05	.979	3	140
8	25.90	26.20	18.20	18.20	18.50	.930	2	141
9	17.00	17.75B	16.50A	17.65B	17.50	.913	2	139
10	....	17.70B	17.00A	17.50N	17.10	.906	1	141
13	18.10	18.10	17.00A	18.10	18.00	.921	13	152
14	....	18.40B	17.60A	17.60A	17.75	.919	....	141
15	19.10	19.30B	17.65A	19.10	19.20	.938	1	140
16	19.15	19.40B	18.55A	19.40B	19.85	.946	1	140
17	....	....	19.00A	19.45A	18.30	.933	....	140
20	....	18.35B	17.20A	18.35B	18.45	.940	....	139
21	16.35	16.40B	15.35A	16.35	15.90	.911	1	139
22	15.00	16.00B	13.80A	13.80A	13.40	.671	4	139
23	....	14.20B	....	14.20B	14.95	.903	....	139
24	....	16.95B	....	16.95B	16.95	.933	....	139
27	....	18.10B	....	17.60B	17.85	.947	....	139
28	....	20.00B	....	20.00B	22.15	.977	....	139
29	22.50	22.50	21.80A	22.50	21.50	.974	1	138
30	....	21.90B	19.90A	19.90A	20.40	.968	....	138
31	....	23.00B	....	23.00B	23.05	.981	....	138

IN FEBRUARY

3	23.00	24.00B	23.00	24.00B	25.60	.990	52	190
4	25.75	26.00B	24.00A	24.00A	23.75	.985	25	187
5	23.45	24.00B	22.65	24.00B	24.05	.985	2	188
6	....	24.90B	....	24.05N	24.00	.985	....	188
7	23.00	26.00B	22.70A	26.00B	26.15	.990	2	190
10	26.55	27.50B	26.50A	27.10B	27.55	.994	1	190
11	....	27.70B	26.50A	27.55N	26.55	.993	....	181
12	25.50	27.10B	25.50	26.80B	26.85	.994	1	150
13	....	28.20B	26.10A	28.20B	28.45	.996	....	150
14	....	30.50B	....	30.40B	30.65	.998	....	150
17	Exchange Closed; President's Day							
18	....	33.15B	....	33.10B	33.20	.999	....	14
19	....	34.00B	30.90A	30.90A	30.90	.999	....	6
20	....	33.00B	....	33.00B	33.85	.999	....	6
21	....	35.75B	....	35.20B	34.95	.999	....	6
24	....	36.30B	34.90A	35.60B	35.70	.999	....	6
25	....	....	33.90A	35.70N	34.30	.999	....	6
26	....	35.10B	34.00A	35.10B	34.65	.999	....	6
27	....	37.00B	....	37.00B	37.30	.999	....	6
28	....	37.50B	36.50A	36.50A	36.00	.999	....	6

IN MARCH

3	....	36.50B	35.60A	35.60A	35.45	.999	....	6
4	....	38.00B	34.95A	34.95A	34.35	.999	....	5
5	....	34.45B	33.35A	34.45B	35.45	.999	....	5
6	....	36.00B	....	36.00B	36.70	.999	....	5
7	....	....	36.00A	36.00A	35.90	.999	....	5
10	....	37.50B	....	37.50B	37.60	.999	....	5
11	....	42.70B	....	42.70B	43.30	1.000	....	5
12	....	45.00B	43.20A	43.20A	42.85	1.000	....	3
13	....	44.25B	42.25A	44.10B	44.30	1.000	....	3
14	45.15	46.00B	45.15	46.00B	45.50	1.000	1	2
17	....	....	44.50A	44.75A	43.80	1.000	....	2
18	....	46.20B	....	46.00B	46.45	1.000	....	2
19	....	....	....	46.45N	45.50	1.000	....	2
20	....	46.70B	....	46.60B	46.70	1.000	....	2
21	....	....	43.55A	43.55A	43.45	1.000	....	1
24	....	....	....	....	....	1.000	....	....

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

MARCH 1986 195 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	16.50	17.00B	16.20A	16.50	16.90	.894	1	895
3	....	18.25B	....	18.25B	18.20	.914	....	883
6	....	18.50B	17.25A	18.25B	18.45	.922	....	883
7	19.20	21.00	19.20	21.00	21.05	.949	12	883
8	....	21.10B	17.40A	17.40A	14.20	.857	....	879
9	13.00	13.75B	12.00	13.70	13.35	.830	5	881
10	14.00	14.00	13.00A	13.30	12.95	.819	4	879
13	13.55	14.00	12.00A	14.00	13.90	.842	15	888
14	13.30	14.15B	13.00A	13.30	13.55	.839	....	876
15	....	14.80B	13.40A	14.75B	14.80	.870	....	876
16	....	15.05B	14.15A	15.05B	15.35	.884	....	876
17	....	15.50B	14.60A	15.10A	14.00	.860	....	876
20	13.30	13.95B	12.70	13.95B	14.05	.870	3	876
21	11.50	12.00B	11.50	11.50	11.65	.819	10	876
22	11.90	11.90	9.70A	9.70A	9.35	.756	47	894
23	9.60	10.15	9.60	10.15	10.75	.804	4	893
24	10.70	12.55B	10.70	12.55B	12.55	.852	10	903
27	....	13.70B	....	13.20B	13.35	.877	1	903
28	14.55	15.35	13.75A	15.35	17.25	.937	467	645
29	17.80	17.80	17.00A	17.80	16.85	.931	1	645
30	15.45	16.95B	15.45	15.45	15.80	.917	1	645
31	18.70	18.70	18.70	18.70	18.35	.947	1	637

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	20.40B	....	20.40B	20.80	.968	....	637
4	....	21.25B	19.20A	19.20A	19.00	.955	....	634
5	....	19.15B	18.00A	19.15B	19.35	.955	....	634
6	20.00	20.00	19.40A	20.00	19.25	.956	1	634
7	....	21.00B	18.00A	21.00B	21.30	.970	....	634
10	....	22.10B	....	22.10B	22.65	.980	....	634
11	....	22.70B	21.50A	22.65N	21.65	.976	....	634
12	....	22.10B	21.40A	21.80B	21.95	.978	....	634
13	....	23.20B	21.00A	23.20B	23.55	.985	....	634
14	24.00	25.50B	24.00	25.40B	25.70	.992	7	629
17	Exchange Closed: President's Day							
18	27.70	28.20B	27.70	28.10B	28.20	.997	1	629
19	....	29.00B	25.90A	25.90A	25.90	.995	....	621
20	....	28.00B	....	28.00B	28.85	.998	....	612
21	....	30.75B	....	30.20B	29.95	.999	....	559
24	....	31.30B	29.90A	30.60B	30.70	.999	....	556
25	....	....	28.90A	30.70N	29.30	.999	....	557
26	....	30.10B	29.00A	30.10B	29.65	.999	....	555
27	....	31.90B	....	31.90B	32.30	.999	....	553
28	....	32.50B	31.50A	31.50A	31.00	.999	....	42

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	31.50B	30.60A	30.60A	30.45	.999	....	39
4	....	33.00B	29.95A	29.95A	29.35	.999	....	38
5	29.00	29.45B	28.35A	29.45B	30.45	.999	....	37
6	....	31.00B	....	31.00B	31.70	.999	2	36
7	....	....	31.00A	31.00A	30.90	.999	....	32
10	....	32.50B	....	32.50B	32.60	.999	....	22
11	....	37.70B	....	37.70B	38.30	.999	....	19
12	....	40.00B	38.20A	38.20A	37.85	1.000	....	16
13	....	39.25B	37.25A	39.10B	39.30	1.000	....	....

MARCH 1986 200 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	12.30	13.00B	12.10A	12.15	12.70	.809	12	424
3	....	13.90B	....	13.90B	13.90	.837	....	408
6	13.90	14.35B	13.00A	13.90	14.10	.848	....	408
7	14.80	16.50	14.80	16.50	16.50	.892	3	408
8	16.25	16.85B	9.75	9.75	10.20	.748	21	407
9	9.00@8.95	10.00	8.50	9.90B	9.65	.711	24	418
10	10.00@.05	10.40	9.40	9.40	9.30	.698	13	418
13	8.75	10.00	8.75	10.00	9.95	.727	6	418
14	9.70	10.30B	9.50	9.50	9.70	.722	37	438
15	9.80	10.90B	9.65A	10.75B	10.80	.766	5	440
16	10.80	11.25	9.85	11.25	11.30	.786	7	440
17	11.55	11.55	9.80	10.20B	10.00	.749	28	439
20	9.25	9.95	9.00	9.95	10.10	.760	25	441
21	9.55	9.55	7.45	7.50	7.95	.687	38	456
22	7.80	8.10	6.05	6.05	5.95	.604	63	506
23	5.85	7.25	5.85	6.90	7.15	.664	53	518
24	7.25	8.65B	6.95A	8.65B	8.60	.728	45	531
27	9.00	9.85B	8.75	8.90	9.40	.761	25	532
28	9.30	12.95	9.00	12.95	12.90	.859	42	533
29	12.50	14.05	12.50	12.60	12.50	.848	9	534
30	11.00	12.90B	11.00	11.00	11.50	.824	16	542
31	13.25	13.90B	13.25	13.90B	13.90	.878	4	538

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

MARCH 1986 200 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	13.60	16.60	13.35	16.60	16.15	.918	9	542
4	16.50	16.50	14.50	14.50	14.55	.891	4	531
5	14.30	15.20B	13.80A	14.30	14.85	.891	22	522
6	15.90	15.90	14.10	14.60B	14.80	.895	26	533
7	....	16.30B	13.60A	16.30B	16.75	.924	5	533
10	17.45	17.45	16.70A	17.45	17.95	.944	5	524
11	....	....	16.90A	17.95N	17.00	.934	....	521
12	17.05	17.60	16.75A	17.40A	17.30	.939	7	520
13	17.25	18.20B	16.50A	18.20B	18.75	.956	18	520
14	18.40	20.50B	18.40	20.40B	20.85	.974	22	505
17	Exchange Closed: President's Day							
18	20.90	23.10B	20.90	23.10B	23.20	.989	4	502
19	22.50	24.00B	20.90A	20.90A	20.95	.982	3	480
20	20.50	23.00B	20.50	23.00B	23.90	.992	1	459
21	24.50	25.75B	24.20	25.10B	25.00	.994	6	459
24	25.40	26.30B	24.60A	25.60B	25.70	.996	2	433
25	25.50	25.50	23.70	24.65B	24.30	.995	80	512
26	24.80	25.10B	23.40	25.10B	24.65	.996	17	445
27	27.40	27.40	24.90A	27.40	27.30	.998	1	413
28	28.25	28.40B	26.50A	26.50A	26.00	.998	1	233

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	26.80B	25.60A	25.60A	25.45	.999	....	210
4	25.85	28.00B	24.95A	24.95A	24.35	.999	1	188
5	....	24.45B	23.35A	24.45B	25.45	.999	....	186
6	....	26.00B	....	26.00B	26.70	.999	....	173
7	....	....	26.00A	26.00A	25.90	.999	....	163
10	....	27.50B	....	27.50B	27.60	.999	....	129
11	....	32.70B	....	32.70B	33.30	.999	....	129
12	....	35.00B	33.20A	33.20A	32.85	.999	....	129
13	....	34.25B	32.25A	34.10B	34.30	.999	....	129
14	....	36.00B	....	36.00B	35.50	1.000	....	94
17	....	....	34.50A	34.75A	33.80	1.000	....	79
18	....	36.20B	....	36.00B	36.45	1.000	....	40
19	....	....	....	36.45N	35.50	1.000	....	39
20	....	36.70B	....	36.70B	36.70	1.000	....	27
21	....	....	33.55A	33.55A	33.45	1.000	....	27
24	....	....	....	....	....	1.000	....	....

MARCH 1986 205 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	8.40	9.15B	8.20	8.50	9.00	.693	66	968
3	9.20@.15	10.15	9.15	10.05A	10.00	.729	23	936
6	9.80	10.40B	9.40	10.00B	10.15	.740	2	923
7	10.95@.80	12.30	10.80	12.20	12.35	.803	131	918
8	12.30	12.60	6.30	6.75B	6.85	.610	149	883
9	6.40@.50	7.10	5.60	6.90A	6.65	.568	384	1087
10	6.75	7.25	6.20	6.45	6.30	.553	48	1089
13	6.00	6.70B	6.00	6.70B	6.80	.585	93	1037
14	7.25	7.25	6.30	6.40	6.60	.579	18	1034
15	....	7.75	6.50A	7.30B	7.35	.631	36	1028
16	7.25@.20	7.70	6.60	7.70	7.75	.654	115	954
17	....	7.80B	6.50	6.85B	6.65	.607	24	958
20	6.10	6.65	5.80	6.65	6.70	.617	57	964
21	6.60	6.60	4.65	4.90@.80	5.00	.529	247	1050
22	4.90	5.10	3.60A	3.60A	3.55	.439	901	1738
23	3.60@.50	4.35B	3.50	4.35B	4.30	.499	200	1790
24	4.30	5.75	4.10	5.50	5.45	.571	176	1818
27	5.70	6.50	5.40	6.05A	6.05	.606	334	1612
28	6.00	9.05	5.85	9.05	8.90	.737	164	1569
29	8.60@.55	10.30	8.00A	8.55	8.60	.721	116	1558
30	8.50	9.00B	7.50A	7.75	7.85	.687	74	1429
31	8.90	10.45	8.90	10.15	9.95	.764	59	1424

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	10.30	11.85	9.35	11.85	12.00	.827	29	1393
4	12.35@.50	12.65	9.00A	12.00	10.55	.783	41	1380
5	10.70	10.80	9.50	10.65	10.85	.783	29	1399
6	11.10	12.00	10.55A	10.55A	10.70	.790	20	1388
7	9.75	12.75B	9.70A	12.10	12.40	.838	44	1404
10	12.30	13.40	12.00	13.40	13.55	.871	32	1377
11	13.00	13.50B	12.75A	12.75A	12.60	.853	4	1368
12	12.60	13.00	11.90	12.80B	12.80	.860	40	1367
13	12.30	14.10	11.45	13.90	14.05	.892	31	1359
14	14.00	16.35B	13.90	15.75	16.05	.928	43	1358
17	Exchange Closed: President's Day							
18	15.90	18.30	15.90	18.30	18.40	.963	28	1345
19	17.60	19.00B	16.40A	16.40A	16.25	.944	7	1343
20	15.80	17.50	15.80	17.50	19.05	.970	5	1340
21	19.70	20.75	19.70	20.15	20.05	.978	11	1337
24	20.75	21.30B	19.70A	20.75	20.80	.985	1	1326
25	19.20	19.80	18.60	19.50	19.45	.980	4	1322

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

MARCH 1986 205 CALLS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	19.85	20.30B	19.10A	19.85A	19.75	.983	1	1322
27	22.25	22.25	19.90A	22.25	22.35	.992	4	1172
28	22.00	23.50B	21.50A	21.50A	21.00	.991	57	1091
				IN MARCH				
3	21.10	21.70B	20.60A	20.60A	20.45	.993	7	1029
4	22.90	23.00B	19.95A	19.95A	19.35	.992	5	994
5	19.00	19.45B	18.35A	19.45B	20.45	.996	1	944
6	....	21.00B	....	21.00B	21.70	.998	....	868
7	22.50	22.50	20.85	20.85	20.90	.998	15	857
10	21.25	22.50B	21.25	22.50B	22.60	.999	4	800
11	24.25	27.70B	24.15A	27.70B	28.30	.999	1	617
12	....	30.00B	28.20A	28.20A	27.85	.999	1	605
13	....	29.25B	27.25A	29.10B	29.30	.999	....	545
14	31.00	31.00	30.75	30.75	30.50	.999	26	585
17	....	....	29.50A	29.75A	28.80	1.000	....	551
18	....	31.20B	....	31.00B	31.45	1.000	....	43
19	....	....	31.00A	31.45N	30.50	1.000	....	16
20	32.05	32.20	31.30A	32.20	31.70	1.000	2	11
21	....	32.50B	28.55A	28.55A	28.45	1.000	....	10
24	....	....	....	....	....	1.000	....	....

MARCH 1986 210 CALLS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	6.00	6.15	5.25	5.80	5.95	.557	488	3358
3	6.10	6.95	6.05	6.70B	6.75	.596	368	3395
6	7.10	7.25	5.80	6.75	6.85	.606	45	3423
7	7.50	9.00	7.50	8.70	8.70	.683	140	3366
8	8.75@.65	9.00	3.60	4.50	4.35	.460	3523	3476
9	4.00	4.85	3.70	4.40@.55	4.35	.418	622	3253
10	4.45@.60	5.00	3.90	4.10	4.10	.404	714	3433
13	3.75@.85	4.50	3.75	4.35B	4.40	.434	640	3362
14	4.70	4.70	3.95	4.20	4.25	.428	675	3124
15	4.35	5.15	4.10	4.65	4.75	.480	473	3078
16	4.55	5.05	4.05	4.90	4.95	.504	252	2983
17	4.90	4.90	3.95	4.15	4.15	.453	746	2798
20	3.90@.70	4.20	3.50	4.15@.20	4.15	.459	437	2741
21	4.00	4.05B	2.55	2.95	2.90	.371	812	2766
22	2.85@.75	3.00	1.85	1.90@.95	1.90	.287	1009	3272
23	1.95@.75	2.50	1.75	2.50	2.40	.339	553	3420
24	2.40	3.30	2.30	3.10A	3.10	.406	902	3751
27	3.30	3.90	3.10	3.55	3.50	.436	578	3324
28	3.65	5.55	3.35	5.55	5.70	.580	362	3337
29	5.45@.50	7.00	5.00	5.55	5.55	.560	1073	3880
30	5.35	5.90	4.45	4.90	4.95	.521	434	3657
31	5.05@.00	7.25	5.00	6.70	6.70	.613	524	3766
				IN FEBRUARY				
3	6.90@.80	8.50	6.30	8.40	8.50	.693	415	3420
4	8.75	9.10	5.70	7.00	7.10	.635	383	3307
5	6.80	7.65B	6.20	7.45	7.30	.635	331	3435
6	7.45	8.30	7.00	7.45	7.30	.644	210	3501
7	6.60	9.00	5.75	8.70B	8.60	.709	132	3471
10	8.45	9.60	8.20	9.40B	9.60	.752	91	3450
11	9.25	9.70B	8.40	8.80A	8.75	.725	159	3024
12	8.95	9.15B	7.70	8.75	8.85	.735	43	3039
13	8.90	9.80	7.50	9.75	9.85	.782	178	3113
14	9.90@.85	11.80	9.50	11.60	11.55	.839	250	2965
17	Exchange Closed; President's Day							
18	11.50	14.05B	11.20	13.85	13.80	.901	746	2617
19	13.00	14.35B	11.60	11.60	11.75	.861	180	2579
20	11.40@.25	14.15	11.25	14.15	14.35	.916	81	2529
21	15.10	16.35	14.95	15.85	15.35	.933	21	2465
24	14.80	16.35	14.80	15.80B	15.95	.950	213	2549
25	15.70	16.00	13.75	14.70B	14.70	.935	179	2498
26	14.30	16.00	14.30	15.10A	14.95	.942	29	2484
27	15.00	17.90	15.00	17.90	17.45	.970	18	2455
28	18.65	18.65	16.20	16.55	16.10	.963	107	2448
				IN MARCH				
3	16.05	16.80B	15.40	15.40	15.55	.968	15	2442
4	18.00	18.15	14.40	14.40	14.45	.963	87	2398
5	13.10	14.55B	12.60	14.55B	15.45	.977	8	2396
6	15.65	16.45	15.00	16.45	16.70	.987	34	2352
7	17.45	17.45	16.00A	16.00A	15.90	.986	2	2334
10	16.30	17.50B	16.30	17.50B	17.60	.996	22	2313
11	19.00	22.80	19.00	22.80	23.30	.999	4	2227
12	24.00@.10	24.90B	23.20A	23.20A	22.85	.999	3	1834
13	....	24.25B	22.25A	22.85N	24.30	.999	1	336
14	26.00	26.00	25.50	25.50	25.50	.999	5	245

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

MARCH 1986 210 CALLS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	....	....	24.50A	24.75A	23.80	.999	....	216
18	24.00	26.20B	24.00	26.00B	26.45	1.000	4	210
19	24.70	26.00B	24.70	26.00B	25.50	1.000	1	83
20	26.20	26.70	26.20	26.70	26.70	1.000	2	50
21	26.80	27.50B	23.55A	23.55A	23.45	1.000	2	45
24	....	....	....	....	....	.999	....	....
25	....	....	....	....	....	.000	....	....

MARCH 1986 215 CALLS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	3.90@.80	3.90	3.20	3.55B	3.65	.417	218	6957
3	3.80	4.50	3.80	4.30	4.30	.455	552	6963
6	4.60@.70	4.70	3.70	4.40	4.35	.482	387	7058
7	4.85@.90	6.00	4.75	5.80	5.75	.543	439	6942
8	5.70@.65	6.00	2.20	2.80	2.70	.318	1854	7840
9	2.30@.60	3.05	2.10	2.80	2.75	.283	3830	5308
10	2.90@.85	3.15	2.40	2.55	2.50	.271	543	5210
13	2.25@.30	2.80	2.25	2.70	2.70	.295	1149	4522
14	2.90	2.90	2.40	2.45	2.55	.290	258	4462
15	2.65	3.20	2.50	2.85	2.85	.336	326	4396
16	2.80@.75	3.00	2.40	3.00@2.95	2.95	.357	346	4385
17	2.95@.90	3.00	2.30	2.30	2.35	.309	519	4383
20	2.15@.20	2.30	1.90	2.30B	2.30	.311	182	4321
21	2.30	2.30	1.35	1.55	1.50	.234	281	4364
22	1.50@.45	1.60	.95	.95	.95	.168	362	4483
23	.95@1.00	1.30	.95	1.30	1.30	.206	875	4311
24	1.25	1.90	1.25	1.75	1.70	.259	211	4218
27	1.80	2.30	1.70	1.90	1.90	.281	494	4202
28	2.00	3.40	1.85	3.40	3.40	.412	1817	4021
29	3.10	4.30	2.95	3.25	3.30	.392	1898	4423
30	3.25	3.60	2.65	2.80	2.90	.355	896	4347
31	2.95@3.05	4.50	2.95	4.15	4.15	.445	1624	4646
				IN FEBRUARY				
3	4.25@.15	5.60	3.90	5.50	5.45	.529	1243	4688
4	5.70	6.20	3.40	4.60	4.50	.466	1890	4727
5	4.35	5.10	3.85	4.80	4.70	.466	889	4406
6	4.75@.80	5.80	4.35	4.70	4.65	.477	1209	4249
7	4.00@.20	6.30	3.35	5.60	5.65	.549	1282	4689
10	5.50@.35	6.40	5.35	6.30	6.35	.597	524	4337
11	6.10@5.90	6.40	5.30	5.55	5.60	.563	646	4341
12	5.80@6.00	6.00	4.80	5.70	5.70	.574	478	4190
13	5.75	6.30	4.70	6.20	6.25	.629	669	4253
14	6.20@.15	7.70	5.75	7.40@.50	7.60	.702	738	4347
17	Exchange Closed; President's Day							
18	7.55	9.85B	7.00	9.70	9.80	.788	714	4230
19	8.90	10.10	7.60	7.75	7.85	.722	291	4120
20	7.50@.45	10.15	7.40	10.00	10.00	.810	233	3902
21	10.60@.70	11.80	10.15	10.80	10.90	.840	199	3857
24	10.50	12.10	10.45	11.45	11.50	.867	162	3879
25	11.30	11.45	9.50	10.60	10.35	.837	110	3863
26	10.00@9.90	11.30	9.90	10.45	10.55	.849	60	3864
27	11.25@.40	13.30	10.75	12.60	12.75	.908	134	3813
28	13.35	13.65B	11.30	11.60	11.45	.889	200	3752
				IN MARCH				
3	11.45	12.05	10.80	10.80	10.90	.894	77	3705
4	11.30	13.50	9.40	9.50	9.85	.877	47	3670
5	9.15	10.50	7.90	10.50	10.75	.910	433	3977
6	10.95	11.50B	9.60	11.50B	11.95	.939	63	3916
7	12.00	12.55B	10.95	11.25	11.10	.934	28	3908
10	12.00	12.80	11.85A	12.80	12.85	.973	67	3907
11	13.75	17.00B	13.65	17.00B	18.30	.998	94	3920
12	18.15	20.20	18.05	18.05	17.85	.998	36	3838
13	16.80	19.25B	16.80	18.80	19.30	.999	40	3729
14	20.45	21.10	20.45	20.60	20.50	.999	6	3392
17	19.90	19.90	19.20	19.75	18.80	.999	6	1908
18	19.85	21.20B	19.85	21.00	21.45	.999	10	1652
19	21.35	21.90B	21.00A	21.05	20.50	1.000	2	555
20	21.00	22.40B	21.00	22.40B	21.70	1.000	5	297
21	21.05	22.50B	18.55A	18.55A	18.45	1.000	10	295
24	....	....	....	....	....	.999	....	....

MARCH 1986 220 CALLS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	2.30@.25	2.30	1.85	2.10	2.15	.290	279	3075
3	2.30@.45	2.75	2.30	2.55@.50	2.55	.322	369	3239
6	2.80	2.80	2.20	2.60	2.60	.325	200	3248
7	3.00	3.80	2.90	3.60	3.60	.400	667	3367

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

MARCH 1986 220 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	3.65	3.85	1.60	1.65	1.60	.202	905	3436
9	1.40@.30	1.90	1.30	1.80	1.75	.175	683	3501
10	1.90@.80	2.00	1.45	1.50	1.50	.166	606	3680
13	1.35@.30	1.70	1.30	1.65	1.60	.183	441	3678
14	1.65	1.70	1.40	1.45B	1.50	.179	283	3724
15	1.55	1.85	1.45	1.70	1.65	.215	380	3840
16	1.65	1.70	1.40	1.70	1.70	.231	174	3866
17	1.70	1.70	1.30	1.40	1.35	.192	177	3937
20	1.20@.10	1.25	1.00	1.25	1.25	.191	356	4002
21	1.25	1.25	.70	.80	.80	.133	545	3886
22	.75@.80	.80	.45	.55	.50	.088	141	3906
23	.50	.70	.50	.70	.65	.112	386	4137
24	.65	1.00	.65	.90	.85	.147	324	4251
27	.90@.95	1.20	.90	1.05	1.00	.161	693	4579
28	1.05@.10	1.75	.95	1.70	1.80	.263	1131	4652
29	1.75@.70	2.55	1.65	1.85@.95	1.85	.246	1711	4954
30	1.85	2.10	1.55	1.65	1.65	.216	454	4889
31	1.70	2.70	1.70	2.50	2.45	.291	1240	5318
				IN FEBRUARY				
3	2.55@.50	3.50	2.30	3.50@.40	3.40	.364	828	5510
4	3.70@.65	3.90	2.00	2.80	2.70	.307	2058	5642
5	2.65@.60	3.10	2.25	2.90	2.85	.307	930	5723
6	2.90	3.50	2.55	2.80	2.80	.317	1309	5956
7	2.50	3.70	2.00	3.50	3.45	.385	1166	5650
10	3.30@.40	3.90	3.20	3.85	3.90	.428	1684	5146
11	3.70	3.90	3.20	3.30	3.35	.394	1140	5044
12	3.50	3.60	2.80	3.30@.35	3.35	.403	644	5024
13	3.40@.35	3.75	2.50	3.65	3.65	.456	1225	4605
14	3.45	4.55	3.30	4.30@.40	4.40	.533	1446	4160
17	Exchange Closed; President's Day							
18	4.30@.40	6.25	4.15	6.05	6.05	.626	1402	4171
19	5.60@.50	6.65	4.50	4.70@.80	4.70	.543	1098	4329
20	4.55@.45	6.50	4.30	6.50@.25	6.35	.652	508	4274
21	6.90	8.05	6.60	7.35@.00	7.10	.691	685	4194
24	6.70@.80	8.15	6.45	7.50	7.65	.725	552	4126
25	7.50	7.80	5.70	6.70	6.65	.678	1090	4138
26	6.20@.15	7.65	6.10	6.65	6.75	.692	487	4093
27	7.45	8.95	6.75	8.30A@.25	8.45	.785	439	4142
28	9.30	9.30	7.30	7.40	7.30	.748	528	4093
				IN MARCH				
3	7.20	8.00	6.30	6.70	6.75	.743	474	4103
4	7.15@.30	9.00	5.30	5.65	5.70	.706	345	3990
5	5.40@.35	6.00	4.15	6.00	6.50	.758	1075	4596
6	6.90	7.25	5.75	6.90B	7.55	.812	282	4445
7	7.10	8.30	6.50	6.60	6.75	.792	177	4413
10	6.80	8.30	6.80	8.25A	8.05	.877	582	4009
11	8.70	12.50	8.70	12.50	13.35	.981	614	3769
12	13.30@.10	15.60B	12.70	12.95A	12.90	.982	76	3626
13	11.90@12.00	14.70B	11.80	14.00	14.35	.992	116	3407
14	14.70	16.30	14.10	15.40	15.50	.997	68	3100
17	14.70	14.75B	13.80A	14.20A	13.80	.999	23	3299
18	12.90	16.30	12.90	16.30	16.45	.999	16	3286
19	16.15	16.40	15.60	15.60	15.50	.999	4	3153
20	16.20	17.00	16.20	16.70B	16.70	1.000	9	2764
21	16.90	17.50B	13.55A	13.55A	13.45	.999	16	840
24	....	....	....	....	....	.999	....	....

MARCH 1986 225 CALLS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	1.35	1.35	1.00	1.15	1.15	.186	146	1844
3	1.30	1.60	1.30	1.55	1.50	.211	196	1931
6	1.70@.65	1.70	1.20	1.55	1.50	.211	239	2061
7	1.70	2.35	1.70	2.25@.30	2.25	.272	865	2505
8	2.25	2.40	.85	1.00@.10	1.00	.117	863	2872
9	.80@.90	1.40	.75	1.10	1.05	.099	706	3119
10	1.20	1.20	.90	.95	.90	.093	370	3226
13	.85@.80	1.00	.80	.95	.95	.104	417	3413
14	1.00@.05	1.05	.80	.80	.85	.101	329	3450
15	.90	1.10	.80	.95	.90	.126	265	3430
16	.95	.95	.80	.95	.95	.137	170	3439
17	1.00@.95	1.00	.70	.70	.75	.109	161	3492
20	.70	.70	.55	.65	.65	.106	332	3535
21	.65	.65	.35	.40	.40	.068	212	3578
22	.40	.45	.25	.25	.25	.041	364	3865
23	.30	.40	.25	.35B	.35	.055	299	4084
24	.35	.55	.35	.50	.45	.075	276	4293
27	.50	.65	.45	.60	.55	.082	380	4482
28	.55	.95	.50	.95	.95	.149	572	4680
29	1.00	1.50	.95	1.00	1.00	.137	1343	5416

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

MARCH 1986 225 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	1.00@.95	1.10	.80	.90	.90	.116	911	5755
31	.95	1.55	.90	1.45	1.40	.169	1682	6215
				IN FEBRUARY				
3	1.50@.45	2.00	1.35	2.00	1.95	.224	1009	6507
4	2.00@.15	2.30	1.15	1.60@.55	1.60	.180	2267	6927
5	1.50	1.95	1.40	1.80	1.75	.180	1507	7642
6	1.80	2.15	1.55	1.65	1.65	.188	1665	7743
7	1.55	2.10	1.15	2.00	2.00	.242	1224	7697
10	1.95	2.25	1.90	2.25	2.25	.274	1544	7357
11	2.10	2.25	1.70	1.80	1.85	.245	1118	7053
12	1.95@2.10	2.10	1.60	1.80	1.80	.252	759	7203
13	1.70	2.00	1.30	1.90	1.90	.295	1189	7043
14	1.60@.70	2.30	1.55	2.25@.20	2.25	.360	1543	6631
17	Exchange Closed; President's Day							
18	2.25@.20	3.60	2.15	3.35	3.35	.443	3317	6306
19	3.05@.10	3.80	2.40	2.55@.45	2.50	.358	1339	5930
20	2.40@.45	3.75	2.25	3.75	3.75	.466	961	5739
21	4.00@.15	4.80	3.80	4.30@.10	4.20	.507	2016	5422
24	4.00@3.90	4.90	3.60	4.50@.55	4.50	.536	1099	5175
25	4.30@.45	4.55	3.30	3.75	3.80	.480	978	5163
26	3.50@.65	4.50	3.40	3.85	3.85	.494	863	5233
27	4.20@.25	5.40	3.70	4.90	4.90	.602	1405	5353
28	5.50@.40	5.50	3.70	3.80B@.95	4.00	.550	1172	5675
				IN MARCH				
3	3.90@.85	4.60	3.35	3.60@.55	3.60	.528	1921	5675
4	4.00@3.95	5.25	2.45	2.70	2.75	.476	1749	5799
5	2.65	3.20	1.85	3.20	3.25	.529	1128	5892
6	3.40@.50	3.85	2.70	3.65@.85	3.95	.593	1187	5426
7	3.55	4.40	3.05	3.30@.25	3.30	.554	1262	5454
10	3.25	4.50	3.25	4.25	4.30	.656	476	5303
11	4.75	8.70B	4.65	8.70B	8.70	.902	1923	5645
12	8.65	10.70	8.10	8.40	8.30	.899	831	5334
13	7.50	10.00	7.40	9.20B	9.55	.942	270	4513
14	9.85	11.40	8.80	10.45	10.60	.969	331	4255
17	10.35	10.35	9.00	9.40	9.05	.980	116	4202
18	8.10	11.95	8.10	11.40	11.45	.998	298	4049
19	11.30	12.00	9.75	10.75	10.55	.999	155	3973
20	11.10	12.15	11.10	11.80	11.70	.999	99	3750
21	11.85	12.50B	8.55A	8.55A	8.45	.999	21	3527
24	....	....	....	....	....	.984	....	....
26	....	....	....	....	....	.952	....	....

MARCH 1986 230 CALLS

IN FEBRUARY 1986

17	Exchange Closed; President's Day							
18	1.10	2.00	1.05	1.60	1.75	.274	259	246
19	1.65@.60	2.00	1.25	1.25@.30	1.25	.205	308	416
20	1.30@.25	1.95	1.15A	1.90B	1.90	.290	525	711
21	2.10@.15	2.70	2.00	2.10	2.20	.325	1174	1393
24	2.10	2.70	1.95	2.40@.45	2.40	.343	1246	1861
25	2.40	2.45	1.70	1.95	1.90	.291	959	2271
26	1.90	2.35	1.70	2.00	1.95	.301	917	2383
27	2.30@.35	2.75	1.90	2.50@.40	2.50	.398	1840	2684
28	2.85@.75	2.85	1.80	1.90	1.90	.343	2369	3289
				IN MARCH				
3	1.90	2.25	1.55	1.65@.60	1.60	.308	964	3506
4	1.85@.80	2.50	.90	1.10	1.10	.258	1511	3723
5	1.00	1.25	.65	1.25	1.25	.294	2184	4239
6	1.45@.50	1.70	1.05	1.70@.55	1.60	.343	2171	4828
7	1.55@.40	1.90	1.30	1.30@.35	1.30	.299	2719	5503
10	1.40@.35	2.00	1.30	1.75	1.80	.366	2176	6004
11	1.95@2.00	4.50	1.95	4.45@.50	4.55	.698	2993	6075
12	4.50	6.70	4.10	4.50	4.50	.679	1588	5860
13	4.30@.25	5.90	3.70	5.10	5.35	.766	642	5087
14	5.45	6.90	4.20	6.05	6.05	.835	1368	4719
17	5.60	5.70	4.60	4.90@.95	4.75	.812	1256	4387
18	4.10@.05	7.10	4.05	6.80	6.75	.954	1084	4500
19	6.60	7.10	5.10	5.75@.60	5.65	.960	305	4459
20	6.10	7.75	6.00	6.80A	6.75	.998	355	4374
21	7.10	7.70	3.45	3.45	3.45	.931	176	4097
24	....	....	....	....	....	.805	12	....
25	....	....	....	....	....	.000	....	....
26	....	....	....	....	....	.747	....	....

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1986 180 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	....	....	36.30A	34.65N	33.70	.963	....	6
3	....	35.40B	....	35.40B	35.25	.970	....	6
6	....	35.45B	34.65A	35.45B	35.40	.972	....	6
7	....	38.00B	....	38.00B	38.30	.980	....	6
8	....	....	37.30A	37.30A	30.40	.953	....	6
9	....	....	28.10A	30.40N	29.10	.944	....	6
10	....	29.50B	28.50A	28.50A	28.55	.940	....	6
13	....	29.30B	28.50A	29.30B	29.60	.946	....	6
14	....	....	29.30A	29.60N	29.40	.944	....	6
15	....	31.20B	....	31.20B	31.10	.953	....	6
16	....	31.85B	30.25A	31.85B	31.95	.958	....	6
17	....	....	30.60A	30.60A	30.25	.950	....	6
20	....	....	29.40A	30.25N	30.55	.954	....	6
21	....	....	28.50A	28.50A	27.70	.939	....	6
22	....	28.00B	25.75A	25.75A	24.95	.922	....	6
23	....	25.65B	....	25.65B	26.85	.936	....	6
24	....	29.05B	....	29.05B	29.05	.950	....	6
27	....	29.60B	....	29.60B	30.05	.957	....	6
28	....	31.75B	....	31.75B	34.45	.974	....	6
29	....	34.95B	34.05A	34.05A	33.85	.971	....	6
30	....	....	32.70A	32.70A	32.60	.966	....	6
31	....	35.40B	....	35.40B	35.40	.975	....	6

IN FEBRUARY

3	....	37.90B	....	37.90B	38.05	.981	....	6
4	....	....	36.55A	36.55A	36.25	.975	....	6
5	....	....	35.25A	36.25N	36.55	.975	....	6
6	....	37.15B	36.15A	36.55N	36.40	.975	....	6
7	....	38.30B	35.40A	38.30B	38.60	.978	....	6
10	....	39.70B	....	39.70B	40.05	.981	....	6
11	....	....	39.35A	39.35A	39.15	.979	....	6
12	....	39.45B	38.65A	39.30B	39.40	.979	....	6
13	....	40.80B	....	40.80B	40.90	.983	....	6
14	....	43.00B	40.80A	43.00B	43.15	.988	....	6
17	Exchange Closed: President's Day							
18	....	46.00B	....	46.00B	45.95	.992	....	6
19	....	....	....	45.95N	43.60	.989	....	6
20	....	45.60B	....	45.60B	46.55	.992	....	6
21	....	....	....	46.55N	47.85	.993	....	6
24	....	48.45B	....	48.00B	48.55	.994	....	6
25	48.00	48.00	48.00	48.00	47.20	.993	1	6
26	....	47.40B	....	47.20N	47.50	.993	....	5
27	....	47.90B	....	47.90B	50.30	.995	....	5
28	....	....	....	50.30N	48.95	.994	....	5

IN MARCH

3	....	....	....	48.95N	48.30	.994	....	5
4	....	50.30B	....	48.30N	47.10	.994	....	5
5	....	....	46.00A	47.10N	48.00	.995	....	....

IN MAY

21	....	....	48.70A	....	....	.999	....	....

JUNE 1986 185 CALLS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	....	....	28.30A	29.80N	28.85	.935	....	29
3	....	30.40B	....	30.40B	30.35	.945	....	29
6	....	30.45B	29.65A	30.45B	30.55	.948	....	29
7	....	33.00B	....	33.00B	33.40	.962	....	29
8	....	....	32.30A	32.30A	25.50	.918	....	19
9	....	....	23.70A	25.50N	24.40	.904	....	19
10	....	24.80B	24.10A	24.10A	23.90	.898	....	19
13	....	24.50B	....	24.50B	25.10	.908	....	19
14	....	....	24.75A	25.10N	24.90	.905	....	19
15	....	26.20B	....	26.20B	26.20	.919	....	19
16	....	26.85B	25.50A	26.85B	26.95	.926	....	19
17	....	....	25.60A	25.60A	25.35	.914	....	19
20	....	....	24.65A	25.35N	25.60	.919	....	19
21	....	....	23.75A	23.75A	23.10	.896	....	19
22	....	23.40B	21.40A	21.40A	20.60	.870	....	19
23	....	21.00B	....	21.00B	22.10	.891	....	19
24	....	24.05B	....	24.05B	24.10	.912	....	19
27	....	24.60B	....	24.10N	25.05	.922	....	19
28	....	26.75B	....	26.75B	29.50	.950	....	19
29	....	30.00B	29.05A	29.05A	28.85	.946	....	19
30	....	....	27.70A	27.70A	27.70	.938	....	19
31	....	31.30B	....	31.30B	30.45	.952	....	19

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1986 185 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	32.90B	....	32.90B	33.20	.963	....	19
4	....	....	31.70A	31.70A	31.35	.953	....	19
5	....	....	30.35A	31.35N	31.55	.953	....	19
6	....	32.15B	31.15A	31.55N	31.50	.953	....	19
7	....	33.30B	30.40A	33.30B	33.60	.959	....	19
10	....	34.75B	....	34.75B	35.05	.965	....	19
11	....	....	34.35A	34.35A	34.15	.961	....	19
12	....	34.45B	33.65A	34.30B	34.40	.961	....	19
13	....	35.80B	....	35.80B	35.90	.968	....	14
14	....	38.00B	35.80A	38.00B	38.15	.976	....	14
17	Exchange Closed: President's Day							
18	....	41.00B	....	41.00B	40.95	.983	....	14
19	....	....	39.75A	39.75A	38.60	.978	....	14
20	....	41.00B	....	41.00B	41.55	.984	....	14
21	43.30	43.30	43.30	43.30	42.85	.986	1	14
24	....	44.20B	....	43.00B	43.55	.987	....	14
25	....	....	42.55A	42.55A	42.20	.985	....	14
26	....	43.20B	....	43.20B	42.50	.985	....	14
27	....	45.10B	....	45.10B	45.30	.989	....	14
28	....	....	....	45.30N	43.95	.988	....	14

IN MARCH

3	....	....	....	43.95N	43.30	.988	....	14
4	....	45.30B	....	43.30N	42.10	.987	....	14
5	....	....	41.00A	42.10N	43.00	.989	....	14
6	....	43.40B	....	43.40B	44.35	.991	....	14
7	....	....	43.35A	43.35A	43.60	.991	....	14
10	....	....	....	43.60N	45.40	.993	....	14
11	....	49.90B	....	49.90B	51.25	.997	....	14
12	....	52.95B	....	51.25N	50.65	.996	....	1
13	....	52.30B	....	52.30B	52.25	.997	....	1
14	....	53.45B	....	52.25N	53.55	.997	....	1
17	....	....	52.50A	52.50A	51.70	.997	....	1
18	....	54.50B	51.50A	54.50B	54.45	.997	....	1
19	....	54.50B	53.40A	54.45N	53.50	.997	....	1
20	....	54.90B	....	54.60B	54.75	.997	....	1
21	....	55.45B	53.00A	53.00A	52.20	.996	....	1
24	....	53.00B	50.80A	52.40B	52.15	.997	....	1
25	....	53.05B	51.50A	52.15N	53.20	.997	....	1
26	....	56.40B	....	56.40B	56.50	.998	....	1
27	....	58.50B	....	57.10B	56.65	.998	....	1
28	Exchange Closed: Good Friday							
31	....	57.90B	56.05A	56.05A	56.00	.998	....	1

IN APRIL

1	....	56.55B	51.80A	51.80A	51.50	.997	....	1
2	....	53.25B	50.85A	52.40B	52.45	.997	....	1
3	....	53.20B	48.00A	48.00A	47.75	.996	....	1
4	....	48.60B	44.00A	44.00A	43.90	.993	....	1
7	....	45.00B	42.25A	43.90N	44.30	.994	....	1
8	....	50.20B	....	50.20B	50.60	.994	....	1
9	....	52.25B	49.80A	50.10A	50.35	.997	....	1
10	....	53.00B	50.20A	53.00B	53.05	.998	....	1
11	....	54.10B	51.75A	51.90A	51.65	.998	....	1
14	....	54.40B	51.40A	53.90B	54.05	.999	....	1
15	....	54.20B	53.10A	54.05N	53.85	.999	....	1
16	....	59.35B	....	59.20B	59.20	.999	....	1
17	....	60.25B	58.85A	59.55B	59.80	.999	....	1
18	....	59.90B	58.00A	58.50A	58.30	.999	....	1
21	....	61.20B	58.00A	61.20B	61.25	.999	....	1
22	....	61.30B	57.50A	61.25N	57.90	.999	....	1
23	....	58.10B	56.00A	58.10B	58.30	.999	....	1
24	....	59.60B	58.00A	58.00A	57.20	.999	....	1
25	....	58.60B	56.50A	58.25B	58.45	.999	....	1
28	....	59.30B	57.90A	59.30B	59.70	.999	....	1
29	....	60.20B	55.25A	55.70A	55.45	.999	....	1
30	....	....	50.45A	50.45A	49.80	.999	....	1

IN MAY

1	....	50.05B	49.75A	49.80N	49.95	.999	....	1
2	....	50.90B	49.60A	49.60A	49.75	.999	....	1
5	....	52.15B	....	52.15B	52.85	.999	....	1
6	....	....	51.80A	52.30A	52.25	.999	....	1
7	....	....	49.50A	52.15A	51.95	.999	....	1
8	....	53.05B	51.40A	51.95N	52.20	.999	....	1
9	....	53.40B	50.90A	53.40B	53.30	.999	....	1
12	....	....	51.80A	52.40A	52.25	.999	....	1
13	....	52.65B	51.05A	52.00A	51.50	.999	....	1
14	....	52.25B	51.20A	52.25B	52.15	.999	....	1
15	....	52.25B	48.80A	48.80A	48.40	.999	....	1
16	....	....	47.15A	47.15A	47.20	.999	....	1
19	....	48.20B	....	47.50B	47.80	.999	....	1
20	....	....	....	51.70B	51.85	.999	....	1

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1986 185 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	....	52.00B	50.50A	51.85N	51.40	.999	....	1
22	....	56.00B	....	56.00B	56.60	.999	....	1
23	....	57.70B	56.50A	57.20B	57.45	.999	....	1
26	Exchange Closed; Memorial Day							
27	....	60.30B	....	60.30B	61.35	1.000	....	1
28	....	63.30B	....	63.30B	62.85	1.000	....	1
29	....	63.80B	60.80A	63.80B	63.85	1.000	....	1
30	....	65.00B	62.00A	62.90A	62.55	1.000	....	1

IN JUNE

2	....	63.50B	59.55A	59.55A	60.05	1.000	....	1
3	....	61.00B	59.25A	61.00B	61.10	1.000	....	1
4	....	61.25B	57.80A	59.60A	59.40	1.000	....	1
5	....	60.85B	58.80A	60.85B	61.00	1.000	....	1
6	....	61.50B	60.20A	60.70A	60.60	1.000	....	1
9	....	....	53.80A	53.80A	53.90	1.000	....	1
10	....	54.80B	52.95A	54.25B	54.30	1.000	....	1
11	....	56.10B	54.10A	55.70B	55.70	1.000	....	1
12	....	56.10B	55.60A	56.00B	56.35	1.000	....	1
13	....	61.40B	....	61.40B	61.25	1.000	....	1
16	....	61.60B	61.10A	61.30B	61.70	1.000	....	1
17	....	61.75B	59.40A	59.40A	59.15	1.000	....	1
18	....	60.25B	57.60A	60.25B	60.50	1.000	....	1
19	....	61.00B	59.30A	59.30A	58.85	1.000	....	1
20	....	62.45B	....	62.45B	62.55	1.000	....	1
23	....	....	....	....	....	1.000	....	....

JUNE 1986 190 CALLS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	....	....	23.40A	25.00N	24.40	.893	...	23
3	....	25.40B	....	25.40B	25.50	.908	....	23
6	....	....	24.65A	25.50N	25.65	.911	....	23
7	....	28.30B	....	28.30B	28.60	.933	....	23
8	....	....	27.30A	27.30A	20.75	.867	....	23
9	....	....	19.90A	20.75N	20.40	.849	....	23
10	....	20.80B	20.20A	20.20A	19.95	.841	....	23
13	....	20.50B	....	20.50B	20.95	.854	....	23
14	....	....	20.70A	20.95N	20.75	.851	....	23
15	....	21.80B	....	21.80B	22.00	.870	....	23
16	....	22.40B	21.40A	22.40B	22.60	.879	....	23
17	....	....	21.80A	21.80A	21.15	.863	....	23
20	....	....	20.40A	21.15N	21.30	.868	....	23
21	....	....	19.65A	19.65A	18.90	.837	....	23
22	....	19.10B	17.30A	17.30A	16.55	.801	....	23
23	....	17.00B	....	17.00B	18.00	.829	....	23
24	....	19.75B	....	19.75B	19.90	.857	....	23
27	....	20.10B	....	20.10B	20.70	.871	....	23
28	....	22.30B	....	22.30B	24.50	.912	....	23
29	....	25.00B	24.45A	24.45A	24.15	.907	....	23
30	....	....	23.20A	23.20A	23.25	.695	....	23
31	....	25.90B	....	25.90B	25.85	.917	....	23

IN FEBRUARY

3	....	28.20B	....	28.20B	28.25	.934	....	23
4	....	....	26.75A	26.75A	26.70	.919	....	23
5	....	....	25.70A	26.70N	26.90	.919	....	23
6	....	27.50B	26.50A	26.90N	26.60	.919	....	23
7	....	28.30B	25.60A	28.30B	28.70	.930	....	23
10	....	29.75B	....	29.75B	30.05	.938	....	23
11	....	....	29.35A	29.35A	29.30	.932	....	23
12	....	29.60B	28.80A	29.30N	29.60	.933	....	23
13	....	30.80B	....	30.80B	31.05	.943	....	23
14	....	33.00B	30.60A	33.00B	33.15	.955	....	23
17	Exchange Closed; President's Day							
18	35.60	36.00B	35.60	36.00B	36.00	.968	1	23
19	....	....	34.80A	34.80A	33.60	.959	....	23
20	....	36.00B	....	36.00B	36.55	.970	....	23
21	38.30	38.30	38.30	38.30	37.85	.973	1	23
24	....	39.20B	....	38.00B	38.55	.976	....	21
25	38.10	38.10	37.55A	37.55A	37.20	.971	1	21
26	....	38.20B	....	38.20B	37.50	.972	....	21
27	....	40.10B	....	40.10B	40.30	.979	....	18
28	....	....	....	40.30N	38.95	.977	....	18

IN MARCH

3	....	39.45B	38.55A	38.55A	38.30	.976	....	15
4	....	40.60B	....	38.30N	37.10	.974	....	15
5	....	....	36.00A	37.10N	38.00	.977	....	15
6	....	38.80B	....	38.80B	39.35	.982	....	15
7	....	39.45B	38.50A	38.90A	38.60	.981	....	15
10	....	39.80B	....	39.80B	40.40	.985	....	15

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1986 190 CALLS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	....	44.90B	....	44.90B	46.25	.993	....	15
12	....	47.95B	....	46.25N	45.65	.992	....	15
13	....	46.55B	....	46.55B	47.25	.993	....	13
14	....	49.20B	....	49.20B	48.55	.994	....	13
17	....	....	47.50A	47.50A	46.70	.992	....	13
18	....	49.50B	46.50A	49.50B	49.45	.994	....	13
19	....	49.50B	48.40A	49.45N	48.50	.993	....	13
20	....	49.90B	....	49.60B	49.75	.994	....	13
21	....	50.45B	48.00A	48.00A	47.20	.992	....	13
24	....	48.00B	45.80A	47.40B	47.15	.993	....	13
25	....	48.05B	46.50A	47.15N	48.20	.994	....	13
26	....	51.40B	....	51.40B	51.50	.996	....	13
27	....	53.50B	....	52.10B	51.65	.996	....	13
28	Exchange Closed; Good Friday							
31	....	52.90B	51.05A	51.05A	51.00	.996	....	13

IN APRIL

1	....	51.55B	46.80A	46.80A	46.50	.994	...	13
2	....	48.25B	45.85A	47.40B	47.45	.994	....	13
3	....	48.20B	43.00A	43.00A	42.75	.990	....	13
4	....	43.60B	39.00A	39.00A	38.90	.985	....	13
7	....	40.00B	37.25A	38.90N	39.30	.987	....	13
8	....	45.20B	....	45.20B	45.60	.987	....	13
9	....	47.25B	44.80A	45.10A	45.35	.994	....	13
10	....	48.00B	45.20A	48.00B	48.05	.996	....	13
11	....	49.10B	46.75A	46.90A	46.65	.996	....	13
14	....	49.40B	46.40A	48.90B	49.05	.997	....	13
15	....	49.20B	48.10A	49.05N	48.85	.997	....	13
16	....	54.35B	....	54.20B	54.20	.999	....	13
17	....	55.25B	53.85A	54.55B	54.80	.999	....	13
18	....	54.90B	53.00A	53.50A	53.30	.999	....	13
21	....	56.20B	53.00A	56.20B	56.25	.999	....	4
22	....	56.30B	52.50A	52.50A	52.90	.999	....	4
23	....	53.10B	51.00A	53.10B	53.30	.999	....	4
24	....	54.60B	53.00A	53.00A	52.20	.999	....	4
25	....	53.60B	51.50A	53.25B	53.45	.999	....	4
28	53.95	54.30B	52.90A	54.30B	54.70	.999	2	4
29	....	55.20B	50.25A	50.70A	50.45	.999	....	4
30	....	....	45.45A	45.45A	44.80	.998	....	2

IN MAY

1	....	45.05B	44.75A	44.80N	44.95	.999	....	2
2	....	45.90B	44.60A	44.60A	44.75	.999	....	2
5	....	47.15B	....	47.15B	47.85	.999	....	2
6	....	....	46.80A	47.30A	47.25	.999	....	2
7	....	....	44.50A	47.15A	46.95	.999	....	2
8	....	48.05B	46.40A	46.95N	47.20	.999	....	2
9	....	48.40B	45.90A	48.40B	48.30	.999	....	2
12	....	....	46.80A	47.40A	47.25	.999	....	2
13	....	47.65B	46.05A	47.00A	46.50	.999	....	2
14	....	47.25B	46.20A	47.25B	47.15	.999	....	2
15	....	47.25B	43.80A	43.80A	43.40	.999	....	2
16	....	....	42.15A	42.15A	42.20	.999	....	2
19	....	43.20B	....	42.50B	42.80	.999	....	2
20	....	....	....	46.70B	46.85	.999	....	2
21	....	47.00B	45.50A	46.85N	46.40	.999	....	2
22	....	51.00B	....	51.00B	51.60	.999	....	2
23	....	52.70B	51.50A	52.20B	52.45	.999	....	2
26	Exchange Closed; Memorial Day							
27	....	55.30B	....	55.30B	56.35	.999	....	2
28	....	58.30B	....	58.30B	57.85	1.000	....	....
29	....	58.80B	55.80A	....	....	1.000	....	....

JUNE 1986 195 CALLS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	....	....	19.40A	20.60N	19.80	.836	....	30
3	....	20.95B	....	20.95B	21.00	.856	....	30
6	20.20	21.00B	20.20	21.00B	21.10	.860	1	30
7	....	23.40B	....	23.40B	23.65	.890	....	30
8	....	....	22.00A	22.00A	17.00	.800	....	30
9	....	....	16.00A	17.00N	16.80	.777	....	30
10	....	17.20B	16.60A	16.60A	16.30	.768	....	30
13	....	16.80B	....	16.80B	17.10	.784	....	30
14	....	....	16.90A	17.10N	16.90	.781	....	30
15	17.40	17.95B	17.40	17.95B	18.00	.805	3	30
16	....	18.40B	17.50A	18.40B	18.65	.817	....	30
17	....	....	17.80A	17.80A	17.20	.795	....	30
20	16.60	16.85B	16.55	16.85B	17.35	.802	8	38
21	....	....	15.85A	15.85A	15.15	.761	....	38
22	....	15.35B	13.65A	13.65A	12.95	.716	....	38
23	....	13.30B	....	13.30B	14.30	.750	....	38
24	15.90	15.90	15.90	15.90	15.95	.785	1	39

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1986 195 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	....	16.10B	....	16.10B	16.75	.802	....	39
28	....	18.30B	....	18.30B	20.20	.859	....	39
29	19.60	20.70B	19.60	19.60	20.00	.851	....	39
30	....	....	19.05A	19.05A	19.10	.835	1	40
31	19.50	21.40B	19.50	21.40B	21.75	.866	1	39

IN FEBRUARY

3	21.50	23.75B	21.20	23.75B	24.00	.890	4	37
4	24.50	24.50	21.20	21.20	22.40	.871	4	34
5	....	....	21.00A	22.40N	22.70	.871	....	34
6	....	23.30B	22.00A	22.70N	22.40	.871	....	34
7	....	23.80B	21.40A	23.80B	24.30	.887	....	34
10	....	25.30B	....	25.30B	25.45	.899	....	33
11	....	....	24.70A	24.70A	24.80	.891	....	33
12	25.20	25.20	24.30A	25.20	25.00	.892	1	33
13	....	26.10B	24.35A	26.10B	26.30	.906	....	33
14	....	27.40B	26.20A	27.40B	28.30	.924	....	33
17	Exchange Closed; President's Day							
18	30.50	31.00B	30.50	31.00B	31.00	.943	1	33
19	....	....	29.80A	29.80A	28.70	.930	....	33
20	....	31.00B	....	31.00B	31.70	.946	....	33
21	33.00	33.00	33.00	33.00	32.85	.952	1	32
24	....	34.20B	....	33.00B	33.55	.956	....	32
25	....	....	32.55A	32.55A	32.20	.949	....	32
26	....	33.20B	....	33.20B	32.50	.949	....	32
27	33.80	35.10B	33.80	35.10B	35.30	.962	2	32
28	....	....	....	35.30N	33.95	.957	....	32

IN MARCH

3	....	35.35B	33.55A	33.55A	33.30	.956	....	32
4	....	35.60B	....	33.30N	32.10	.952	....	32
5	....	....	31.00A	32.10N	33.00	.958	....	18
6	....	33.80B	....	33.80B	34.35	.965	....	18
7	....	34.45B	33.50A	33.90A	33.60	.963	....	18
10	....	34.80B	....	34.80B	35.40	.971	....	16
11	....	39.90B	....	39.90B	41.25	.985	....	18
12	....	42.95B	....	41.25N	40.65	.983	....	18
13	....	42.50B	....	42.50B	42.25	.985	....	10
14	....	44.40	43.40A	44.40	43.55	.987	....	1
17	....	....	42.50A	42.50A	41.70	.985	....	1
18	....	44.50B	41.50A	44.50B	44.45	.988	....	1
19	....	44.50B	43.40A	44.45N	43.50	.987	....	1
20	....	44.90B	....	44.60B	44.75	.988	....	1
21	....	45.45B	43.00A	43.00A	42.20	.984	....	1
24	....	43.00B	40.80A	42.40B	42.15	.985	....	1
25	....	43.05B	41.50A	42.15N	43.20	.987	....	1
26	....	46.40B	....	46.40B	46.50	.991	....	1
27	....	48.50B	....	47.10B	46.65	.992	....	1
28	Exchange Closed; Good Friday							
31	....	47.90B	46.05A	46.05A	46.00	.992	....	1

IN APRIL

1	....	46.55B	41.80A	41.80A	41.50	.986	....	1
2	....	43.25B	40.85A	42.40B	42.45	.988	....	1
3	....	43.20B	38.00A	38.00A	37.75	.980	....	1
4	....	38.60B	34.00A	34.00A	33.90	.969	....	1
7	....	35.00B	32.25A	33.90N	34.30	.973	....	1
8	....	40.20B	....	40.20B	40.60	.973	....	1
9	....	42.25B	39.80A	40.10A	40.35	.987	....	1
10	....	43.00B	40.20A	43.00B	43.05	.991	....	1
11	....	44.10B	41.75A	41.90A	41.65	.990	....	1
14	....	44.40B	41.40A	43.90B	44.05	.994	....	1
15	....	44.20B	43.10A	44.05N	43.85	.994	....	1
16	....	49.35B	....	49.20B	49.20	.997	....	1
17	....	50.25B	48.85A	49.55B	49.80	.998	....	1
18	....	49.90B	48.00A	48.50A	48.30	.997	....	1
21	....	51.20B	48.00A	51.20B	51.25	.998	....	1
22	....	51.30B	47.50A	47.50A	47.90	.998	....	1
22	....	48.10B	46.00A	48.10B	48.30	.998	....	1
24	....	49.60B	48.00A	48.00A	47.20	.998	....	1
25	....	48.60B	46.50A	48.25B	48.45	.998	....	1
28	....	49.30B	47.90A	49.30B	49.70	.999	....	1
29	....	50.20B	45.25A	45.70A	45.45	.998	....	1
30	....	....	40.45A	40.45A	39.80	.996	....	1

IN MAY

1	....	40.05B	39.75A	39.80N	39.95	.997	....	1
2	....	40.90B	39.60A	39.60A	39.75	.997	....	1
5	....	42.15B	....	42.15B	42.85	.998	....	1
6	....	....	41.80A	42.30A	42.25	.998	....	1
7	....	....	39.50A	42.15A	41.95	.999	....	1
8	....	43.05B	41.40A	41.95N	42.20	.999	....	1

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1986 195 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	....	43.40B	40.90A	43.40B	43.30	.999	....	1
12	....	....	41.80A	42.40A	42.25	.999	....	1
13	....	42.65B	41.05A	42.00A	41.50	.999	....	1
14	....	42.25B	41.20A	42.25B	42.15	.999	....	1
15	....	42.25B	38.80A	38.80A	38.40	.999	....	1
16	....	....	37.15A	37.15A	37.20	.999	....	1
19	....	38.20B	....	37.50B	37.80	.999	....	1
20	....	....	....	41.70B	41.85	.999	....	1
21	....	42.00B	40.50A	41.85N	41.40	.999	....	1
22	....	46.00B	....	46.00B	46.60	.999	....	1
23	....	47.70B	46.50A	47.20B	47.45	.999	....	1
26	Exchange Closed; Memorial Day							
27	....	50.30B	....	50.30B	51.35	.999	....	1
28	....	53.30B	....	53.30B	52.85	.999	....	....
29	....	53.80B	50.80A	....	....	.999	....	....

JUNE 1986 200 CALLS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	15.80	15.80	15.50A	15.80	15.95	.765	1	44
3	17.20	17.20	17.20	17.20	17.05	.788	2	44
6	16.00	17.00B	16.00	17.00B	17.10	.793	1	43
7	18.10	19.25B	18.10	19.25B	19.45	.832	1	44
8	19.40	19.40	11.40	11.40	13.45	.718	2	45
9	....	13.50B	12.85A	13.45N	13.45	.692	....	45
10	....	13.85B	13.25A	13.25A	13.00	.681	....	45
13	....	13.50B	....	13.50B	13.75	.701	....	45
14	....	....	13.55A	13.75N	13.55	.697	....	45
15	13.35	14.35B	13.35	14.35B	14.45	.726	....	45
16	14.45	14.75B	13.90A	14.75B	14.90	.740	3	45
17	15.00	15.00	13.90	13.90	13.65	.713	1	45
20	....	....	13.10A	13.65N	13.80	.720	1	46
21	....	....	12.35A	12.35A	11.75	.671	....	46
22	11.75	11.75	10.50A	10.50A	9.80	.620	1	44
23	11.00	11.00	11.00	11.00	11.00	.657	1	44
24	10.90	12.35B	10.90	12.35B	12.45	.698	10	54
27	....	12.50B	....	12.50B	13.10	.717	....	54
28	....	14.50B	....	14.50B	16.25	.788	....	54
29	....	16.75B	16.20A	16.20A	16.15	.779	....	54
30	15.95	15.95	15.80A	15.80A	15.35	.758	1	54
31	16.25	17.50B	16.25	17.50B	17.90	.799	1	54

IN FEBRUARY

3	....	19.70B	....	19.70B	20.05	.832	....	55
4	....	....	18.55A	18.55A	18.55	.806	....	55
5	....	....	17.40A	18.55N	18.70	.806	....	55
6	....	19.30B	18.00A	18.70N	18.30	.808	....	55
7	....	19.70B	17.40A	19.70B	20.10	.830	....	55
10	19.90	21.00B	19.90	21.00B	21.35	.846	2	54
11	....	....	20.50A	20.50A	20.65	.835	....	54
12	....	20.95B	20.15A	20.85B	20.80	.837	....	54
13	....	21.85B	20.10A	21.85B	22.00	.855	....	54
14	....	22.65B	21.90A	22.65B	23.85	.880	....	54
17	Exchange Closed; President's Day							
18	23.75	25.70	23.75	25.70	26.40	.906	6	58
19	25.60	25.60	25.60	25.60	24.30	.887	1	52
20	24.80	26.50	24.10A	26.50	26.80	.911	2	51
21	28.00	28.00	28.00	28.00	27.95	.920	1	51
24	28.00	29.20B	28.00	28.00	28.65	.925	1	51
25	....	....	27.65A	27.65A	27.40	.915	....	50
26	....	28.40B	....	28.40B	27.60	.916	....	50
27	....	30.10B	....	30.10B	30.35	.934	....	50
28	....	....	....	30.35N	28.95	.928	....	50

IN MARCH

3	....	29.45B	28.55A	28.55A	28.30	.925	....	50
4	....	30.60B	....	28.30N	27.15	.919	....	50
5	....	....	26.05A	27.15N	28.00	.927	....	50
6	....	28.80B	....	28.80B	29.35	.938	....	50
7	....	29.45B	28.65A	28.90A	28.70	.935	....	50
10	....	29.90B	....	29.90B	30.45	.947	....	50
11	31.30	34.90B	31.30	34.90B	36.25	.971	3	47
12	....	37.95B	35.95A	36.25N	35.65	.968	....	47
13	....	37.50B	35.10A	37.50B	37.25	.972	....	46
14	....	39.40B	....	39.20B	38.55	.975	....	25
17	37.10	37.50B	37.10	37.10	36.70	.970	2	26
18	....	39.50B	36.50A	39.50B	39.45	.977	....	24
19	....	39.50B	38.40A	39.45N	38.50	.974	....	19
20	....	39.90B	....	39.60B	39.75	.977	....	19
21	....	40.45B	38.00A	38.00A	37.20	.970	....	19
24	....	38.00B	35.80A	37.40B	37.15	.971	....	17
25	....	38.05B	36.50A	37.15N	38.20	.975	....	17
26	....	41.40B	....	41.40B	41.50	.982	....	17

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1986 200 CALLS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	....	43.50B	....	42.10B	41.65	983	....	17
28	Exchange Closed; Good Friday							
31	42.05	42.90B	41.05A	41.05A	41.00	983	2	18

IN APRIL

1	....	41.55B	36.80A	36.80A	36.50	973	....	17
2	35.70	38.25B	35.70	37.40B	37.45	976	3	17
3	....	38.20B	33.10A	33.10A	32.75	961	....	17
4	....	33.60B	29.10A	29.10A	29.10	943	....	17
7	....	30.20B	27.95A	29.10N	29.55	949	....	17
8	....	35.20B	....	35.20B	35.75	949	....	16
9	....	37.25B	34.80A	35.10A	35.40	974	....	16
10	....	36.00B	35.20A	36.00B	36.05	981	....	16
11	....	39.10B	36.75A	36.90A	36.65	979	....	16
14	....	39.40B	36.40A	38.90B	39.05	986	....	16
15	....	39.20B	38.10A	39.05N	38.85	987	....	16
16	....	44.35B	....	44.20B	44.20	994	....	16
17	....	45.25B	43.85A	44.55B	44.80	994	....	2
18	....	44.90B	43.00A	43.50A	43.30	994	....	2
21	....	46.20B	43.00A	46.20B	46.25	997	....	2
22	....	46.30B	42.50A	42.50A	42.90	995	....	....
23	41.30	43.10B	41.00A	43.10B	43.30	996	1	1
24	....	44.60B	43.00A	43.00A	42.20	995	....	1
25	....	43.60B	41.50A	43.25B	43.45	996	....	1
28	....	44.30B	42.90A	44.30B	44.70	998	....	1
29	....	45.20B	40.25A	40.70A	40.45	996	....	1
30	....	....	35.45A	35.45A	34.80	990	....	1

IN MAY

1	35.00@34.95	35.05B	34.75A	34.95	34.95	991	20	21
2	....	35.90B	34.60A	34.60A	34.75	991	10	10
5	....	37.15B	....	37.15B	37.85	996	....	10
6	....	....	36.80A	37.30A	37.25	996	....	10
7	....	....	34.50A	37.15A	36.95	996	....	10
8	....	38.05B	36.40A	36.95N	37.20	997	....	10
9	....	38.40B	35.90A	38.40B	38.30	998	....	10
12	....	....	36.80A	37.40A	37.25	998	....	10
13	....	37.65B	36.05A	37.00A	36.50	998	....	10
14	....	37.25B	36.20A	37.25B	37.15	998	....	10
15	....	37.25B	33.80A	33.80A	33.40	997	....	....

JUNE 1986 205 CALLS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	12.00	12.30B	12.00	12.25	12.50	.681	4	75
3	13.30	13.35	13.30	13.35	13.45	.708	2	75
6	....	....	12.95A	13.45N	13.50	.713	....	75
7	14.30	15.40B	14.30	15.40B	15.70	.759	7	81
8	13.40	13.40	9.50	9.50	10.30	.625	6	76
9	10.60	10.60	9.95A	10.60	10.55	.597	....	76
10	....	10.80B	10.30A	10.30A	10.10	.586	5	77
13	10.25	10.50B	10.10A	10.50B	10.75	.608	8	77
14	10.65	10.65	10.45A	10.60A	10.55	.604	2	79
15	10.70	11.20B	10.70	11.20B	11.25	.636	5	84
16	....	11.50B	10.80A	11.50B	11.70	.652	....	79
17	....	....	11.35A	11.35A	10.55	.621	....	79
20	....	....	10.05A	10.55N	10.70	.628	....	79
21	....	....	8.85A	8.85A	8.90	.573	....	79
22	....	....	7.75A	7.75A	7.20	.517	....	79
23	7.45	7.70	7.45	7.50	8.25	.556	13	88
24	....	9.35B	....	9.35B	9.35	.601	....	88
27	10.00	10.00	10.00	10.00	9.95	.621	1	87
28	10.75	12.00	10.75	12.00	12.65	.703	3	88
29	13.40	13.40	12.80A	12.80A	12.85	.692	1	89
30	....	....	12.50A	12.50A	12.00	.669	....	89
31	14.00	14.25B	14.00	14.00	14.45	.717	1	89

IN FEBRUARY

3	16.35	16.35	14.80A	16.35	16.35	.758	1	89
4	16.70	16.70	14.85A	14.85A	14.95	.728	4	93
5	....	....	14.35A	14.95N	15.10	.728	....	93
6	....	15.70B	14.50A	15.10N	14.65	.731	....	93
7	....	16.00B	13.90A	16.00B	16.30	.758	....	93
10	....	17.10B	....	17.10B	17.45	.779	....	92
11	17.35	17.35	16.80A	16.80A	16.80	.766	2	92
12	....	17.10B	16.30A	16.85B	16.90	.769	3	95
13	17.70	17.95B	16.30A	17.95B	17.95	.790	1	96
14	17.55	18.65B	17.55	18.65B	19.75	.821	1	97
17	Exchange Closed; President's Day							
18	....	21.50B	....	21.50B	22.00	.856	....	97
19	20.40	20.40	20.00	20.00	20.00	.830	6	99
20	19.80	22.00B	19.80	22.00B	22.50	.862	1	100

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1986 205 CALLS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	....	24.30B	....	24.30B	23.70	.874	....	100
24	23.70	24.60B	23.70	24.50	24.30	.881	2	102
25	24.60	24.60	23.30A	23.50	23.20	.867	6	101
26	....	24.20B	....	24.20B	23.35	.870	....	101
27	....	25.50B	....	25.50B	25.80	.895	....	101
28	....	....	....	25.80N	24.55	.885	....	101

IN MARCH

3	....	25.05B	24.15A	24.15A	23.90	.881	....	101
4	....	25.35B	....	23.90N	22.95	.872	....	101
5	22.65	22.70B	21.65A	22.70B	23.75	.883	15	101
6	....	24.40B	....	24.40B	25.15	.897	....	101
7	....	25.25B	24.65A	24.90A	24.50	.893	....	101
10	....	25.70B	....	25.70B	26.15	.910	....	101
11	....	28.20B	....	28.20B	31.25	.948	....	101
12	....	32.95B	30.95A	31.25N	30.65	.943	....	101
13	....	32.50B	30.10A	32.50B	32.25	.950	....	101
14	....	34.40B	....	34.20B	33.55	.955	....	101
17	....	....	32.50A	32.80A	31.90	.947	....	97
18	....	34.50B	31.70A	34.50B	34.45	.958	....	97
19	....	34.50B	33.40A	34.45N	33.50	.954	....	97
20	....	34.90B	....	34.60B	34.75	.958	....	97
21	35.50	35.50	32.00A	32.00A	32.25	.947	....	97
24	....	33.00B	30.80A	32.40B	32.20	.949	4	89
25	....	33.05B	31.50A	32.20N	33.20	.954	1	89
26	....	36.40B	....	36.40B	36.50	.967	....	89
27	....	38.50B	....	37.10B	36.65	.968	....	89
28	Exchange Closed; Good Friday							
31	....	37.90B	36.05A	36.05A	36.00	.968	....	72

IN APRIL

1	....	36.55B	31.90A	32.00A	31.55	.951	....	72
2	....	33.25B	30.85A	32.40B	32.50	.956	....	72
3	....	33.20B	28.60A	28.60A	28.05	.931	....	72
4	....	28.60B	24.75A	24.75A	24.55	.904	....	72
7	....	25.25B	23.15A	25.25B	24.85	.911	....	72
8	30.50	30.50	28.70A	30.50	30.75	.911	1	73
9	....	32.25B	28.85A	29.85A	30.45	.951	....	72
10	....	33.00B	30.20A	33.00B	33.10	.964	....	72
11	....	34.10B	31.75A	31.90A	31.65	.960	....	66
14	....	34.40B	31.40A	33.90B	34.05	.972	....	66
15	....	34.20B	33.10A	34.05N	33.85	.972	....	66
16	....	39.35B	....	39.20B	39.20	.986	....	66
17	39.80	40.25B	38.85A	39.80	39.80	.988	4	69
18	....	39.90B	38.00A	38.50A	38.30	.986	....	65
21	....	41.20B	37.85A	41.20B	41.25	.992	....	65
22	40.75	41.30B	37.50A	37.50A	37.90	.988	2	43
23	37.30	38.10B	36.00A	38.10B	38.30	.990	1	44
24	38.10	39.60B	38.00A	38.10	37.20	.989	1	42
25	38.40	38.60B	36.50A	38.25B	38.45	.991	10	50
28	....	39.30B	37.90A	39.30B	39.70	.994	....	44
29	38.60	40.20B	35.25A	35.70A	35.45	.989	2	45
30	31.70	32.45B	30.40A	30.40A	29.80	.976	10	44

IN MAY

1	....	30.05B	29.75A	29.80N	29.95	.978	....	44
2	....	30.90B	25.60A	29.60A	29.75	.979	....	45
5	31.10	32.15B	30.90A	32.15B	32.85	.989	2	44
6	....	....	31.80A	32.30A	32.25	.989	....	34
7	....	....	29.50A	32.15A	31.95	.989	....	34
8	32.40	33.05B	31.40A	32.40	32.20	.991	1	35
9	31.45@.40	33.40B	30.90A	33.40B	33.30	.993	2	36
12	32.80	33.00B	31.80A	32.40A	32.25	.994	1	34
13	31.40	32.65B	31.05A	31.40	31.50	.994	2	35
14	....	32.25B	31.20A	32.25B	32.15	.995	....	34
15	....	32.25B	28.80A	28.80A	28.40	.991	....	4
16	....	....	27.15A	27.15A	27.20	.990	....	4
19	....	28.20B	....	27.50B	27.80	.994	....	4
20	....	....	....	31.70B	31.85	.998	....	4
21	....	32.00B	30.50A	31.85N	31.40	.998	....	4
22	....	36.00B	....	36.00B	36.60	.999	....	4
23	37.55	37.70B	36.50A	37.20B	37.45	.999	4	7
26	Exchange Closed; Memorial Day							
27	....	40.30B	....	40.30B	41.35	.999	....	5
28	42.40	43.10	42.40	43.10	42.85	.999	3	4
29	....	43.80B	40.80A	43.80B	43.85	.999	....	3
30	....	45.00B	42.00A	42.90A	42.55	.999	....	1

IN JUNE

2	....	43.50B	39.55A	39.55A	40.05	.999	....	....

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1986 210 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	9.25	9.30B	9.15A	9.25	9.50	.589	1	109
3	....	10.25B	....	10.25B	10.30	.618	....	109
6	....	....	9.50A	10.30N	10.35	.622	....	109
7	....	12.05B	....	12.05B	12.30	.674	....	109
8	12.35	12.35	8.15	8.15	7.65	.526	3	110
9	7.80	8.10	7.80	7.80	8.10	.498	44	153
10	8.55	8.55	8.00A	8.00A	7.70	.487	35	176
13	7.90	8.10	7.70	8.00B	8.20	.510	11	183
14	8.10	8.10	7.95A	8.05	8.05	.506	6	184
15	8.10	8.50	7.95	8.50	8.55	.540	14	186
16	7.80	8.75B	7.80	8.75B	8.95	.557	3	187
17	8.80	8.80	8.55A	8.70	7.95	.524	5	190
20	7.35	7.65B	7.35	7.65B	8.00	.529	6	196
21	7.90	7.90	6.45	6.45	6.50	.472	4	196
22	6.65	6.65	5.60A	5.60A	5.10	.416	7	203
23	5.25	5.75B	5.25	5.75B	5.90	.454	11	210
24	6.00	7.00	5.70	7.00	6.85	.499	12	219
27	7.05	8.00	7.05	7.20	7.40	.519	12	223
28	7.50	8.50	7.35A	8.50	9.60	.607	19	233
29	10.10@ 20	10.20	9.85A	9.85A	9.85	.595	2	229
30	9.50	10.00	9.20A	9.20A	9.10	.570	8	225
31	11.00	11.00	11.00	11.00	11.30	.625	1	224

IN FEBRUARY

3	11.00	13.00	11.00	13.00	13.00	.672	11	225
4	13.50	13.50	10.50	12.00A	11.80	.638	30	214
5	11.35	11.80B	11.35	11.80B	11.90	.638	6	212
6	12.10	12.30B	11.10	11.80B	11.50	.642	4	209
7	....	13.25B	10.80A	11.50N	13.00	.676	....	207
10	12.90	13.65B	12.90	13.65B	13.90	.700	8	203
11	13.50@ .40	13.80B	12.75	13.35	13.35	.684	36	180
12	13.50	13.50	12.60	13.50B	13.40	.688	23	174
13	12.70	14.40B	12.70	14.40B	14.40	.713	3	171
14	14.05	15.60	13.95A	15.60B	15.95	.749	28	148
17	Exchange Closed: President's Day							
18	15.95@16.00	18.00	15.75	18.00	18.00	.791	21	149
19	16.75	16.75	16.75	16.75	16.20	.758	19	204
20	15.90	18.00B	15.90	18.00B	18.40	.799	2	200
21	19.00	20.10B	19.00	20.10B	19.50	.815	1	147
24	19.75	21.00	19.50	19.60	20.20	.824	13	145
25	20.00	20.00	18.20	18.20	19.05	.806	8	140
26	18.85	20.05B	18.85	20.05B	19.20	.810	1	141
27	19.75	21.30	19.75	21.30	21.60	.842	2	141
28	22.40	22.40	21.00A	21.00A	20.40	.829	2	142

IN MARCH

3	....	20.90B	20.10A	20.10A	19.90	.823	....	142
4	....	21.20B	....	19.90N	18.90	.810	....	139
5	17.40	18.60B	17.40	18.60B	19.60	.824	2	141
6	....	20.30B	....	20.30B	20.95	.843	....	140
7	....	21.05B	20.65A	20.90A	20.45	.836	....	140
10	....	21.50B	....	21.50B	22.00	.858	....	140
11	22.45	23.70	22.45	23.70	26.90	.912	28	139
12	....	28.50B	26.50A	26.90N	26.40	.906	....	139
13	26.70	27.50B	25.80A	27.50B	27.95	.916	1	139
14	....	30.10B	....	29.10B	29.05	.924	....	139
17	....	....	28.25A	28.25A	27.50	.912	....	139
18	....	30.00B	27.30A	30.00B	30.00	.929	....	139
19	....	30.10B	29.30A	30.00N	29.10	.922	....	138
20	30.50	30.50	30.00A	30.50	30.35	.930	1	137
21	....	31.00B	28.50A	28.50A	28.00	.912	....	137
24	....	28.60B	26.60A	28.25B	27.90	.915	....	137
25	....	28.60B	27.30A	27.90N	28.70	.923	....	137
26	....	31.60B	....	31.60B	31.80	.942	....	137
27	....	33.50B	....	31.90B	31.95	.944	....	137
28	Exchange Closed: Good Friday							
31	....	32.90B	31.40A	31.40A	31.10	.944	....	112

IN APRIL

1	....	31.60B	27.40A	27.40A	27.25	.917	....	112
2	27.00	28.60B	26.60A	28.00B	27.95	.924	2	114
3	....	28.70B	24.00A	24.00A	23.65	.887	....	114
4	....	24.30B	20.50A	20.50A	20.35	.848	....	114
7	....	21.00B	19.00A	21.00B	20.55	.857	....	114
8	....	26.10B	....	26.10B	26.20	.857	....	114
9	....	27.35B	24.40A	25.60A	25.95	.916	....	114
10	....	28.45B	25.75A	28.45B	28.55	.935	....	114
11	....	29.15B	26.90A	26.90A	27.00	.928	....	114
14	....	29.25B	26.65A	28.90B	29.15	.947	....	114
15	....	29.20B	28.25A	29.15N	28.95	.947	....	113
16	....	34.35B	....	34.20B	34.20	.972	....	113
17	....	35.25B	33.85A	34.55B	34.80	.974	....	113
18	....	34.90B	33.00A	33.50A	33.30	.971	....	109

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1986 210 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	33.75	36.20B	32.80A	36.20B	36.25	.982	2	109
22	....	36.30B	32.50A	32.50A	32.90	.975	....	97
23	....	33.10B	31.00A	33.10B	33.30	.977	....	91
24	....	34.60B	33.00A	33.00A	32.20	.975	....	91
25	....	33.60B	31.50A	33.25B	33.45	.980	....	91
28	....	34.30B	32.90A	34.30B	34.70	.985	....	91
29	....	35.30B	30.25A	30.70A	30.45	.975	....	91
30	....	30.55B	25.45A	25.45A	24.95	.949	....	91

IN MAY

1	....	25.05B	24.50A	24.95N	25.05	.952	....	91
2	25.20	25.90B	24.55	24.60	24.80	.953	20	111
5	26.60	27.15B	25.90A	27.15B	27.85	.973	2	112
6	....	....	26.80A	27.30A	27.25	.972	....	112
7	....	....	24.50A	27.15A	26.95	.973	....	112
8	....	28.05B	26.40A	26.95N	27.20	.976	....	112
9	....	28.40B	25.50A	28.40B	28.30	.982	....	112
12	....	....	26.90A	27.40A	27.25	.982	....	112
13	....	27.65B	26.05A	27.00A	26.50	.982	....	112
14	....	27.25B	26.20A	27.25B	27.15	.986	....	112
15	....	27.25B	23.80A	23.80A	23.40	.975	....	91
16	....	....	22.15A	22.15A	22.20	.972	....	91
19	....	23.20B	....	22.50B	22.80	.980	....	91
20	....	....	....	26.70B	26.85	.993	....	91
21	....	27.00B	25.50A	26.85N	26.40	.994	....	91
22	....	31.00B	....	31.00B	31.60	.998	....	69
23	....	32.70B	31.50A	32.20B	32.45	.999	....	62
26	Exchange Closed: Memorial Day							
27	....	35.30B	....	35.30B	36.35	.999	....	62
28	....	38.30B	....	38.30B	37.85	.999	....	50
29	....	38.80B	35.80A	38.80B	38.85	.999	....	49
30	....	40.00B	37.00A	37.90A	37.55	.999	....	49

IN JUNE

2	....	38.50B	34.55A	34.55A	35.05	.999	....	2
3	....	36.00B	34.25A	36.00B	36.10	.999	....	2
4	....	36.25B	32.80A	34.60A	34.40	.999	....	2
5	....	35.85B	33.80A	35.85B	36.00	.999	....	2
6	....	36.50B	35.20A	35.70A	35.60	.999	....	2
9	....	....	28.80A	28.80A	28.90	.999	....	2
10	....	29.80B	27.95A	29.25B	29.30	.999	....	2
11	....	31.10B	29.10A	30.70B	30.70	.999	....	2
12	....	31.10B	30.60A	31.00B	31.35	.999	....	2
13	....	36.40B	....	36.40B	36.25	1.000	....	2
16	....	36.60B	36.10A	36.30B	36.70	1.000	....	2
17	....	36.75B	34.40A	34.40A	34.15	1.000	....	2
18	....	35.25B	32.60A	35.25B	35.50	1.000	....	2
19	....	36.00B	34.30A	34.30A	33.85	1.000	....	2
20	....	37.45B	....	37.45B	37.55	1.000	....	2
23	....	....	....	....	....	1.000	....	....

JUNE 1986 215 CALLS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	6.90	6.90	6.65A	6.90	7.05	.494	2	167
3	8.00	8.00	7.40	7.70B	7.70	.524	1	167
6	8.05	8.05	7.10A	7.60B	7.75	.526	46	199
7	8.20	9.25	8.20	9.25	9.40	.582	4	199
8	9.65	9.65	6.00	6.00	5.55	.429	12	196
9	5.90	6.40	5.90	6.40	6.10	.402	32	216
10	6.60	6.80	5.80	5.80	5.75	.392	96	289
13	6.20	6.30	5.75	5.90B	6.15	.414	20	300
14	6.60	6.60	5.85	6.05	6.00	.411	27	319
15	6.00	6.50B	5.80	6.40B	6.35	.444	46	339
16	6.25	6.50B	6.00	6.50B	6.65	.460	10	347
17	6.15	6.30	5.95	5.95	5.85	.427	25	371
20	5.30	5.80	5.25	5.80	5.80	.432	7	372
21	5.65	5.65	4.65	4.70	4.60	.376	26	370
22	4.70	4.70	3.90A	3.90A	3.50	.323	20	380
23	3.55	4.30	3.55	4.25	4.15	.357	77	391
24	4.30	4.85B	4.20	4.85B	4.90	.399	27	395
27	5.10	5.60	5.00	5.25A	5.30	.418	14	395
28	5.40	6.20	5.40	6.00	7.05	.507	20	410
29	7.05	8.05	7.05	7.35	7.30	.495	47	441
30	7.25	7.70	7.00	7.00A	6.80	.470	50	452
31	7.10	8.70	7.10	8.30B	8.75	.527	31	476

IN FEBRUARY

3	8.80	10.15	8.60	10.15	10.25	.577	11	473
4	10.60	10.70	8.00	9.50A	9.10	.543	26	462
5	8.90	9.10B	8.20	9.00B	9.15	.543	11	463

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1986 215 CALLS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	9.60	9.60	8.60A	9.25A	8.75	.548	3	459
7	8.40	9.80B	7.60	9.80B	10.05	.586	9	459
10	9.65	10.70	9.65	10.50	10.95	.612	21	440
11	10.50	10.90	10.00	10.15B	10.30	.596	17	442
12	10.20	10.50	9.90A	10.50	10.40	.600	10	438
13	9.70	11.00	9.70	11.00	11.20	.627	8	428
14	11.20	12.50	10.90	11.90	12.60	.667	85	391
17	Exchange Closed; President's Day							
18	12.25@.40	14.30	12.25	14.30	14.35	.714	146	303
19	14.20	14.85	12.90A	12.90A	12.75	.676	108	307
20	12.50	14.40B	12.20	14.40B	14.75	.723	39	256
21	15.40	16.40	15.15	16.20	15.85	.743	188	259
24	15.20	17.05	15.20	17.05	16.30	.753	39	242
25	16.25	16.25	14.90	15.50	15.40	.732	33	248
26	15.30	16.20B	15.20A	15.45@.50	15.50	.737	29	243
27	16.40	17.40	16.00A	17.40	17.65	.777	16	241
28	18.05@.50	18.50	17.00A	17.00A	16.40	.759	10	235

IN MARCH

3	16.45	17.10B	16.10A	16.10A	15.95	.752	7	238
4	18.00	18.00	18.00	18.00	15.05	.735	3	233
5	14.90	14.90	13.50	14.80B	15.75	.751	26	255
6	....	16.50B	....	16.50B	17.10	.773	....	250
7	18.00	18.00	16.65A	16.65A	16.65	.764	21	251
10	17.05	17.90	17.00	17.90	18.05	.792	4	245
11	18.55	22.80	18.55	22.80	22.50	.863	11	250
12	22.25	24.20	21.70	24.20	22.20	.855	30	243
13	22.30	23.45	21.75A	23.45	23.70	.869	3	238
14	23.80	25.85B	23.80	24.85B	24.90	.880	2	237
17	24.55	24.55	23.50	23.50	23.35	.864	5	235
18	....	25.65B	23.15A	25.65B	25.85	.888	1	235
19	....	....	....	25.00A	25.85N	25.00	.879	....	233
20	....	26.10B	....	26.10B	26.05	.889	....	233
21	24.90	26.30B	24.25A	24.25A	23.75	.865	2	232
24	24.40	24.40	22.40A	24.00B	23.60	.867	4	231
25	....	24.30B	23.05A	23.60N	24.40	.878	....	231
26	25.00	27.15B	25.00	27.15B	27.40	.906	1	228
27	28.00	29.25B	27.80A	27.80A	27.40	.908	1	200
28	Exchange Closed; Good Friday							
31	....	28.30B	27.00A	27.00A	26.70	.908	....	227

IN APRIL

1	23.75	27.15B	23.10	23.10	22.90	.868	2	225
2	....	24.20B	21.85A	23.70B	23.65	.878	....	225
3	20.95	23.95B	20.25A	20.25A	19.55	.827	1	224
4	19.90	19.90	16.70A	16.70A	16.50	.776	1	218
7	16.30	17.00B	15.15A	17.00B	16.65	.786	2	218
8	17.25	21.90B	17.25	21.90B	21.85	.786	1	217
9	22.50	23.15B	20.25A	21.30A	21.60	.865	1	217
10	....	23.85B	21.55A	23.85B	24.10	.893	....	217
11	24.25	24.70B	22.70A	23.20A	22.55	.861	6	223
14	22.05	24.65B	22.05	24.35B	24.65	.908	1	222
15	24.80	24.80	23.80A	24.20B	24.45	.909	2	223
16	....	29.10B	....	29.10B	29.40	.947	....	223
17	30.00	30.00	28.90A	30.00	29.95	.951	4	227
18	....	....	28.00A	28.50A	28.45	.946	....	223
21	31.25	31.25	27.80A	31.25	31.25	.964	1	222
22	....	31.30B	27.40A	27.40A	28.00	.950	....	222
23	....	28.10B	26.10A	28.10B	28.35	.954	....	222
24	....	29.60B	28.00A	28.00A	27.30	.950	....	222
25	....	28.60B	26.50A	28.25B	28.45	.959	....	222
28	....	29.30B	27.90A	29.30B	29.70	.968	....	222
29	....	30.10B	25.25A	25.70A	25.60	.948	....	222
30	....	....	20.90A	20.90A	20.45	.903	....	221

IN MAY

1	....	....	19.90A	20.45N	20.50	.907	....	221
2	....	21.20B	20.10A	20.10A	20.35	.908	....	221
5	....	22.35B	....	22.35B	23.10	.942	....	221
6	....	....	22.10A	22.50A	22.50	.940	....	220
7	....	....	19.65A	22.20A	22.10	.941	....	220
8	....	22.80B	21.60A	22.80B	22.30	.946	....	220
9	....	23.50B	20.65A	23.50B	23.35	.957	....	220
12	....	....	22.00A	22.40A	22.30	.956	....	220
13	21.85	22.65B	21.20A	21.85	21.55	.954	1	221
14	....	22.25B	21.20A	22.25B	22.15	.962	....	221
15	....	22.25B	18.80A	18.80A	18.55	.937	....	221
16	....	....	17.30A	17.30A	17.40	.929	....	221
19	....	18.20B	....	17.45B	17.95	.945	....	221
20	19.00	21.70B	19.00	21.70B	21.85	.977	1	220
21	....	22.00B	20.40A	21.85N	21.40	.978	....	220
22	....	26.00B	....	26.00B	26.60	.994	....	213
23	....	27.70B	26.50A	27.20B	27.45	.996	....	211

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1986 215 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	Exchange Closed; Memorial Day							
27	....	30.30B	....	30.30B	31.35	.999	....	146
28	....	32.30B	....	32.30B	32.85	.999	....	145
29	....	33.80B	30.80A	33.80B	33.85	.999	....	105
30	....	35.00B	32.00A	32.90A	32.55	.999	....	104

IN JUNE

2	....	33.50B	29.55A	29.55A	30.05	.999	....	63
3	....	31.00B	29.25A	31.00B	31.10	.999	....	63
4	....	31.25B	27.80A	29.60A	29.40	.999	....	62
5	....	30.85B	28.80A	30.85B	31.00	.999	....	11
6	....	31.50B	30.20A	30.70A	30.60	.999	....	11
9	....	....	23.80A	23.80A	23.90	.999	....	11
10	....	24.80B	22.95A	24.25B	24.30	.999	....	11
11	....	26.10B	24.10A	25.70B	25.70	.999	....	11
12	....	26.10B	25.60A	26.00B	26.35	.999	....	11
13	....	31.40B	....	31.40B	31.25	.999	....	11
16	....	31.60B	31.10A	31.30B	31.70	1.000	....	11
17	....	31.75B	29.40A	29.40A	29.15	1.000	....	11
18	....	30.25B	27.60A	30.25B	30.50	1.000	....	11
19	....	31.00B	29.30A	29.30A	28.85	1.000	....	11
20	....	32.45B	....	32.45B	32.55	1.000	....	11
23	....	....	....	....	....	1.000	....	....

JUNE 1986 220 CALLS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	4.90	5.15	4.75	4.75	5.10	.402	15	75
3	5.75	5.75	5.70	5.70	5.60	.430	5	80
6	5.35	5.60	5.35	5.60	5.60	.431	6	86
7	6.20	7.20	6.20	7.20	7.05	.486	286	369
8	7.30@.20	7.35	3.70	4.30	3.90	.337	207	549
9	3.80	4.75	3.80	4.75	4.50	.313	30	572
10	4.80	5.00	4.25A	4.25A	4.20	.305	35	603
13	4.20	4.75	4.10	4.65	4.55	.325	23	611
14	4.75	4.75	4.40	4.40	4.40	.322	13	620
15	4.80	4.85	4.35A	4.80	4.60	.353	19	639
16	4.70	4.70	4.20	4.65B	4.80	.368	15	647
17	4.80	4.80	4.40	4.40	4.20	.337	12	652
20	4.10	4.10	3.80A	3.90	4.10	.340	2	654
21	4.00	4.00	3.10	3.30	3.20	.288	30	666
22	3.15	3.15	2.60	2.60	2.30	.241	17	672
23	2.40	2.70B	2.35A	2.70B	2.80	.271	15	687
24	2.95	3.30B	2.80	3.30B	3.40	.308	76	762
27	3.50@.65	3.95	3.25	3.60	3.65	.324	21	779
28	3.70	4.95B	3.70	4.95B	5.05	.408	43	790
29	5.15	6.30	5.15	5.25A	5.35	.397	109	872
30	5.15	5.60	4.70	5.00	4.95	.374	22	880
31	5.25@.20	6.75	5.20	6.60	6.60	.430	29	897

IN FEBRUARY

3	6.70	8.00	6.50	8.00	7.80	.481	179	1021
4	8.50@.40	8.50	5.70	6.90	6.85	.447	241	944
5	6.65@.85	7.00	6.35	6.90	6.90	.447	103	959
6	7.30	7.50	6.50	7.00	6.55	.454	13	959
7	5.75	7.80	5.75	7.80	7.55	.493	436	1106
10	7.55@.45	8.35	7.45	8.20	8.25	.520	99	1116
11	8.25	8.25	7.70A	7.85B	7.80	.504	18	1122
12	8.10	8.25	7.30A	7.70	7.85	.508	21	1132
13	7.70@.75	8.40	7.20	8.40	8.50	.536	18	1140
14	8.30	9.50	8.20A	9.00	9.65	.577	153	1109
17	Exchange Closed; President's Day							
18	9.50	11.20	9.50	11.05B	11.15	.628	98	1098
19	11.00	11.55B	9.75	10.10	9.75	.586	101	1094
20	9.70@.50	11.70	9.40	11.70	11.60	.638	31	1076
21	12.10	13.20	11.90	12.90	12.45	.660	209	1062
24	12.25@.00	13.40	12.00	12.70B	12.90	.671	56	1041
25	12.85@.80	12.85	11.50	12.00	12.00	.649	62	1000
26	12.00	13.00	11.65	12.20	12.20	.654	44	974
27	12.70	14.20	12.35	14.00	14.00	.699	107	961
28	14.65	14.80	12.70	13.30A	12.95	.678	185	848

IN MARCH

3	13.40	13.60	12.30	12.45	12.55	.669	16	769
4	13.20	14.35B	11.40	11.60	11.70	.649	15	770
5	11.35	11.50B	10.40	11.50B	12.35	.666	32	781
6	12.60@.80	13.10B	12.45	13.10B	13.65	.691	35	749
7	13.60@.45	14.10	13.15	13.75	13.25	.679	19	694
10	13.65	13.90	13.65	13.90	14.55	.711	11	696
11	15.10	17.50	15.10	17.50	18.55	.799	77	680
12	18.10	20.15	18.10	20.15	18.45	.789	22	672
13	17.55	20.10	17.55	19.70	19.85	.808	44	642

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1986 220 CALLS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	20.15	21.35	20.15	20.55	20.90	.823	8	631
17	20.60	20.60	19.25A	19.30	19.35	.801	23	632
18	19.05	21.40	19.05	21.40	21.80	.833	14	630
19	21.20	22.00B	21.20	21.20	21.00	.821	4	626
20	21.80	22.00B	21.60	22.00B	22.00	.834	5	623
21	22.00	22.45	20.25A	20.25A	19.80	.804	66	619
24	20.30	20.40B	18.50A	20.00	19.65	.806	37	642
25	19.95	20.25B	19.00A	19.95	20.40	.820	1	613
26	21.40	23.00B	21.40	23.00B	23.15	.857	57	560
27	24.25	25.00	23.40A	23.40A	23.15	.859	225	502
28	Exchange Closed: Good Friday							
31	23.70	24.05B	22.85A	22.85A	22.50	.857	2	577
				IN APRIL				
1	19.80	22.90B	18.65	18.75B	18.85	.805	2	575
2	17.95	20.20B	17.75A	19.65B	19.60	.817	1	574
3	19.70	20.00B	16.35A	16.35A	15.80	.753	13	575
4	16.00	16.30B	13.10	13.10	13.00	.690	31	570
7	12.60	13.55B	11.85A	13.55B	13.15	.700	9	576
8	14.70	18.10	14.70	18.10	17.80	.700	2	571
9	18.90	19.10B	16.40A	17.50A	17.70	.797	5	569
10	19.75	19.75	17.65A	19.75	19.90	.834	1	568
11	20.00	20.50B	18.60A	19.10A	18.40	.818	1	567
14	18.90	20.35B	18.10A	20.05B	20.35	.854	3	570
15	19.65	20.45B	19.55A	19.85B	20.15	.853	1	560
16	22.00	24.65	22.00	24.65	24.80	.909	7	560
17	24.70	25.15B	24.15	24.95B	25.35	.915	3	555
18	25.00	25.15B	23.40A	23.85A	23.80	.905	2	555
21	22.95	26.00B	22.95	26.00B	26.50	.934	7	550
22	23.00	23.00	22.80A	23.00	23.45	.910	....	543
23	....	23.50B	21.55A	23.50B	23.75	.916	1	541
24	24.50	24.50	23.30A	23.50A	22.70	.909	5	546
25	23.70	23.70	22.00A	23.45B	23.80	.923	4	549
28	....	24.60B	23.25A	24.60B	24.95	.937	1	545
29	21.50	25.25B	21.00A	21.25A	21.10	.903	1	544
30	17.45	17.45	16.60A	16.60A	16.20	.834	1	513
				IN MAY				
1	15.75	16.20B	15.75	16.05B	16.25	.839	1	514
2	15.90	16.90B	15.80A	15.80A	15.95	.839	3	514
5	....	17.70B	....	17.70B	18.65	.889	....	544
6	17.20	18.80	17.20	18.00A	17.90	.885	2	544
7	16.90	17.40B	15.10A	17.40B	17.55	.885	2	543
8	17.75	18.15B	17.10A	18.15B	17.75	.892	3	542
9	15.85	18.85B	15.85	18.85B	18.65	.909	1	540
12	....	....	17.40A	17.60A	17.65	.906	....	540
13	16.90	17.90B	16.65A	16.90	16.90	.901	1	540
14	17.05	17.40B	16.45A	17.40B	17.45	.914	2	538
15	....	....	14.50A	14.50A	14.00	.866	....	538
16	12.70	13.00B	12.70	13.00B	12.85	.850	2	536
19	13.20	13.50B	13.20	13.20	13.25	.874	1	536
20	14.25	16.90B	14.25	16.90B	17.00	.936	2	535
21	....	17.10B	15.60A	17.00N	16.50	.937	....	535
22	....	21.00B	....	21.00B	21.60	.979	....	535
23	21.40	22.80	21.40	22.20B	22.45	.985	6	528
26	Exchange Closed: Memorial Day							
27	23.05	25.30B	23.00A	25.30B	26.35	.997	2	524
28	26.15	28.10B	26.15	28.10B	27.85	.998	2	457
29	....	28.80B	25.80A	28.80B	28.85	.999	....	438
30	29.55	30.00B	27.00A	27.90A	27.55	.999	1	295
				IN JUNE				
2	....	28.50B	24.55A	24.55A	25.05	.998	....	150
3	24.90	26.00B	24.25A	26.00B	26.10	.999	1	150
4	....	26.25B	22.80A	24.60A	24.40	.999	....	124
5	....	25.85B	23.80A	25.85B	26.00	.999	....	124
6	....	26.50B	25.20A	25.70A	25.60	.999	....	123
9	19.05	20.20B	18.80A	18.80A	18.90	.998	1	123
10	17.50	19.80B	17.50	19.25B	19.30	.999	1	123
11	19.00	21.10B	19.00	20.70B	20.70	.999	1	122
12	....	21.10B	20.60A	21.00B	21.35	.999	....	121
13	23.20	26.40B	23.20	26.40B	26.25	.999	1	120
16	....	26.60B	26.10A	26.30B	26.70	1.000	....	120
17	....	26.75B	24.40A	24.40A	24.15	1.000	....	92
18	22.90	25.25B	22.60A	25.25B	25.50	1.000	1	12
19	24.95	26.00	24.30A	24.30A	23.85	1.000	3	12
20	....	27.45B	....	27.45B	27.55	1.000	....	12
23	....	....	....	....	....	1.000	....	....

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1986 225 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	3.30	3.40	3.30	3.40	3.60	.317	63	132
3	4.10	4.10	4.00	4.10	4.00	.342	3	134
6	4.00	4.00	3.50	3.85B	4.00	.342	22	150
7	4.50	5.20	4.50	5.20	5.10	.394	51	184
8	5.20@ .30	5.45	3.20	3.20	2.70	.256	57	228
9	2.55	3.25	2.55	3.20	3.25	.236	16	239
10	3.40	3.55	3.00	3.00	3.05	.229	54	289
13	3.00	3.45	2.85A	3.05B	3.30	.247	21	303
14	3.25	3.30	3.00	3.15	3.15	.245	89	381
15	3.05	3.55	3.05	3.30	3.30	.272	77	446
16	3.05	3.35B	3.05	3.35B	3.45	.285	22	467
17	3.50	3.50	2.95A	3.00	2.95	.256	58	501
20	2.80	2.90	2.50A	2.90	2.85	.259	44	526
21	2.80	2.80	2.00	2.05	2.15	.213	17	547
22	2.10	2.10	1.60	1.60	1.55	.173	51	569
23	1.65	1.90	1.60	1.90	1.90	.198	98	653
24	1.90	2.30	1.85	2.30	2.30	.229	73	710
27	2.55	2.70	2.35	2.55	2.55	.242	131	724
28	2.55	3.30	2.55	3.30	3.50	.317	28	736
29	3.65	4.55	3.50	3.90	3.90	.307	49	755
30	3.90@ .80	4.20	3.60	3.60	3.55	.286	197	624
31	3.70	5.20	3.70	5.00	4.85	.339	95	570
				IN FEBRUARY				
3	5.05@ .20	6.10	4.85	5.90	5.90	.387	80	609
4	6.30	6.40	4.60	5.20	5.10	.356	180	720
5	5.00	5.30	4.35	5.30	5.15	.356	175	795
6	5.40	5.80	4.75	4.95A	4.80	.363	121	860
7	4.40	6.10	4.15	5.50	5.60	.403	1088	1570
10	5.45	6.20	5.45	6.20	6.20	.429	539	1784
11	5.90	6.30	5.70	5.85A	5.85	.413	231	1591
12	6.05	6.15	5.50	5.75	5.80	.418	205	1622
13	5.70@ .65	6.40	5.10	6.40	6.30	.445	804	1776
14	6.30	7.30	6.10	7.05B	7.25	.485	153	1825
17	Exchange Closed: President's Day							
18	7.15@ .25	8.50	7.05	8.35	8.45	.536	182	1851
19	8.20@ .35	8.85	7.20	7.35	7.30	.493	125	1828
20	7.10	8.70	7.00	8.70	8.75	.547	109	1822
21	9.55	10.20	9.30	10.00@ 9.75	9.60	.571	136	1790
24	9.50@ .40	10.50	9.10	9.80	9.90	.582	204	1713
25	9.80@ .75	10.20	8.70	9.40	9.25	.559	114	1680
26	9.20	10.00	9.05	9.70	9.35	.565	54	1674
27	9.90	11.30	9.50	11.30	10.95	.614	102	1735
28	11.65	11.65	10.00	10.10	9.90	.590	48	1727
				IN MARCH				
3	10.10@ .20	10.40	9.45	9.55	9.70	.579	93	1719
4	10.00	11.10B	8.70	8.75	8.90	.557	206	1821
5	8.80@ .75	8.90B	7.85	8.90B	9.45	.575	138	1792
6	9.95	10.50	9.80	10.40A	10.60	.600	26	1798
7	10.70	11.40	10.10	10.55A	10.30	.587	16	1799
10	10.30	11.85	10.30	11.75A	11.45	.621	17	1792
11	11.75	14.70	11.75	14.45@ .60	14.95	.721	56	1796
12	14.55	16.90	14.55	14.90	14.95	.710	113	1799
13	14.20	16.00	14.20	16.00	16.15	.734	61	1719
14	17.00	18.05	16.60	17.20	17.20	.752	31	1700
17	17.10	17.10	15.75	16.25	15.80	.726	21	1685
18	15.30	18.00	15.25	18.00	18.20	.765	27	1691
19	17.35	18.30B	17.25	17.45	17.30	.750	4	1678
20	17.85	19.40	17.85	19.40	18.30	.767	38	1669
21	18.35	18.55	16.10	16.10	16.30	.730	8	1666
24	17.00	17.00	14.65	16.25	16.05	.732	26	1664
25	15.65	16.70	15.20A	16.70	16.70	.748	2	1662
26	17.45	19.00	17.45	19.00	19.20	.794	11	1664
27	19.60	21.10	19.10A	20.45	19.20	.797	12	1665
28	Exchange Closed: Good Friday							
31	19.50	19.90	18.70	18.70	18.55	.793	11	1664
				IN APRIL				
1	17.90	18.80B	15.20A	16.00	15.20	.728	18	1661
2	14.80	16.25B	14.25A	16.00	15.90	.743	15	1667
3	16.60	16.60	12.20	12.60B	12.45	.666	6	1656
4	12.50	12.90B	10.00	10.00	10.05	.594	16	1652
7	9.60	10.45B	8.90	10.25	10.05	.603	53	1679
8	11.20	14.25B	11.20	14.25B	14.30	.603	46	1680
9	15.25	15.50B	12.60	14.10	14.15	.715	102	1674
10	13.65	16.20	13.25A	16.15	16.10	.760	35	1673
11	16.50	16.65B	13.95	14.50	14.65	.739	23	1664
14	14.10	16.60	14.10	16.20	16.35	.782	36	1650
15	15.90	16.35B	15.65A	15.95	16.15	.781	3	1651
16	17.85	20.40B	17.60	20.40B	20.55	.854	6	1647
17	20.00	20.80	20.00	20.80	21.00	.863	14	1645
18	19.60	19.60	19.10A	19.55A	19.50	.848	2	1644

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1986 225 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	19.70	21.70B	18.85A	21.70B	22.00	.837	72	1576
22	21.65	22.00	18.25	18.80	19.10	.853	58	1521
23	17.60	19.10B	17.15	19.10B	19.40	.860	22	1509
24	20.15	20.15	18.80A	19.10A	18.35	.849	6	1506
25	17.15	19.40B	17.15	19.00B	19.50	.868	1	1500
28	20.00	20.20B	18.90A	20.20B	20.50	.868	1	1499
29	18.80	20.75B	16.75A	17.00A	16.85	.636	1	1573
30	17.00	17.00	12.30	12.30	12.40	.741	3	1496

IN MAY

1	12.00	12.35	11.90	12.35	12.40	.747	10	1495
2	12.70	13.00	11.50	11.75	12.10	.745	26	1519
5	12.10	14.05	12.10	13.85	14.45	.810	13	1519
6	14.40	14.40	13.20	13.60	13.80	.803	15	1525
7	11.00	13.30B	11.00	13.30B	13.35	.801	4	1518
8	13.45	13.85B	13.10A	13.85B	13.50	.810	7	1517
9	14.50	14.50	12.10A	14.50	14.30	.834	2	1510
12	13.40	14.05B	13.10A	13.40	13.35	.825	1	1511
13	13.00	13.50B	12.15A	12.55	12.60	.815	3	1510
14	12.60	13.00B	12.15A	13.00B	13.10	.833	5	1510
15	12.80	12.80	9.90	9.90	9.95	.757	4	1510
16	9.90	9.90	8.50	8.75	8.90	.731	14	1514
19	9.00	9.40B	8.85A	9.00	9.10	.758	1	1509
20	9.60	12.50	9.60	12.60	12.45	.857	38	1540
21	12.05	12.50	11.20A	12.50	11.95	.856	7	1544
22	14.20	16.25	14.15	16.25	16.65	.941	35	1541
23	17.45	17.70	16.60	17.10	17.50	.954	58	1540
26	Exchange Closed; Memorial Day							
27	18.65	20.80	17.75	20.80	21.35	.986	19	1524
28	21.50	23.10B	21.20A	23.10B	22.85	.992	43	1486
29	22.20	24.00	20.80A	24.00	23.85	.995	2	1470
30	23.50	25.00B	22.00A	22.90A	22.55	.993	3	1455

IN JUNE

2	22.60	23.50B	19.55A	19.55A	20.05	.991	2	1448
3	18.90	21.00B	18.90	21.00B	21.10	.995	2	1448
4	17.60	21.25B	17.60	19.30B	19.40	.992	3	1446
5	19.35	20.85B	18.80A	20.85B	21.00	.996	6	1432
6	20.60	21.50B	20.20A	20.70A	20.60	.997	1	1353
9	19.10	19.10	13.90A	13.90A	13.95	.984	6	1353
10	13.60	14.80B	12.95A	14.35B	14.30	.989	201	1291
11	13.95	16.10B	13.95	15.70B	15.70	.996	2	1289
12	....	16.10B	15.60A	16.00B	16.35	.998	....	1285
13	20.00	21.40B	20.00	21.40B	21.25	.999	1	1285
16	21.45	21.60B	21.10A	21.35B	21.70	.999	11	667
17	....	21.75B	19.40A	19.40A	19.15	.999	....	632
18	....	20.25B	17.60A	20.25B	20.50	1.000	....	632
19	....	21.00B	19.30A	19.30A	18.85	1.000	....	432
20	20.20	22.45B	20.20	22.45B	22.55	1.000	....	355
23	....	....	....	....	....	.999	1	....
24	....	....	....	....	....	.999	....	....

JUNE 1986 230 CALLS

IN FEBRUARY 1986

11	4.30	4.40	4.00	4.15B	4.20	.329	37	35
12	4.45	4.50	4.00	4.30	4.20	.334	95	110
13	4.20	4.75	3.65	4.75	4.60	.358	74	170
14	4.60	5.50	4.50	5.15	5.35	.396	166	276
17	Exchange Closed; President's Day							
18	5.25@.10	6.70	5.10	6.40	6.35	.445	275	488
19	6.25@.20	6.70	5.35	5.40	5.30	.402	254	498
20	5.25	6.70	5.05	6.50@.70	6.60	.456	99	556
21	7.10	7.80	6.85	7.25	7.20	.480	163	653
24	7.10	7.85	7.00	7.55	7.50	.491	246	825
25	7.50	7.80	6.80	7.05	7.00	.468	132	843
26	7.10@.00	7.60	6.90A	7.25	7.05	.475	92	881
27	8.00@7.50	8.55	7.15	8.20	8.30	.524	124	897
28	8.90@.70	8.90	7.30	7.30	7.40	.499	209	898

IN MARCH

3	7.70	8.00	7.10	7.20	7.20	.487	103	907
4	7.60@.70	8.65	6.25	6.70	6.60	.464	278	987
5	6.50@.40	6.85B	5.90	6.85B	7.00	.480	224	1070
6	7.35	8.25	7.05	8.00	8.10	.505	397	1320
7	8.00@7.80	8.70	7.80	7.80	7.90	.491	224	1422
10	8.00	9.00	7.95	8.95B	8.90	.525	95	1443
11	9.40	11.90	9.20	11.30	11.80	.634	349	1652
12	11.40@.60	13.70	11.40	12.00	11.95	.622	507	1356
13	11.50@.40	13.50	11.40	12.60	12.95	.650	126	1303
14	13.00	14.75	12.75	13.90	14.05	.671	292	1352
17	14.05@13.85	14.05	12.50	13.60	12.65	.640	200	1275

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1986 230 CALLS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	12.20	14.95B	12.20	14.95B	14.85	.685	34	1240
19	15.00	15.00	13.75	14.20	14.10	.669	88	1180
20	14.55	15.50	14.45	15.40	15.00	.689	99	1145
21	15.40	15.50	13.00	13.00	13.10	.647	99	1160
24	13.60@.70	13.70	11.60A	12.35	12.80	.648	63	1115
25	12.70	13.35	12.10A	13.35	13.35	.686	61	1123
26	13.30	15.30	13.30	15.30	15.60	.719	74	1137
27	16.10@.00	17.10B	15.95	16.00A	15.55	.722	309	1356
28	Exchange Closed; Good Friday							
31	15.80	16.10	15.10A	15.10A	14.95	.715	15	1330

IN APRIL

1	14.85	15.25B	12.20	12.20	12.00	.640	189	1303
2	11.30	13.25	11.30	12.85A	12.70	.657	38	1268
3	12.90	13.15B	9.40	9.55	9.60	.571	33	1282
4	9.55	10.20	7.40	7.40	7.50	.495	369	1382
7	7.20@.30	8.00	6.50	7.60	7.55	.502	287	1389
8	8.00	11.20	8.00	11.20	11.20	.502	209	1393
9	12.00@.10	12.35	9.60	10.85	10.95	.622	198	1460
10	10.95	13.10	10.50	12.60	12.65	.672	64	1383
11	12.50	13.15B	10.80	11.35	11.30	.648	177	1379
14	11.30	12.95	10.80	12.65	12.85	.695	59	1352
15	11.80	13.30	11.80	12.40	12.65	.693	22	1345
16	14.20	16.50	14.00	16.50	16.60	.783	65	1332
17	16.00@.05	17.20	15.95	17.20	17.00	.793	49	1319
18	16.50	16.95	14.55	15.20	15.50	.774	26	1313
21	15.00	17.35B	15.00	17.35B	17.75	.823	28	1293
22	17.45	18.00	14.75A	14.80	15.10	.776	17	1287
23	14.05	14.95	13.25A	14.95	15.40	.785	31	1295
24	15.20	16.30	14.60	15.10A	14.40	.769	32	1294
25	13.70	15.35B	13.65A	15.10B	15.30	.792	17	1284
28	15.75	16.50	14.50A	16.50	16.40	.818	32	1278
29	16.15	16.55B	11.80	11.80	13.00	.748	114	1189
30	12.10	12.10	9.05	9.05	9.05	.630	37	1184

IN MAY

1	8.70	9.45	8.50A	8.95B	9.00	.634	32	1178
2	9.25	9.55	8.70A	8.70A	8.75	.631	3	1181
5	9.05	10.65	9.05	10.65	10.75	.707	9	1181
6	9.95	9.95	9.50	9.90B	10.15	.696	8	1170
7	9.40	9.65	8.00	9.65	9.65	.691	33	1176
8	10.00	10.10B	9.30A	10.10B	9.75	.700	25	1174
9	8.50	10.55B	8.40A	10.25B	10.40	.729	11	1178
12	9.70	10.10	9.00	9.40	9.55	.712	14	1188
13	9.80	9.80	8.30	8.90	8.80	.697	44	1196
14	8.50	9.45	8.15A	9.30A	9.15	.717	16	1189
15	8.80	9.00B	6.40	6.40	6.55	.615	8	1181
16	6.40	6.45	5.30	6.00	5.55	.581	117	1219
19	5.90@.85	6.05	5.35	5.70	5.70	.604	57	1234
20	5.65	8.30B	5.65	8.30B	8.40	.733	21	1236
21	8.15	8.65	7.10A	7.40B	7.85	.726	43	1226
22	8.00	12.00	8.00	12.00	12.15	.862	39	1216
23	12.45	13.25B	12.00A	12.65A	12.90	.885	77	1198
26	Exchange Closed; Memorial Day							
27	13.00	15.60B	13.00	15.60B	16.40	.954	9	1190
28	16.10	18.20	16.10	17.70	17.85	.969	38	1176
29	17.25	19.30	15.90	19.30	18.85	.978	8	1143
30	18.15	20.00B	17.00A	17.90A	17.60	.973	8	1169

IN JUNE

2	17.10	18.50B	14.60A	14.60A	15.20	.963	3	1164
3	15.20	16.00B	14.25A	16.00B	16.15	.974	2	1164
4	16.25	16.25	12.80A	15.20	14.50	.964	2	1158
5	....	15.85B	13.80A	15.85B	16.05	.980	....	1158
6	16.50	16.50	15.20A	15.70A	15.60	.981	3	1157
9	10.45	10.45	9.05A	9.05A	9.20	.914	4	1159
10	9.00	9.95B	8.00	9.55B	9.50	.932	31	1174
11	9.25	11.20B	9.25	10.70B	10.80	.963	24	1152
12	11.05	11.30B	10.30A	11.15	11.45	.977	25	1149
13	16.15	16.40B	16.15	16.40B	16.25	.998	6	1144
16	16.70	16.70	16.00A	16.40	16.70	.999	5	1143
17	....	16.75B	14.40A	14.40A	14.15	.999	....	1057
18	13.00	15.25B	12.60A	15.25B	15.50	.999	3	1016
19	15.35	16.00	14.30A	14.30A	13.85	1.000	2	848
20	....	17.45B	....	17.45B	17.55	1.000	....	839
23	....	....	....	....	....	.999	....	....

JUNE 1986 235 CALLS

IN FEBRUARY 1986

17	Exchange Closed; President's Day							
19	4.50	4.50	3.90	3.90	3.80	.318	16	16
20	3.85	4.35B	3.60	4.35B	4.75	.369	55	58

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1986 235 CALLS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	5.25@.30	5.70	5.25	5.40	5.30	.392	61	109
24	5.30	6.00	5.20	5.65A	5.55	.402	185	249
25	5.55	5.70	5.00	5.30	5.25	.381	157	316
26	5.15	5.85	5.05	5.25	5.20	.387	82	372
27	5.95@6.15	6.50	5.30	6.05	5.15	.435	356	633
28	6.65@.85	6.85	5.60	5.80A	5.50	.411	404	917

IN MARCH

3	5.70	6.00	5.20	5.20	5.25	.398	124	988
4	5.65	6.45	4.60	4.80	4.75	.375	168	1036
5	4.65	4.80	4.10	4.65B	5.10	.389	168	1083
6	5.30@.45	6.10	5.30	6.00	6.00	.413	296	1288
7	5.95	6.85	5.80	6.00A	5.90	.397	214	1429
10	6.00	6.85	6.00	6.85	6.75	.430	153	1491
11	7.20@.25	9.15	7.20	9.00	8.95	.541	217	1576
12	9.00@.10	10.75	8.95	9.40	9.35	.530	580	1384
13	8.90	10.60	8.90	10.25	10.30	.559	298	1378
14	10.30@.45	11.70	9.80	11.30	11.15	.582	267	1399
17	10.90	10.90	9.95	10.20	10.00	.549	128	1380
18	9.55	12.20	9.55	11.75B	12.05	.598	96	1349
19	12.25	12.25	10.90A	11.70	11.25	.581	277	1415
20	11.65	12.50	11.50	11.90	12.05	.603	138	1417
21	12.25	12.50	10.50	10.70	10.35	.558	55	1430
24	10.80@.90	11.00	9.00	9.85	9.95	.557	284	1479
25	9.75	10.25	9.30	10.20A	10.45	.576	141	1469
26	10.45	12.00	10.45	12.00	12.45	.634	83	1453
27	12.80	13.95	12.40	12.40	12.35	.637	179	1360
28	Exchange Closed; Good Friday							
31	12.90	13.10	11.95	11.95	11.80	.628	47	1377

IN APRIL

1	12.05	12.25	9.20	9.20	9.25	.546	80	1402
2	8.85	10.15	8.45	10.00A	9.90	.564	125	1444
3	10.00	10.25B	7.00	7.20	7.20	.473	222	1522
4	7.25@.00	7.70	5.45	5.50	5.50	.398	418	1459
7	5.35	6.10	4.60	5.75	5.45	.403	324	1615
8	6.00	8.65	6.00	8.65	8.50	.403	504	1793
9	8.95	9.55	7.25	8.15	8.35	.523	204	1808
10	8.25	10.15B	8.00	9.65	9.70	.577	330	1841
11	9.80	10.50	8.20	8.40	8.55	.549	149	1798
14	8.45	9.80	8.00	9.70B	9.75	.598	131	1770
15	9.00	10.10	8.75	9.55B	9.55	.595	175	1719
16	10.90	13.30	10.80	13.00	13.05	.697	313	1596
17	12.65	13.55B	12.40	13.00B	13.40	.709	183	1474
18	12.95	13.40	11.10	11.15	11.95	.684	235	1470
21	11.40@.35	13.80	11.35	13.75	13.95	.741	77	1431
22	13.70	14.00	10.70	11.00	11.50	.682	74	1330
23	10.60	11.50	9.70	11.50	11.70	.692	53	1285
24	11.10	12.50	10.70	10.70	10.90	.672	19	1283
25	11.40	11.90	9.80	11.20B	11.75	.698	28	1288
28	12.00	12.60	10.90	12.60	12.65	.727	30	1281
29	12.80	13.10	8.90	9.80	9.65	.641	58	1310
30	9.50	9.70	6.30	6.30	6.30	.508	419	1364

IN MAY

1	6.00	6.75	5.80	6.20	6.25	.512	250	1351
2	6.15@.20	6.95	5.40	5.90	6.00	.507	207	1409
5	6.15	7.75	6.15	7.75	7.65	.585	295	1386
6	7.55	7.60B	6.60A	7.00B	7.10	.571	190	1425
7	6.50	6.65	5.25	6.65	6.60	.564	285	1499
8	6.75	7.25B	6.20	6.60	6.70	.571	81	1530
9	5.65	7.25B	5.65	7.00	7.10	.602	97	1448
12	6.65@.70	7.00	6.00	6.30	6.40	.576	37	1428
13	6.25	6.65	5.40	5.80	5.75	.555	157	1436
14	5.90	6.15	5.10	6.15	5.95	.575	67	1395
15	5.90@.95	6.00	3.75	4.00	3.90	.461	388	1464
16	3.90	4.00	3.10	3.15	3.25	.421	331	1518
19	3.40	3.45B	3.00	3.25	3.15	.435	252	1658
20	3.30	5.05	3.05	4.95	5.15	.573	334	1775
21	5.05@.10	5.20	4.00	4.65	4.65	.559	554	2011
22	4.75	7.95	4.75	7.95	8.00	.733	414	2005
23	7.90	9.00	7.75	8.50A	8.60	.764	329	1977
26	Exchange Closed; Memorial Day							
27	8.80	11.80	8.80	11.80@.70	11.85	.878	171	1888
28	11.40	13.60	11.40	13.00	13.15	.910	136	1901
29	12.25	14.30	11.20A	14.30	14.10	.930	43	1885
30	13.50	15.60	12.00	13.25	12.90	.915	145	1864

IN JUNE

2	12.70	13.70	9.75A	10.20	10.60	.882	157	1777
3	9.90	11.30	9.70	11.30	11.50	.909	16	1777
4	11.75	11.75	8.20	9.80B	9.90	.879	23	1786

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1986 235 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5	9.90	11.15B	9.05A	11.15B	11.30	.920	7	1784
6	11.00	11.60B	10.40A	10.90A	10.85	.920	144	1740
9	9.95	9.95	5.10	5.10	5.15	.726	37	1748
10	5.00	5.60	4.05	5.00	5.30	.755	247	1792
11	5.20	6.90	4.70	6.90	6.35	.829	177	1809
12	6.15	6.80B	6.00	6.60	6.80	.868	53	1752
13	7.40@.70	11.30	7.40	11.25	11.30	.981	86	1717
16	11.85	12.05	11.00	11.25	11.70	.997	28	1696
17	11.60	11.60	9.10A	9.40A	9.20	.995	3	1695
18	9.00	10.35B	7.50	10.35B	10.50	.999	28	1653
19	11.00	11.00	8.70	8.70	8.85	.999	11	1651
20	9.15	12.70	9.00A	12.70	12.55	.999	15	1640
23	----	----	----	----	----	999	----	----

JUNE 1986 240 CALLS

IN FEBRUARY 1986

28	4.30	4.80	4.30	4.40A	4.00	.328	6	5

IN MARCH

3	4.15	4.35	3.80	3.80	3.75	.315	37	40
4	4.05	4.75	3.25	3.25	3.35	.294	97	115
5	3.10	3.75B	2.90	3.75B	3.80	.306	138	233
6	3.95	4.60	3.95	4.55	4.40	.326	992	1063
7	4.40	5.00	4.30	4.40@.30	4.30	.311	1269	2212
10	4.40@.35	5.30	4.30	5.10@.15	5.05	.341	706	2838
11	5.45@.40	7.05	5.30	6.90@7.00	6.90	.448	816	3200
12	7.00@.10	8.45	6.80	7.25@.15	7.20	.437	1028	3673
13	7.00	8.35	6.90	7.90B	7.90	.467	564	3790
14	8.30	9.40	8.00	9.15	8.90	.491	665	3920
17	8.85@.60	8.85	7.80	7.80	7.80	.457	472	3852
18	7.55@.65	10.00	7.55	9.85	9.55	.508	473	4062
19	9.70@10.00	10.00	8.50	8.80	8.85	.491	427	4103
20	9.15@.40	10.20	9.15	9.60	9.50	.513	327	4009
21	9.70	9.90	7.70	8.00	8.05	.468	302	4096
24	8.50	8.60	6.85A	7.60@.50	7.65	.466	626	4225
25	7.60@.50	8.10	7.20	8.10	8.05	.485	373	4334
26	8.10@.20	9.70	8.10	9.70	9.75	.545	1424	4366
27	10.10	10.90	9.50	9.60@.50	9.60	.548	785	4872
28	Exchange Closed; Good Friday							
31	10.00	10.35	9.10	9.10	9.15	.536	357	4472

IN APRIL

1	9.25	9.70	6.90	6.90	6.95	.451	569	4483
2	6.75@.55	8.20	6.30	7.55	7.55	.469	575	4683
3	7.70	8.00	5.20	5.30	5.25	.380	363	4653
4	5.25@.30	5.75	3.80	3.80	3.90	.309	778	4799
7	3.95	4.40	3.30	4.10@.00	4.00	.312	768	5138
8	4.40	6.30	4.40	6.30	6.30	.312	712	5406
9	6.80@7.00	7.35	5.35	6.45	6.25	.425	800	5516
10	6.25@.15	7.70	5.80A	7.35@.40	7.35	.478	372	5574
11	7.45	7.85	5.95	6.15B	6.20	.450	308	5483
14	6.30@.20	7.40	5.75	7.10	7.20	.497	222	5470
15	6.60	7.65	6.45	7.10	7.05	.492	354	5477
16	8.10	10.20	8.00	10.00@9.95	10.00	.600	856	5193
17	9.70@.75	10.50	9.40	10.20	10.25	.613	471	5095
18	9.90	10.20	8.25	8.70	8.85	.584	190	4965
21	8.60	10.65	8.35	10.60@.65	10.60	.645	301	4888
22	10.35@.30	10.70	7.65	8.30	8.50	.577	371	4881
23	7.75@.65	8.75	7.10	8.75	8.65	.587	509	4907
24	8.60	9.45	7.80	7.80	7.95	.563	340	4762
25	8.40	8.80	7.30	8.50	8.60	.591	180	4745
28	8.90@9.00	9.50	7.80	9.50	9.40	.621	121	4666
29	9.65	9.70	6.25	6.90	6.85	.524	373	4771
30	6.80	7.00	4.15	4.30@.35	4.25	.389	750	4881

IN MAY

1	4.10@.00	4.60	3.85	4.10	4.20	.391	521	4909
2	4.20@.30	4.75	3.50	3.95	3.95	.384	727	5256
5	4.10	5.30	4.10	5.30@.20	5.15	.458	615	5327
6	5.05	5.30	4.20	4.60	4.65	.441	404	5279
7	4.20	4.35	3.10	4.35	4.30	.432	308	5233
8	4.45@.35	4.80	3.85	4.30	4.25	.437	446	5084
9	3.55@.50	4.70	3.50	4.45	4.60	.465	207	5018
12	4.10	4.50	3.60	4.00	4.00	.433	366	5128
13	3.90@.85	4.10	3.10	3.55	3.50	.409	255	5158
14	3.55	3.80	2.90	3.50@.55	3.55	.426	413	5145
15	3.55@.40	3.60	2.10	2.30	2.15	.314	376	5108
16	2.15	2.15	1.65	1.80@.70	1.70	.276	420	5106
19	1.90	2.00	1.60	1.70	1.65	.281	345	5118
20	1.65	2.80	1.55	2.75	2.80	.403	424	5204

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1986 240 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	2.70	2.95	1.95	2.30	2.30	.384	503	5263
22	2.40	4.65	2.35A	4.65	4.70	.566	987	5415
23	4.65	5.50	4.40	5.00@ .10	5.10	.598	927	5591
26	Exchange Closed: Memorial Day							
27	5.15	7.65	5.05	7.65	7.65	.743	610	5437
28	7.45	9.00	7.40	8.75	8.95	.794	584	5177
29	8.20@ .25	10.00B	6.95	9.55	9.65	.827	533	4970
30	9.05@ 8.80	10.90	7.90	8.50B	8.60	.795	936	4452

IN JUNE

2	8.95	9.30	5.30	6.50@ .60	6.60	.725	306	4388
3	6.60	7.50	5.55	7.50	7.25	.768	130	4343
4	7.50	7.60B	4.55	5.85B	5.95	.709	139	4306
5	5.95@ 6.00	6.85B	5.00	6.85B	6.95	.778	86	4279
6	7.45	7.50B	5.80	6.40	6.55	.771	86	4570
9	5.60@ .80	5.80	2.20	2.30@ .20	2.20	.440	610	4616
10	2.00@ 1.95	2.65	1.60	2.35	2.25	.461	553	4316
11	2.20	3.15	1.80	2.80	2.85	.550	298	4277
12	2.35@ .30	3.20	2.30	2.85	2.95	.596	356	4240
13	3.40	6.90	3.40	6.65	6.55	.874	1025	4011
16	6.85	7.10	5.85	6.80	6.90	.946	617	3988
17	6.75	6.95	4.00	4.55	4.50	.877	187	3659
18	4.20	5.75	3.00	5.75	5.65	.969	286	3557
19	4.80	6.30B	3.75	3.75	3.95	.968	154	3535
20	4.15@ .30	7.60	4.00	7.45@ .50B	7.55	.999	282	3460
23	....	....	....	....	....	.981	13	....
24	....	....	....	....	....	.965	....	....
26	....	....	....	....	....	.931	6	....
27	....	....	....	....	....	.916	....	....

JUNE 1986 245 CALLS

IN MARCH 1986

12	5.40@ .15	6.80	5.15	5.80	5.70	.350	2370	2313
13	5.50@ .60	6.60	5.50	6.20	6.20	.379	1706	3705
14	6.40@ .50	7.60	6.25	7.35	7.10	.403	1624	5083
17	6.80	6.80	6.00	6.15	6.05	.369	1538	6112
18	5.95@ 6.00	8.00	5.85	7.60	7.50	.419	1289	6977
19	7.90@ .95	7.95	6.75A	7.00@ 6.85	6.85	.403	585	7229
20	7.50	8.20	7.25	7.50	7.40	.425	688	7526
21	7.65@ .60	7.90	6.00	6.20	6.15	.381	648	7843
24	6.45	6.60	5.05	5.90@ .75	5.80	.378	861	8149
25	5.70	6.15	5.30	6.10@ .05	6.10	.396	842	8417
26	6.25	7.55	6.15	7.55	7.50	.455	549	8460
27	8.05@ 7.95	8.70	7.40	7.55@ .40	7.35	.457	867	8558
28	Exchange Closed: Good Friday							
31	7.50@ .55	8.05	7.20	7.20	7.05	.444	1168	9282

IN APRIL

1	7.35@ .30	7.55	5.15	5.25@ .15	5.20	.361	1299	9603
2	5.00@ 4.90	6.25	4.75	5.95A	5.80	.378	592	9743
3	6.00	6.10	3.70	3.90	3.85	.294	842	10008
4	3.85@ .90	4.20	2.80	2.80	2.80	.231	791	10261
7	2.90	3.10	2.35	2.90	2.85	.232	1067	10289
8	3.15@ .30	4.90	3.15	4.75@ .85	4.75	.232	963	10722
9	5.05@ .20	5.45	3.85	4.70	4.65	.333	1762	10249
10	4.70	5.75	4.35A	5.50	5.45	.383	722	10404
11	5.60	5.80	4.10	4.40	4.40	.355	536	10330
14	4.40	5.40	4.00	5.25	5.20	.397	537	10357
15	4.75@ .70	5.55	4.50	5.10B	5.10	.392	364	10267
16	5.80@ .90	7.60	5.80	7.50	7.45	.499	1158	10234
17	7.20@ .25	7.85	6.90	7.60	7.65	.511	1354	10183
18	7.45@ .35	7.65	5.85	6.55	6.50	.480	941	9961
21	6.10@ .20	7.85	6.10	7.85@ .75	7.75	.541	893	10271
22	7.65@ .60	7.85	5.35	6.05	6.05	.469	1221	10013
23	5.50@ .40	6.25	4.90	6.20	6.20	.477	523	9828
24	6.20@ .25	6.90	5.50	5.50	5.60	.452	383	9895
25	6.00	6.25	5.00	6.20	6.15	.479	269	9869
28	6.40	6.85	5.50	6.85	6.75	.507	463	9925
29	6.95	7.10	4.25	4.95	4.75	.408	578	9929
30	4.70@ .75	4.80B	2.75	2.85	2.75	.281	696	10057

IN MAY

1	2.65@ .55	3.00	2.30	2.70@ .65	2.70	.282	880	9994
2	2.75@ .80	3.00	2.20	2.50@ .60	2.50	.274	463	10008
5	2.65	3.45	2.60	3.25	3.30	.337	494	9991
6	3.20@ .15	3.40	2.60	3.00	2.95	.320	370	9940
7	2.55	2.70	1.75	2.70	2.65	.310	330	9876
8	2.70	2.95	2.30	2.60	2.60	.312	240	9843
9	2.10@ .15	2.95	2.10	2.70	2.75	.335	312	9770
12	2.40	2.75	2.15	2.30A	2.35	.301	318	9736
13	2.20	2.45	1.80	1.95A	1.95	.278	765	9830

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1986 245 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	2.00	2.15	1.55	2.05A	2.00	.289	209	9818
15	1.85@ .80	2.05	1.05	1.10	1.15	.194	467	9829
16	1.20@ .10	1.20	.80	.85	.85	.163	592	9782
19	.95	.95	.75	.80	.80	.161	384	9772
20	.85	1.45	.70	1.35	1.40	.252	599	9814
21	1.35@ .25	1.40	.85	1.00	1.05	.233	1139	9943
22	1.10	2.60	1.00	2.60	2.55	.389	1224	9973
23	2.50@ .45	3.05	2.25	2.65@ .60	2.65	.416	603	9918
26	Exchange Closed: Memorial Day							
27	2.70@ .75	4.55	2.65	4.55@ .45	4.35	.561	759	9787
28	4.10@ .15	5.50	4.10	5.30	5.30	.620	842	9836
29	4.90	6.15	4.00	5.90	5.95	.661	526	9689
30	5.50@ .10	6.90	4.60	5.10	5.15	.613	927	9641

IN JUNE

2	5.10	5.75B	2.70	3.60	3.55	.509	681	9790
3	3.50	4.25	2.85	4.25	4.00	.557	573	9711
4	4.10	4.30	2.10	3.00B	3.00	.477	862	9721
5	2.75	3.55	2.35	3.55	3.60	.555	522	9509
6	3.95	4.00	2.60	3.25@ .20	3.20	.537	563	9387
9	2.70@ .50	2.70	.80	.85	.80	.187	754	9347
10	.75@ .70	.90	.55	.70	.75	.193	787	9431
11	.75@ .70	1.15	.60	.90	.95	.247	746	9327
12	.75@ .65	1.00	.65	.85	.85	.270	802	9073
13	1.10@ .15	3.05	1.10	2.75@ .70	2.65	.593	1754	8351
16	2.90	3.10	2.00	2.65	2.75	.659	1155	7981
17	2.70	2.80	1.10	1.25	1.30	.410	1117	7494
18	1.25	1.80	.55	1.70@ .75	1.70	.568	2038	6316
19	1.15@ .10	2.00	.50	.55@ .50	.55	.293	2006	5669
20	.65@ .60	2.70	.40	2.50	2.55	.689	3693	4804
23	....	....	....	....	....	.761	332	....
24	....	....	....	....	....	.731	36	....
25	....	....	....	....	....	.710	1	....
26	....	....	....	....	....	.694	....	....

JUNE 1986 250 CALLS

IN MARCH 1986

19	6.15@ .20	6.20	5.40	5.50A	5.40	.321	1090	1047
20	5.75	6.35	5.70	6.00	5.85	.342	744	1587
21	6.00@ .05	6.20	4.80	4.90	4.75	.301	506	2038
24	5.00	5.10	3.90	4.50A	4.45	.297	570	2371
25	4.30@ .35	4.70	4.15	4.70	4.65	.314	390	2643
26	4.80@ .75	5.80	4.75	5.75	5.75	.369	609	2941
27	6.10@ .20	6.75	5.65	5.70@ .75	5.65	.371	1360	3697
28	Exchange Closed: Good Friday							
31	5.90@ .95	6.20	5.35	5.40@ .35	5.35	.356	818	4169

IN APRIL

1	5.70@ .75	5.85	3.95	4.05	3.95	.280	1424	4969
2	3.90	4.80	3.55	4.50	4.45	.295	1086	5533
3	4.65@ .60	4.70	2.80	2.90@ .80	2.80	.220	1006	5938
4	2.85@ .90	3.15	2.05	2.10	2.05	.167	1279	6354
7	2.00	2.30	1.75	2.10@ .05A	2.05	.167	1093	6699
8	2.40@ .45	3.55	2.35	3.50	3.40	.167	1184	7321
9	4.10@ .00	4.20	2.90	3.40A	3.40	.252	1512	8254
10	3.55@ .60	4.40	3.15	4.05@ .00	4.00	.296	559	8320
11	4.10	4.35	3.00	3.25	3.20	.270	491	8393
14	3.25@ .20	3.95	2.85	3.70	3.70	.306	324	8469
15	3.50@ .30	3.90	3.25	3.75	3.65	.301	403	8516
16	4.30	5.70	4.25	5.50	5.45	.400	1030	8536
17	5.30@ .40	5.75	5.00	5.60	5.60	.411	1172	8459
18	5.40@ .35	5.60	4.10	4.70	4.60	.380	848	8547
21	4.40@ .35	5.65	4.30	5.65@ .60	5.60	.436	699	8688
22	5.60	5.70	3.70	4.20	4.20	.365	1058	8781
23	3.80@ .60	4.40	3.35	4.35	4.35	.372	816	8677
24	4.30	4.80	3.80	3.90	3.80	.347	910	8955
25	4.00@ 3.95	4.35	3.45	4.20	4.20	.371	470	8894
28	4.30@ .40	4.80	3.75	4.70	4.70	.394	575	8951
29	4.90@ .95	4.95	2.80	3.15	3.15	.301	1079	9191
30	3.15	3.20	1.70	1.90@ .85A	1.80	.192	830	9242

IN MAY

1	1.65@ .80	1.95	1.50	1.70	1.70	.191	983	9560
2	1.75@ .80	2.00	1.35	1.45	1.50	.184	598	9643
5	1.70	2.15	1.70	2.15	2.10	.233	551	9693
6	2.00	2.20	1.55	1.75	1.80	.217	377	9593
7	1.65@ .60	1.65	1.00	1.60	1.55	.207	535	9522
8	1.65	1.70	1.35	1.50	1.45	.207	324	9501
9	1.20	1.75	1.10	1.50	1.55	.225	363	9590
12	1.35	1.55	1.15	1.25	1.30	.193	304	9525
13	1.20	1.35	.90	1.00	1.00	.173	433	9505

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1986 250 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	1.05	1.10	.75	1.05A	1.05	.179	274	9539
15	1.00	1.05	.50	.60	.55	.109	689	9647
16	.55@ .60	.60	.40	.45	.45	.086	2047	10952
19	.50	.55	.40	.45	.40	.082	1030	11386
20	.45	.65	.40	.65	.65	.140	877	11739
21	.60	.65	.40	.45	.50	.124	589	11911
22	.50	1.25	.45	1.25	1.20	.236	1250	12006
23	1.20@ 1.10	1.50	1.00	1.30	1.25	.253	1016	12012
26	Exchange Closed; Memorial Day							
27	1.25	2.40	1.25	2.40@ .25	2.25	.368	1251	11851
28	2.15	3.05	2.15	2.95	2.90	.422	1131	11627
29	2.55@ .50	3.50	1.95	3.25	3.20	.461	990	11533
30	2.80@ .60	4.05	2.45	2.65	2.65	.406	1166	11438

IN JUNE

2	2.70@ .75	3.25	1.20	1.85	1.80	.294	1222	11200
3	1.80	2.15	1.35	2.10@ .00A	2.00	.332	758	11113
4	2.05	2.15	.90	1.35	1.35	.257	1103	11332
5	1.40@ .35	1.65	.95	1.60	1.55	.317	517	11360
6	1.80	1.95	1.00	1.30	1.30	.292	833	11337
9	1.00	1.00	.30	.30	.25	.054	1168	11407
10	.25@ .30	.35	.15	.20@ .25	.25	.052	909	11656
11	.20@ .25	.35	.15	.25	.25	.070	451	11688
12	.20@ .15	.25	.15	.15	.15	.073	330	11539
13	.25	.90	.25	.75	.70	.255	1348	11227
16	.70@ .80	.95	.50	.65	.65	.221	1240	11095
17	.70@ .65	.70	.20	.25@ .30	.25	.056	1278	11205
18	.20	.25	.05	.25	.20	.068	1036	11120
19	.15@ .20	.25	CAB	CAB	CAB	.001	1545	10501
20	CAB	.05	CAB	CAB	CAB	.129	749	....
23	....	....	....	....	....	.259	285	....
24	....	....	....	....	....	.288	2	....
25	....	....	....	....	....	.309	3	....

JUNE 1986 255 CALLS

IN APRIL 1986

18	3.95	3.95	2.90	3.10	3.10	.289	438	410
21	3.00	3.95	2.90	3.90	3.90	.338	460	707
22	3.85@ .95	4.00	2.50	2.80	2.90	.272	610	1035
23	2.50	3.00	2.30	3.00	2.95	.277	324	1119
24	2.95@ .80	3.25	2.50	2.55B	2.60	.254	397	1361
25	2.70@ .75	2.85	2.30	2.80	2.80	.274	218	1428
28	2.95@3.00	3.25	2.45	3.25	3.20	.292	1621	2516
29	3.30@ .35	3.35	1.85	2.15	2.10	.211	904	2735
30	2.10	2.15	1.10	1.20	1.15	.124	759	3171

IN MAY

1	1.15@ .05	1.25	1.00	1.10	1.05	.123	633	3408
2	1.10@ .05	1.25	.80	.90	.90	.117	644	3658
5	1.00	1.35	1.00	1.35	1.30	.151	1660	4446
6	1.20	1.30	.95	1.00	1.05	.138	1095	4826
7	.95	.95	.60	.90	.90	.129	536	4981
8	.95	1.00	.70	.80	.80	.128	865	5299
9	.70@ .65	.90	.65	.85	.85	.140	580	5537
12	.70@ .75	.80	.60	.70	.70	.113	442	5646
13	.65@ .60	.70	.50	.55	.55	.098	577	5801
14	.55	.60	.40	.50	.55	.102	562	5881
15	.50	.50	.25	.30	.30	.055	807	6150
16	.30@ .25	.30	.20	.25	.25	.041	2662	6698
19	.25	.25	.20	.25	.20	.037	855	7131
20	.25	.30	.20	.30	.30	.069	770	7503
21	.30	.30	.20	.20	.25	.058	1116	8147
22	.25	.55	.20	.55	.55	.125	1644	8819
23	.50@ .55	.60	.50	.60	.60	.134	1559	9679
26	Exchange Closed; Memorial Day							
27	.65	1.25	.55	1.25	1.15	.206	1356	10081
28	1.15	1.65	1.10	1.60@ .55	1.55	.245	2908	11329
29	1.35@ .40	1.95	1.00	1.80	1.75	.273	1884	12001
30	1.80	2.20	1.25	1.35	1.40	.225	2086	12652

IN JUNE

2	1.40@ .30	1.65	.55	.90	.90	.137	1577	13144
3	.90	1.00	.60	.90	.95	.159	1830	13976
4	.95@ 1.00	1.00	.40	.55	.55	.108	1223	14360
5	.60@ .55	.65	.40	.60	.60	.140	577	14401
6	.70	.80	.45	.45	.50	.120	806	14582
9	.40@ .35	.40	.10	.15	.10	.010	992	14764
10	.15	.15	.05	.05	.05	.009	731	14972
11	.10	.10	.10	.10	.10	.012	285	15065
12	.10	.10	.05	.10	.05	.011	84	15027
13	.10	.20	.05	.15	.15	.062	1263	14421

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1986 255 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	.20@ .25	.25	.10	.10	.10	.027	605	14244
17	.10	.10	.05	.05	.05	.001	208	14239
18	.05	.05	CAB	CAB	CAB	.000	323	13961
19	CAB	.05	CAB	CAB	CAB	.000	199	13903
20	CAB	CAB	CAB	CAB	CAB	.000	129	....
23	....	....	....	....	....	.024	1	....

SEPTEMBER 1986 210 CALLS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	....	....	11.90A	13.00N	12.25	.612	....	6
3	12.90@13.00	13.00	12.90	13.00	13.15	.635	3	6
6	....	....	13.00A	13.00A	13.15	.639	....	7
7	....	14.75B	....	14.75B	15.25	.680	....	7
8	....	....	14.10A	14.10A	10.50	.565	....	7
9	....	....	....	10.50N	10.90	.538	....	7
10	....	11.10B	10.85A	10.85A	10.60	.528	....	7
13	....	10.80B	10.45A	10.75B	11.10	.545	....	7
14	....	....	10.80A	10.80A	10.80	.542	....	7
15	....	11.50B	....	10.80N	11.50	.571	....	7
16	11.00	11.55B	11.00	11.55B	11.85	.584	2	9
17	....	....	11.35A	11.35A	10.90	.559	....	9
20	....	....	10.40A	10.90N	10.95	.565	....	9
21	....	....	9.50A	9.50A	9.35	.520	....	9
22	9.35	8.35	8.30A	8.30A	7.80	.478	1	9
23	....	8.20B	....	8.20B	9.00	.518	....	9
24	....	9.90B	8.95A	9.90B	9.85	.545	....	9
27	....	10.10B	....	10.10B	10.35	.560	....	7
28	....	10.70B	....	10.70B	12.65	.628	....	7
29	....	13.00B	....	13.00B	13.05	.621	....	7
30	....	....	....	13.05N	12.35	.600	....	7
31	....	14.40B	....	14.40B	14.75	.641	....	7

IN FEBRUARY

3	....	15.90B	....	15.90B	16.50	.675	....	7
4	16.50@ .60	16.60	16.50	16.60	15.25	.650	2	8
5	....	....	15.00A	15.00A	15.40	.650	....	7
6	15.40	15.60B	15.00A	15.40	15.00	.653	4	11
7	14.00	15.40B	14.00	15.40B	16.45	.678	2	11
10	16.10	17.10B	16.10	17.10B	17.35	.695	1	11
11	....	....	17.20A	17.20A	16.70	.684	....	11
12	....	16.80B	16.50A	16.80B	16.85	.686	....	11
13	....	17.60B	16.25A	17.60B	17.80	.705	....	11
14	....	18.50B	17.70A	18.50B	19.25	.731	....	11
17	Exchange Closed; President's Day							
18	....	21.05B	....	21.05B	21.50	.766	....	11
19	....	....	21.00A	21.00A	19.55	.740	....	11
20	....	22.00B	....	22.00B	21.80	.772	....	11
21	....	23.00B	....	23.00B	23.20	.786	....	11
24	....	23.60B	23.10A	23.60B	23.90	.794	....	11
25	23.90	23.90	23.90	23.90	22.60	.778	1	10
26	22.20	22.20	22.20	22.20	22.75	.780	4	8
27	....	24.40B	....	24.40B	25.05	.808	....	8
28	....	....	....	25.05N	23.70	.794	....	8

IN MARCH

3	....	23.80B	23.40A	23.40A	23.30	.789	....	8
4	....	24.50B	....	24.50B	22.40	.778	....	8
5	....	....	22.30A	22.30A	22.95	.788	....	8
6	....	23.75B	....	23.75B	24.60	.805	....	8
7	....	24.70B	24.00A	24.60N	23.95	.797	....	8
10	....	24.95B	....	24.95B	25.65	.817	....	8
11	....	26.90B	....	26.90B	30.30	.867	....	8
12	....	31.30B	....	30.30N	30.00	.860	....	8
13	....	31.10B	....	31.10B	31.50	.866	....	8
14	....	31.90B	....	31.90B	32.70	.875	....	8
17	....	....	31.70A	31.70A	31.10	.862	....	8
18	32.50	32.50	32.50	32.50	33.20	.877	1	8
19	....	....	....	33.20N	32.70	.871	....	8
20	....	33.60B	....	33.60B	33.70	.877	....	8
21	....	34.00B	33.65A	33.65A	31.20	.859	....	8
24	31.50	32.00B	30.00A	31.50	31.20	.860	2	6
25	....	32.00B	30.75A	31.20N	32.20	.867	....	6
26	....	34.80B	....	34.80B	35.35	.889	....	6
27	....	36.55B	....	35.35N	35.35	.890	....	6
28	Exchange Closed; Good Friday							
31	....	36.00B	35.30A	35.30A	34.55	.888	....	6

IN APRIL

1	....	34.80B	31.00A	31.00A	30.90	.858	....	6
2	....	31.70B	30.40A	31.70B	31.75	.864	....	6
3	....	32.15B	28.50A	28.50A	27.75	.828	....	6

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

SEPTEMBER 1986 210 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4	....	27.80B	24.60A	24.60A	24.45	.793	....	6
7	....	25.25B	23.50A	25.25B	24.75	.800	....	6
8	....	29.85B	....	29.85B	30.15	.800	....	6
9	....	31.05B	29.30A	29.30A	29.70	.851	....	6
10	....	32.05B	29.65A	32.05B	32.20	.871	....	6
11	....	32.40B	30.75A	31.20A	30.75	.862	....	6
14	....	32.85B	30.10A	32.30B	32.70	.881	....	6
15	....	....	32.00A	32.50A	32.45	.881	....	6
16	....	36.85B	....	36.85B	37.45	.912	....	6
17	....	38.20B	....	37.45N	37.55	.916	....	6
18	....	37.60B	36.70A	36.70A	36.30	.910	....	6
21	....	38.80B	36.25A	38.80B	39.20	.928	....	6
22	....	....	35.60A	35.60A	35.90	.912	....	6
23	....	....	34.00A	35.90N	36.05	.915	....	6
24	....	36.85B	35.50A	36.00A	35.10	.910	....	6
25	....	36.00B	34.30A	35.50B	36.10	.918	....	6
28	....	37.00B	35.20A	37.00B	37.20	.927	....	6
29	....	....	33.70A	33.70A	33.25	.905	....	6
30	....	....	28.90A	28.90A	28.30	.864	....	6

IN MAY

1	....	....	27.85A	28.30N	28.55	.868	....	6
2	....	28.80B	28.00A	28.00A	27.90	.866	....	6
5	....	29.70B	....	29.70B	30.60	.891	....	6
6	....	....	29.65A	29.65A	30.10	.889	....	6
7	....	....	27.55A	30.10N	29.70	.889	....	6
8	....	....	....	29.70N	29.90	.893	....	6
9	....	30.55B	28.60A	30.55B	30.80	.902	....	6
12	....	....	29.70A	30.20A	29.80	.899	....	6
13	....	29.90B	28.90A	29.50A	29.15	.896	....	6
14	....	29.40B	28.90A	29.40B	29.70	.904	....	6
15	....	....	26.40A	26.40A	26.25	.877	....	6
16	....	....	25.10A	25.10A	24.95	.870	....	6
19	....	25.85B	....	24.95N	25.40	.881	....	6
20	....	....	....	28.50B	29.20	.915	....	6
21	28.60	29.25B	28.00A	28.60	28.90	.916	1	6
22	....	33.00B	....	33.00B	33.80	.949	....	6
23	....	34.40B	....	34.40B	34.65	.955	....	6
26	Exchange Closed; Memorial Day							
27	....	36.60B	....	36.60B	38.65	.972	....	6
28	....	39.80B	....	39.80B	40.10	.977	....	6
29	....	41.00B	38.00A	41.00B	41.05	.979	....	6
30	....	41.60B	40.60A	40.60A	39.85	.977	....	6

IN JUNE

2	....	40.50B	37.00A	37.00A	37.15	.970	....	6
3	....	38.15B	36.90A	38.15B	38.45	.974	....	6
4	....	38.70B	35.10A	36.70A	36.55	.969	....	6
5	....	37.80B	36.10A	37.80B	38.15	.974	....	6
6	....	38.65B	37.65A	38.15N	37.65	.974	....	6
9	....	....	31.00A	31.00A	30.85	.950	....	6
10	....	31.40B	29.75A	30.85N	30.90	.951	....	6
11	....	32.40B	....	32.40B	32.40	.958	....	6
12	....	....	....	32.40N	33.05	.961	....	6
13	....	38.40B	....	38.40B	38.15	.978	....	6
16	....	38.30B	37.90A	38.30B	38.60	.980	....	6
17	....	....	37.40A	37.40A	35.95	.973	....	6
18	....	37.15B	34.70A	37.15B	37.25	.977	....	6
19	....	37.50B	36.00A	36.00A	35.50	.973	....	6
20	....	36.30B	....	35.50N	37.90	.980	....	6
23	37.20	37.50B	35.25A	35.60A	35.55	.976	2	8
24	....	40.10B	35.40A	38.70B	38.55	.983	....	6
25	....	41.40B	....	39.50B	39.60	.986	....	6
26	....	40.00B	38.70A	40.00B	40.05	.987	....	6
27	....	40.80B	....	40.80B	40.10	.988	....	6
30	42.10	42.80B	42.10	42.10	42.25	.992	4	9

IN JULY

1	....	43.60B	42.10A	43.60B	43.95	.993	....	5
2	....	45.00B	43.55A	44.30B	44.50	.994	....	5
3	....	....	42.40A	42.40A	42.00	.992	....	5
4	Exchange Closed; Independence Day							
7	36.15	36.25B	33.80A	33.80A	33.55	.979	1	5
8	31.25	31.50B	30.00A	31.50B	31.65	.973	1	5
9	....	33.25B	....	32.85B	31.85	.977	....	5
10	....	34.00B	30.00A	34.00B	34.15	.981	....	5
11	....	....	32.80A	32.80A	32.25	.976	....	5
14	....	....	28.60A	28.60A	28.30	.963	....	5
15	....	....	25.50A	25.50A	25.20	.945	....	5
16	....	27.30B	....	25.85B	25.30	.945	....	5
17	....	27.20B	....	26.15B	26.25	.952	....	5
18	....	27.00B	26.00A	27.00B	27.00	.956	....	5
21	....	....	26.00A	26.80A	26.55	.956	....	5

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

SEPTEMBER 1986 210 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	....	28.50B	....	28.50B	28.50	.967	....	5
23	....	29.00B	....	28.50N	28.05	.965	....	5
24	....	28.35B	27.25A	28.05N	28.50	.968	....	5
25	....	31.20B	....	31.20B	30.95	.978	....	5
28	....	....	25.00A	25.00A	24.95	.955	....	5
29	....	25.40B	24.45A	25.00B	25.20	.958	....	5
30	....	27.50B	23.20A	27.50B	27.75	.972	....	5
31	....	....	26.00A	26.50A	26.00	.966	....	5

IN AUGUST

1	....	26.60B	24.75A	24.75A	23.30	.952	....	5
4	....	27.00B	22.50A	27.00B	27.05	.976	....	5
5	....	28.80B	....	27.40B	27.80	.979	....	5
6	....	27.85B	26.45A	27.55A	27.35	.979	....	5
7	....	28.60B	27.10A	27.10A	27.45	.981	....	5
8	....	28.30B	27.40A	27.40A	27.30	.982	....	5
11	29.05	31.10B	29.05	31.10B	31.30	.993	....	5
12	....	33.40B	31.20A	33.40B	34.20	.996	....	5
13	....	37.00B	34.00A	36.20B	36.45	.998	....	....
14	....	37.45B	36.25A	37.00B	37.55	.999	....	....
15	....	37.70B	36.85A	37.70B	38.05	.999	....	....
18	....	38.50B	35.90A	....	....	.999	....	....

SEPTEMBER 1986 215 CALLS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	9.10	9.45B	9.10	9.10	9.65	.537	2	14
3	....	10.30B	....	10.30B	10.50	.560	....	14
6	....	....	10.30A	10.30A	10.50	.563	....	14
7	....	11.90B	....	11.90B	12.30	.606	....	14
8	....	....	11.40A	11.40A	8.20	.487	....	14
9	....	8.45B	....	8.45B	8.80	.461	....	14
10	....	9.00B	8.75A	8.75A	8.50	.451	....	14
13	....	8.70B	8.40A	8.70B	8.90	.469	....	14
14	....	....	8.70A	8.70A	8.70	.466	....	14
15	....	9.25B	....	8.70N	9.15	.495	....	14
16	....	9.20B	8.85A	9.20B	9.50	.508	....	14
17	....	....	9.05A	9.05A	8.65	.483	....	14
20	....	....	8.20A	8.65N	8.65	.488	....	14
21	....	....	7.40A	7.40A	7.30	.443	....	14
22	....	....	6.45A	6.45A	5.95	.401	....	14
23	6.20	6.50B	6.20	6.50B	6.95	.439	1	13
24	....	7.70B	....	7.70B	7.65	.467	....	13
27	7.90	7.90	7.90	7.90	8.10	.481	1	13
28	8.90	8.90	8.45	8.45	10.00	.550	2	15
29	....	10.50B	....	10.50B	10.50	.543	....	14
30	10.90	10.90	10.50A	10.50A	9.90	.523	1	15
31	....	11.80B	....	11.80B	12.10	.566	....	15

IN FEBRUARY

3	....	13.20B	....	13.20B	13.70	.603	....	15
4	....	....	....	13.70N	12.60	.577	....	15
5	....	....	12.40A	12.40A	12.70	.577	....	15
6	....	12.80B	12.25A	12.25A	12.30	.581	....	15
7	....	12.60B	11.80A	12.60B	13.55	.610	....	15
10	....	14.15B	....	14.15B	14.35	.627	....	15
11	....	....	14.25A	14.25A	13.85	.617	....	15
12	....	13.90B	13.60A	13.95B	13.90	.619	....	15
13	....	14.60B	13.45A	14.60B	14.75	.639	....	15
14	14.50	15.40B	14.50	15.40B	16.05	.667	1	15
17	Exchange Closed; President's Day							
18	17.00	17.60B	17.00	17.60B	18.20	.705	1	15
19	....	....	17.80A	17.80A	16.30	.676	....	15
20	....	18.50B	....	18.50B	18.35	.712	....	15
21	20.00	20.00	19.50A	19.50A	19.50	.728	1	14
24	19.30	19.90B	18.20	19.50B	20.20	.738	2	14
25	19.80	19.80	19.00	19.00	19.15	.720	3	11
26	19.00	19.00	19.00	19.00	19.15	.723	9	11
27	....	20.80B	....	20.80B	21.30	.755	....	11
28	....	....	....	21.30N	20.10	.739	....	11

IN MARCH

3	....	20.20B	19.80A	19.80A	19.65	.732	....	11
4	....	20.85B	....	20.85B	18.80	.719	....	11
5	....	....	17.70A	18.80N	19.35	.730	....	11
6	....	20.00B	....	20.00B	21.05	.750	....	11
7	....	21.15B	20.50A	21.05N	20.45	.739	....	11
10	....	21.45B	....	21.45B	22.10	.762	....	11
11	....	23.00B	....	23.00B	26.40	.821	....	11
12	....	27.40B	....	26.40N	26.40	.814	....	11
13	....	27.00B	....	27.00B	27.50	.821	....	11

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

SEPTEMBER 1986 215 CALLS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	....	28.80B	....	28.80B	28.70	.833	....	11
17	....	27.70	27.70	27.70	27.15	.818	....	11
18	....	28.50B	....	28.50B	29.20	.836	....	11
19	....	....	....	29.20N	28.75	.829	....	11
20	....	29.75B	....	29.75B	29.75	.837	....	11
21	....	30.00B	29.70A	29.70A	27.35	.815	....	11
24	....	28.80B	26.25A	27.40B	27.35	.816	....	11
25	....	28.00B	26.95A	27.35N	28.30	.825	....	11
26	....	30.65B	....	30.65B	31.15	.852	....	11
27	....	32.55B	....	31.15N	31.15	.852	....	11
28	Exchange Closed; Good Friday							
31	....	32.00B	31.10A	31.10A	30.45	.849	....	11

IN APRIL

1	....	30.70B	27.20A	27.20A	26.90	.813	....	11
2	....	27.70B	26.40A	27.70B	27.70	.821	....	11
3	....	28.10B	24.50A	24.50A	23.95	.778	....	11
4	....	24.00B	21.25A	21.25A	20.85	.737	....	11
7	....	21.50B	20.00A	21.50B	21.20	.744	....	11
8	....	25.95B	....	25.95B	26.10	.744	....	11
9	....	27.00B	25.40A	25.40A	25.80	.804	....	11
10	....	28.00B	25.75A	28.00B	28.10	.828	....	11
11	....	28.30B	26.95A	27.20A	26.80	.817	....	11
14	....	28.80B	26.10A	28.30B	28.65	.840	....	11
15	....	....	28.10A	28.50A	28.45	.839	....	11
16	....	32.65B	....	32.65B	33.05	.879	....	11
17	....	33.75B	....	33.05N	33.40	.883	....	11
18	....	....	32.30A	32.30A	31.95	.876	....	11
21	....	34.05B	31.80A	34.05B	34.45	.897	....	11
22	....	....	31.30A	31.30A	31.50	.877	....	11
23	....	....	29.90A	31.50N	31.65	.880	....	11
24	....	32.25B	31.00A	31.50A	30.90	.874	....	11
25	....	31.55B	30.00A	31.15B	31.65	.884	....	11
28	....	32.40B	30.80A	32.40B	32.80	.894	....	11
29	....	....	29.40A	29.40A	29.05	.866	....	11
30	....	....	25.00A	25.00A	24.15	.815	....	11

IN MAY

1	....	....	23.90A	24.15N	24.40	.819	....	11
2	....	24.90B	24.00A	24.00A	23.95	.817	....	11
5	....	25.60B	....	25.60B	26.45	.848	....	11
6	....	....	25.55A	25.55A	25.90	.844	....	11
7	....	....	23.55A	25.90N	25.50	.844	....	11
8	....	25.55B	....	25.55B	25.65	.848	....	11
9	25.15	26.30B	24.60A	26.30B	26.50	.860	....	11
12	....	....	25.40A	25.90A	25.55	.855	1	12
13	....	....	24.50A	25.10A	24.85	.851	....	12
14	24.70	25.10B	24.60A	25.10B	25.30	.859	5	17
15	....	....	22.30A	22.30A	22.00	.825	....	17
16	20.25	20.60B	20.25	20.60B	20.90	.815	1	18
19	....	21.60B	....	20.90N	21.15	.827	....	18
20	....	....	....	24.00B	24.65	.871	....	18
21	....	24.70B	23.60A	24.65N	24.35	.872	....	18
22	....	28.00B	....	28.00B	28.90	.917	....	18
23	28.90	29.40B	28.90	29.40B	29.70	.926	1	17
26	Exchange Closed; Memorial Day							
27	....	31.60B	....	31.60B	33.65	.951	....	17
28	....	34.80B	....	34.80B	35.10	.958	....	17
29	....	36.00B	33.00A	36.00B	36.05	.963	....	17
30	....	36.60B	35.60A	35.60A	34.85	.959	....	17

IN JUNE

2	....	35.50B	32.00A	32.00A	32.15	.948	....	17
3	....	33.15B	31.90A	33.15B	33.45	.953	....	16
4	....	33.70B	30.10A	31.60A	31.55	.945	....	16
5	....	32.80B	31.10A	32.80B	33.20	.954	....	16
6	....	33.65B	32.65A	33.20N	32.65	.953	....	16
9	....	....	26.50A	26.50A	26.30	.914	....	16
10	....	26.70B	25.25A	26.30N	26.35	.916	....	16
11	....	27.50B	....	27.50B	27.80	.927	....	16
12	....	....	....	27.80N	28.35	.931	....	16
13	....	33.40B	....	33.40B	33.15	.959	....	16
16	....	33.30B	32.90A	33.30B	33.60	.962	....	16
17	....	....	32.40A	32.40A	31.00	.951	....	16
18	....	32.15B	29.70A	32.15B	32.25	.957	....	16
19	....	32.50B	31.00A	31.00A	30.50	.950	....	16
20	....	31.30B	....	30.50N	32.90	.962	....	16
23	....	....	30.25A	30.60A	30.55	.954	....	16
24	....	35.10B	30.40A	33.70B	33.55	.967	....	16
25	....	36.40B	....	34.50B	34.60	.972	....	16
26	....	35.00B	33.70A	35.00B	35.05	.974	....	16
27	....	35.80B	....	35.80B	35.10	.975	....	16
30	37.05	37.80B	37.05	37.05	37.25	.982	4	19

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

SEPTEMBER 1986 215 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	38.60B	37.10A	38.60B	38.95	.986	....	15
2	....	40.00B	38.55A	39.30B	39.50	.987	....	13
3	....	....	37.40A	37.40A	37.00	.983	....	13
4	Exchange Closed; Independence Day							
7	....	....	28.80A	28.80A	28.80	.957	....	13
8	....	....	25.25A	27.05A	26.95	.947	....	13
9	....	28.20B	....	27.80B	28.10	.954	....	13
10	25.15	29.00B	25.15	29.00B	29.35	.961	1	12
11	....	....	27.80A	27.80A	27.45	.952	....	12
14	25.70	26.20B	23.90A	23.90A	23.70	.928	1	11
15	....	....	21.00A	21.00A	20.80	.898	....	11
16	....	22.80B	....	21.35B	21.00	.899	....	11
17	22.60	22.70B	22.00A	22.00A	21.75	.909	1	11
18	....	22.40B	....	22.40B	22.60	.916	....	11
21	....	....	21.60A	22.40A	22.00	.916	....	11
22	....	23.95B	21.20A	23.95B	23.85	.933	....	11
23	....	24.35B	....	23.85N	23.40	.931	....	11
24	....	23.75B	22.60A	23.40N	23.80	.935	....	11
25	....	26.40B	....	26.40B	26.05	.954	....	11
28	20.05	25.05B	20.05	20.05	20.45	.911	25	36
29	20.20	21.10B	20.00A	20.35B	20.60	.916	1	37
30	....	22.50B	18.60A	22.50B	22.95	.941	....	37
31	....	....	21.25A	21.70A	21.25	.928	....	37

IN AUGUST

1	....	21.70B	20.05A	20.05A	18.70	.903	....	37
4	....	22.40B	18.00A	22.40B	22.30	.945	....	37
5	....	23.90B	....	22.60B	23.00	.951	....	37
6	....	23.10B	21.70A	22.65A	22.50	.950	....	37
7	....	23.60B	22.20A	22.20A	22.60	.953	....	37
8	....	23.30B	22.55A	22.55A	22.35	.955	....	37
11	....	26.10B	....	26.10B	26.30	.980	....	37
12	26.80	28.40B	26.20A	28.40B	29.20	.989	25	37
13	....	32.00B	29.00A	31.20B	31.45	.994	....	37
14	31.80	32.45B	31.25A	32.00B	32.55	.996	1	8
15	32.10	32.70B	31.85A	32.70B	33.05	.997	1	8
18	....	33.50B	30.90A	33.30B	33.25	.998	....	7
19	....	....	31.70A	33.25N	32.40	.998	....	5
20	....	35.60B	32.00A	35.60B	35.75	.999	....	5
21	....	35.80B	34.80A	35.60A	35.60	.999	....	5
22	....	36.00B	35.20A	35.70B	35.60	.999	....	1
25	....	....	33.70A	34.25A	34.60	.999	....	1
26	....	38.60B	....	38.60B	38.75	.999	....	1
27	....	39.75B	38.70A	39.00B	38.85	.999	....	....
28	....	39.35B	37.85A	38.50A	38.65	.999	....	....
29	....	39.40B	37.65A	37.95A	37.65	.999	....	....

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	....	38.50b	33.00A	....	....	.999	....	....

SEPTEMBER 1986 220 CALLS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	6.90	7.35B	6.90	7.20	7.55	.462	2	14
3	....	8.05B	....	8.05B	8.25	.484	....	14
6	....	....	8.20A	8.20A	8.25	.487	....	14
7	....	9.40B	....	9.40B	9.80	.531	....	14
8	9.80	9.80	9.10A	9.10A	6.30	.410	4	18
9	....	7.00B	....	7.00B	7.00	.386	....	18
10	....	7.20B	....	7.00N	6.70	.378	....	18
13	6.70	6.90B	6.65A	6.85B	7.05	.395	4	14
14	....	....	6.95A	6.95A	6.90	.393	....	14
15	....	7.35B	....	6.90N	7.20	.421	....	14
16	....	7.25B	7.00A	7.25B	7.50	.433	....	14
17	....	....	7.10A	7.10A	6.75	.408	....	14
20	....	....	6.35A	6.75N	6.75	.413	....	14
21	....	....	5.65A	5.65A	5.55	.369	....	14
22	....	....	4.90A	4.90A	4.45	.329	....	14
23	4.60	5.00B	4.60	5.00B	5.30	.365	2	13
24	5.20	5.80B	5.20	5.80B	5.85	.391	1	14
27	6.30	6.30	6.30	6.30	6.20	.404	1	14
28	6.25	6.70	6.25	6.70	7.80	.473	5	19
29	....	8.30B	....	8.30B	8.30	.466	....	18
30	8.70	8.70	8.40A	8.40A	7.80	.446	11	26
31	8.00	9.50B	8.00	9.50B	9.85	.490	9	22

IN FEBRUARY

3	9.80	11.30B	9.50	11.30B	11.25	.529	3	23
4	11.80	11.80	10.70	10.70	10.25	.503	2	22
5	....	....	10.10A	10.10A	10.35	.503	....	22
6	....	10.40B	10.00A	10.00A	9.95	.506	....	22

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

SEPTEMBER 1986 220 CALLS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	9.15	10.20B	9.15	10.20B	11.00	.539	1	23
10	....	11.55B	....	11.55B	11.75	.558	....	23
11	....	....	11.60A	11.60A	11.30	.548	....	23
12	11.40	11.75	11.05A	11.75	11.30	.550	3	25
13	....	11.90B	10.90A	11.90B	12.10	.570	....	25
14	....	12.60B	12.00A	12.60B	13.20	.599	....	25
17	Exchange Closed; President's Day							
18	13.30	14.65B	13.30	14.65B	15.00	.640	5	23
19	....	....	13.60A	13.60A	13.40	.609	....	23
20	....	15.25B	....	15.25B	15.20	.648	....	23
21	16.20	16.50	16.10	16.50	16.40	.665	3	23
24	16.20	16.60B	15.10	16.40B	16.95	.677	2	23
25	15.50	15.50	15.50	15.50	15.95	.657	3	23
26	16.00	16.00	16.00	16.00	16.00	.661	9	23
27	....	17.40B	....	17.40B	17.90	.696	....	23
28	....	....	....	17.90N	16.80	.677	....	23

IN MARCH

3	17.40	17.40	16.50A	16.50A	16.40	.670	1	24
4	17.00	17.15	17.00	17.00A	15.60	.656	12	34
5	14.80	15.10B	14.50A	15.10B	16.15	.666	1	34
6	....	17.00B	....	17.00B	17.75	.688	....	34
7	....	17.85B	17.40A	17.80B	17.20	.676	....	34
10	18.60	18.60	18.60	18.60	18.80	.701	10	44
11	....	19.80B	....	19.80B	22.75	.769	....	44
12	....	23.75B	....	22.75N	22.65	.761	....	44
13	....	23.50B	....	23.50B	23.75	.770	....	44
14	25.00	25.00	25.00	25.00	25.00	.784	1	44
17	24.00	24.20	24.00	24.20	23.60	.766	5	44
18	23.40	25.00B	23.40	25.00B	25.55	.788	1	43
19	....	....	....	25.55N	25.05	.780	....	43
20	....	26.00B	....	26.00B	26.00	.790	....	43
21	....	26.50B	25.95A	25.95A	23.75	.764	....	43
24	23.60	24.40B	22.85A	23.80B	23.75	.766	1	43
25	....	24.40B	23.40A	23.75N	24.60	.776	....	43
26	24.90	26.70B	24.75A	26.70B	27.20	.807	1	43
27	....	28.65B	....	27.20N	27.20	.808	....	43
28	Exchange Closed; Good Friday							
31	....	28.10B	27.15A	27.15A	26.60	.804	....	43

IN APRIL

1	....	26.90B	23.40A	23.40A	23.15	.762	....	43
2	....	24.00B	22.80A	24.00B	23.95	.771	....	43
3	....	24.35B	21.00A	21.00A	20.45	.722	....	43
4	....	20.50B	18.05A	18.05A	17.65	.676	....	43
7	....	18.25B	16.85A	18.25B	17.90	.683	....	43
8	....	22.30B	....	22.30B	22.50	.683	....	43
9	....	23.30B	21.80A	21.80A	22.20	.751	....	43
10	....	24.35B	22.15A	24.35B	24.20	.779	....	43
11	....	24.40B	23.15A	23.50A	23.00	.765	....	43
14	....	24.90B	22.40A	24.50B	24.80	.792	....	43
15	....	....	24.50A	24.70A	24.70	.791	....	43
16	....	28.65B	....	28.65B	29.00	.837	....	43
17	29.20	29.60B	29.20	29.20	29.35	.843	1	42
18	....	....	28.00A	28.00A	27.85	.833	....	42
21	....	29.90B	27.75A	29.90B	30.25	.859	....	42
22	....	....	27.20A	27.20A	27.35	.834	....	42
23	25.80	27.00	25.30	26.80B	27.50	.838	7	47
24	26.90	28.20B	26.90	27.50	26.65	.830	1	47
25	25.90	27.45B	25.90	27.00B	27.55	.841	2	47
28	....	28.25B	26.85A	28.25B	28.65	.854	....	46
29	24.75	24.75	24.75	24.75	25.05	.816	1	46
30	....	....	21.00A	21.00A	20.40	.757	....	46

IN MAY

1	....	....	20.20A	20.40N	20.60	.762	....	46
2	20.90	21.05B	20.30A	20.30A	20.20	.759	1	46
5	....	21.70B	....	21.70B	22.55	.795	....	46
6	....	....	21.70A	21.70A	22.05	.790	....	46
7	19.50	21.00B	19.50	21.00B	21.60	.789	1	46
8	....	....	....	21.60N	21.65	.794	....	46
9	21.20	22.30B	20.60A	22.30B	22.50	.807	1	47
12	....	....	21.35A	21.85A	21.55	.800	1	47
13	20.95	21.40B	20.65	20.65	20.75	.794	6	47
14	20.45	21.00B	20.45	21.00B	21.20	.804	1	47
15	19.15	19.15	18.40A	18.40A	18.05	.761	2	47
16	17.75	17.75	16.80A	16.80A	17.10	.748	....	47
19	....	17.60B	....	17.10N	17.25	.761	1	48
20	....	....	....	19.75B	20.45	.814	....	48
21	19.50	20.50B	19.30A	19.50	20.00	.815	1	48
22	22.20	23.60B	22.20	23.60B	24.40	.873	2	48
23	....	24.80B	....	24.80B	25.10	.884	....	48
26	Exchange Closed; Memorial Day							
27	....	26.70B	....	26.70B	28.65	.919	....	48

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

SEPTEMBER 1986 220 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	....	29.80B	....	29.80B	30.10	.930	....	48
29	....	31.00B	28.00A	31.00B	31.05	.936	....	48
30	....	31.60B	30.70A	30.70A	29.90	.930	....	48

IN JUNE

2	....	30.70B	27.50A	27.50A	27.55	.913	....	48
3	....	28.25B	27.25A	28.25B	28.65	.922	....	48
4	....	28.80B	25.65A	27.00A	27.00	.910	....	48
5	....	28.00B	26.60A	28.00B	28.50	.922	....	48
6	....	28.70B	27.90A	28.50N	28.00	.920	....	48
9	....	....	22.25A	22.25A	22.00	.864	....	48
10	....	22.40B	21.00A	22.00N	22.05	.866	....	48
11	22.00	23.25B	22.00	23.25B	23.50	.881	....	48
12	....	....	....	23.50N	24.00	.888	....	48
13	....	28.50B	....	28.50B	28.50	.928	....	48
16	....	28.60B	28.10A	28.50N	28.85	.933	....	48
17	....	....	27.70A	27.70A	26.55	.916	....	48
18	....	27.40B	25.20A	27.40B	27.65	.926	....	48
19	....	....	26.50A	26.50A	26.00	.914	....	48
20	....	26.45B	....	26.45B	28.05	.932	....	48
23	....	....	25.40A	25.90A	26.00	.919	....	48
24	....	30.10B	25.80A	28.70B	28.65	.940	....	48
25	....	31.40B	....	29.50B	29.60	.947	....	48
26	....	30.00B	28.70A	30.00B	30.05	.951	....	48
27	....	30.80B	....	30.80B	30.10	.952	....	48
30	....	32.70B	....	31.70B	32.30	.964	....	48

IN JULY

1	....	33.60B	32.10A	33.60B	33.95	.971	....	48
2	....	35.00B	33.60A	34.30B	34.50	.974	....	48
3	....	....	32.40A	32.40A	32.00	.966	....	48
4	Exchange Closed; Independence Day							
7	....	....	24.25A	24.25A	24.05	.920	....	48
8	....	....	21.40A	22.60A	22.35	.904	....	48
9	23.20	23.70B	22.70A	23.20	23.40	.915	200	248
10	21.80	24.40B	21.00A	24.40B	24.65	.927	100	329
11	23.20	24.30B	23.20	23.20	22.95	.911	100	429
14	19.50@.45	20.35B	19.45	20.00	19.50	.873	61	490
15	....	....	16.90A	16.90A	16.75	.830	....	490
16	....	18.50B	....	17.10B	16.85	.830	....	490
17	18.10	18.40B	17.75A	17.75A	17.65	.846	10	500
18	....	18.00B	17.60A	18.00B	18.30	.856	....	500
21	....	....	17.20A	18.15A	17.65	.853	....	500
22	....	19.50B	16.80A	19.20B	19.45	.880	....	500
23	19.45	19.85B	19.45	19.45	19.05	.876	10	490
24	....	19.25B	18.40A	19.05N	19.40	.883	....	490
25	19.90	21.70B	19.90	21.70B	21.55	.911	30	490
28	....	....	16.20A	16.20A	16.20	.842	....	490
29	16.05	16.50B	15.40	16.10	16.30	.849	16	500
30	14.35	18.00B	14.35	18.00B	18.40	.887	2	501
31	....	....	16.90A	17.10A	16.90	.867	....	500

IN AUGUST

1	17.00	17.25B	15.65A	15.65A	14.45	.826	10	510
4	14.55	18.15	13.80A	17.75A	17.90	.890	38	542
5	....	19.35B	....	18.00B	18.45	.901	....	535
6	....	18.50B	17.15A	18.10A	17.95	.898	....	535
7	....	19.00B	17.65A	17.65A	17.95	.903	....	535
8	....	18.70B	17.90A	17.90A	17.70	.905	....	535
11	19.00	21.00B	19.00	21.00B	21.45	.951	385	451
12	21.70	23.40B	21.35A	23.40B	24.20	.971	65	444
13	....	27.00B	24.00A	26.20B	26.45	.982	....	444
14	26.30	27.45B	26.25A	27.00B	27.55	.987	1	444
15	....	27.70B	26.85A	27.70B	28.05	.990	....	444
18	....	28.50B	25.90A	28.30B	28.25	.993	....	444
19	....	....	26.70A	28.25N	27.40	.992	....	428
20	....	30.60B	27.00A	30.60B	30.75	.997	....	428
21	....	30.80B	29.80A	30.60A	30.60	.997	....	215
22	....	31.00B	30.20A	30.70B	30.60	.998	....	215
25	....	....	28.70A	29.25A	29.60	.998	....	215
26	....	33.60B	....	33.60B	33.75	.999	....	17
27	....	34.75B	33.70A	34.00B	33.85	.999	....	16
28	....	34.25B	32.85A	33.50A	33.65	.999	....	7
29	....	34.40B	32.65A	32.95A	32.65	.999	....	7

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	....	33.50B	28.00A	28.00A	27.95	.999	....	7
3	....	30.50B	27.90A	30.50B	30.80	.999	....	3
4	....	34.20B	....	34.20B	34.45	.999	....	3
5	....	....	30.45A	30.45A	30.05	.999	....	3
8	....	30.25B	27.80A	29.10A	29.15	.999	....	3

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

SEPTEMBER 1986 220 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	....	30.65B	27.40A	28.20A	28.35	.999	....	3
10	....	28.60B	27.00A	27.55A	27.50	.999	....	3
11	....	....	14.00A	14.00A	14.15	.993	....	3
12	....	....	12.00A	12.00A	9.80	.958	....	3
15	....	10.80B	9.50A	10.00B	10.80	.995	....	3
16	10.50	10.50	8.60A	10.50	10.55	.998	10	12
17	13.20	13.20	10.40A	10.40A	10.05	.999	11	22
18	9.50	12.80B	9.50	11.40B	11.05	.999	10	32
19	....	12.20B	10.55A	12.20B	12.20	.999	....	32
22	....	....	....	....	....	.999	....	....

SEPTEMBER 1986 225 CALLS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	5.30	5.50B	5.30	5.50B	5.80	.389	2	14
3	....	6.15B	....	6.15B	6.35	.411	....	14
6	....	....	6.30A	6.30A	6.35	.413	....	14
7	7.10	7.40B	7.10	7.40B	7.65	.456	1	15
8	7.70	7.70	6.80A	6.80A	4.75	.339	3	16
9	....	5.00B	....	5.00B	5.50	.317	....	16
10	....	5.70B	....	5.50N	5.25	.310	....	16
13	4.80	5.40B	4.80	5.30B	5.50	.326	10	26
14	....	....	5.40A	5.40A	5.40	.324	10	36
15	....	5.70B	....	5.40N	5.60	.351	....	36
16	....	5.65B	5.40A	5.65B	5.80	.362	....	36
17	5.50	5.50	5.00	5.00	5.20	.336	12	46
20	....	....	4.80A	5.20N	5.20	.343	....	46
21	4.20	4.20	4.20	4.20	4.20	.301	1	47
22	....	....	3.65A	3.65A	3.25	.264	....	47
23	3.50	3.80B	3.50	3.80B	3.95	.297	1	46
24	....	4.30B	....	4.30B	4.35	.320	....	46
27	5.05	5.05	5.05	5.05	4.65	.333	2	48
28	....	4.75B	....	4.75B	5.95	.398	....	48
29	....	6.40B	....	6.40B	6.45	.392	....	48
30	....	....	....	6.45N	6.00	.373	....	48
31	....	7.60B	....	7.60B	7.90	.417	....	48

IN FEBRUARY

3	....	9.35B	....	9.35B	9.10	.455	....	48
4	8.60	9.30B	8.40	8.40	8.25	.431	5	53
5	....	....	8.00A	8.00A	8.30	.431	....	53
6	....	8.40B	8.00A	8.00A	7.90	.437	1	54
7	....	8.10B	7.60A	8.10B	8.85	.469	....	54
10	8.50	9.20	8.50	9.20	9.45	.488	9	63
11	9.35	9.40B	9.30A	9.30A	9.10	.478	2	64
12	....	....	8.90A	9.10N	9.10	.481	....	64
13	8.55	9.50B	8.55	9.50B	9.75	.501	3	67
14	10.00	10.20B	9.65A	10.20B	10.75	.530	....	67
17	Exchange Closed; President's Day							
18	10.85	11.80B	10.85	11.80B	12.40	.572	2	68
19	12.40	12.40	11.00	11.00	10.85	.539	7	74
20	10.75	12.50B	10.70	12.50B	12.45	.580	1	75
21	13.45	13.70	13.00	13.00	13.40	.599	5	74
24	....	13.60B	13.20A	13.60B	14.00	.611	2	75
25	14.00	14.00	14.00	14.00	13.15	.591	3	75
26	12.75	13.10	12.50	12.50	13.10	.595	10	66
27	....	14.40B	....	14.40B	14.85	.632	....	66
28	....	....	....	14.85N	13.85	.613	....	66

IN MARCH

3	14.10	14.10	13.55A	13.55A	13.55	.604	10	76
4	14.00	14.00	14.00	14.00	12.75	.589	3	79
5	11.60	12.30B	11.60	12.30B	13.25	.599	1	80
6	....	14.00B	....	14.00B	14.80	.622	....	80
7	15.00	15.00	14.50A	15.00	14.30	.608	3	78
10	....	15.25B	....	15.25B	15.85	.635	....	78
11	....	16.75B	....	16.75B	19.35	.710	....	78
12	19.00	20.35B	19.00	20.30	19.30	.701	2	76
13	....	19.50B	....	19.50B	20.40	.713	....	76
14	21.10	21.50B	21.10	21.50B	21.70	.729	1	76
17	20.50	20.50	20.50	20.50	20.25	.709	....	76
18	19.80	22.00B	19.80	22.00B	22.10	.734	4	77
19	....	....	21.25A	21.25A	21.65	.726	....	76
20	22.50	22.50	22.50	22.50	22.70	.737	1	76
21	....	23.00B	22.65A	22.65A	20.35	.709	....	76
24	....	21.05B	19.50A	20.40B	20.35	.710	....	76
25	....	21.00B	20.10A	20.35N	21.15	.721	....	76
26	....	23.10B	....	23.10B	23.65	.757	....	76
27	24.00	25.00B	24.00	24.00	23.65	.757	1	76
28	Exchange Closed; Good Friday							
31	....	24.45B	23.60A	23.60A	23.05	.753	....	76

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

SEPTEMBER 1986 225 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	23.30B	20.10A	20.10A	19.80	.705	....	76
2	....	20.60B	19.50A	20.60B	20.50	.715	....	76
3	....	20.90B	17.80A	17.80A	17.20	.661	....	76
4	15.10	17.50B	15.00	15.00	14.75	.612	30	76
7	15.80	15.80	14.00A	15.80	15.00	.619	1	76
8	....	19.00B	....	19.00B	19.20	.619	....	75
9	20.10	20.10	18.05	18.05	18.85	.692	5	74
10	....	20.90B	18.80A	20.90B	20.65	.723	....	74
11	20.25	20.85B	19.65A	20.00A	19.50	.708	5	74
14	....	21.40B	19.10A	21.00B	21.25	.737	....	74
15	....	....	20.95A	21.15A	21.10	.735	....	74
16	....	24.85B	....	24.85B	25.15	.789	....	74
17	....	25.75B	24.90A	25.15N	25.50	.796	....	74
18	....	....	24.20A	24.20A	24.05	.784	....	74
21	....	25.90B	23.75A	25.90B	26.20	.814	....	74
22	25.80	25.80	22.50	22.60	23.50	.784	3	75
23	23.00	23.00	21.40	23.00B	23.65	.788	5	72
24	....	24.30B	23.00A	23.10A	22.75	.778	1	72
25	22.00	23.50B	22.00	23.15B	23.65	.791	1	72
28	....	24.35B	22.95A	24.35B	24.70	.806	....	72
29	....	....	21.60A	21.60A	21.30	.763	....	72
30	18.50	18.50	17.50A	17.50A	17.00	.693	1	73

IN MAY

1	....	....	16.90A	16.90A	17.15	.698	....	72
2	....	17.55B	16.70A	16.70A	16.80	.694	....	77
5	17.10	18.00B	17.10	18.00B	18.90	.734	13	70
6	....	....	18.20A	18.20A	18.45	.728	....	70
7	....	....	16.40A	18.45N	18.00	.726	....	70
8	....	18.20B	....	18.20B	18.05	.731	....	65
9	18.50	18.50	17.20A	18.50	18.75	.746	....	65
12	....	....	17.65A	18.15A	17.90	.736	1	65
13	....	....	17.40A	17.40A	17.00	.728	....	65
14	....	17.25B	16.75A	17.25B	17.40	.739	....	65
15	....	....	14.75A	14.75A	14.55	.688	....	65
16	....	....	13.70A	13.70A	13.65	.672	....	65
19	....	14.05B	....	13.65N	13.75	.685	....	65
20	....	....	....	16.00B	16.60	.746	....	65
21	....	16.65B	15.60A	16.60N	16.20	.745	....	65
22	....	19.45B	....	19.45B	20.35	.816	....	65
23	20.50	20.80	20.50	20.80	21.00	.830	21	84
26	Exchange Closed; Memorial Day							
27	....	22.80B	....	22.80B	24.30	.876	....	84
28	....	25.25B	....	25.25B	25.70	.890	....	84
29	23.40	26.40B	23.40	26.40B	26.55	.899	1	85
30	25.50	26.80B	25.50	25.75	25.60	.890	2	87

IN JUNE

2	25.10	26.25B	23.20A	23.20A	23.25	.866	1	87
3	22.60	23.95B	22.60	23.95B	24.30	.878	2	89
4	22.60	24.50B	21.20	22.35B	22.75	.861	2	90
5	22.50	23.70B	22.10A	23.70B	24.15	.878	1	90
6	....	24.25B	23.55A	24.15N	23.65	.875	....	90
9	....	....	18.25A	18.25A	18.00	.798	....	90
10	17.65	18.40B	17.25A	17.65	18.05	.801	7	96
11	....	19.25B	....	19.25B	19.45	.821	....	91
12	....	....	19.00A	19.45N	19.80	.829	....	91
13	....	24.15B	....	24.15B	24.10	.885	....	91
16	24.60	24.60	23.80A	24.35A	24.55	.891	1	92
17	....	....	23.35A	23.35A	22.25	.866	....	92
18	....	23.05B	21.25A	23.05B	23.30	.880	....	92
19	....	....	22.20A	22.20A	21.70	.863	....	92
20	....	22.20B	....	22.20B	23.70	.889	....	92
23	....	....	21.25A	21.60A	21.60	.869	....	92
24	....	26.10B	21.40A	24.20B	24.20	.900	....	92
25	....	26.70B	....	24.90B	25.15	.910	....	92
26	....	25.40B	24.60A	25.40B	25.50	.915	....	92
27	....	26.05B	....	26.05B	25.55	.916	....	92
30	....	27.90B	....	27.10B	27.50	.935	....	92

IN JULY

1	....	28.70B	27.35A	28.70B	29.05	.946	....	92
2	....	30.00B	28.70A	29.30B	29.55	.950	....	92
3	....	....	27.45A	27.45A	27.25	.937	....	92
4	Exchange Closed; Independence Day							
7	....	....	19.90A	19.90A	19.80	.865	....	92
8	18.00	18.00	16.75A	18.00B	18.15	.841	85	162
9	....	19.40B	....	19.20B	19.10	.858	....	162
10	....	20.00B	16.75A	20.00B	20.20	.875	....	162
11	....	....	19.15A	19.15A	18.70	.852	....	162
14	15.90	17.40B	15.90	15.90	15.60	.797	25	187
15	15.90	15.90	12.30A	12.65	13.05	.739	12	199
16	13.75	14.60B	13.50A	13.95	13.15	.740	23	221

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

SEPTEMBER 1986 225 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	14.60	14.60	14.00A	14.00A	13.80	.760	1	220
18	....	14.10B	13.70A	14.10B	14.45	.773	....	220
21	14.15	14.45B	13.65A	14.00B	13.85	.768	56	208
22	15.50	15.50	13.20A	15.50	15.40	.804	3	211
23	....	15.70B	....	15.40N	15.00	.798	....	211
24	....	15.25B	14.50A	15.00N	15.35	.807	....	211
25	15.55	17.25	15.55	17.20	17.20	.847	46	235
28	12.30	12.50B	12.30	12.30	12.35	.749	16	220
29	12.65	12.70B	11.70A	12.65	12.35	.756	5	217
30	11.95	13.90B	10.85A	13.90B	14.30	.807	1	217
31	....	....	12.85A	13.00A	12.90	.778	....	216

IN AUGUST

1	....	13.15B	11.60A	11.60A	10.65	.721	....	216
4	10.80	13.60B	9.60A	13.60B	13.75	.807	5	216
5	....	15.10B	....	14.00B	14.20	.822	....	215
6	13.35	14.00B	13.00A	13.35	13.70	.817	1	217
7	13.90	14.75	13.45A	13.45A	13.70	.823	2	216
8	14.25	14.35B	13.70A	13.70A	13.45	.824	4	220
11	16.70	17.15	16.70	17.15	16.90	.896	50	244
12	16.70	18.60B	16.20	18.60B	19.45	.933	22	258
13	....	22.00B	19.35A	21.40B	21.65	.955	1	258
14	....	22.50B	21.40A	22.00B	22.60	.965	....	257
15	....	22.65B	21.95A	22.65B	23.10	.971	....	256
18	....	23.50B	20.90A	22.30B	23.30	.977	....	256
19	....	....	21.70A	23.30N	22.45	.976	....	254
20	25.10	25.60B	22.00A	25.60B	25.75	.989	....	254
21	....	25.80B	24.80A	25.60A	25.60	.990	10	240
22	....	26.00B	25.20A	25.70B	25.60	.991	....	240
25	....	....	23.70A	24.25A	24.60	.992	....	240
26	27.05	28.60B	27.05	28.60B	28.75	.998	1	241
27	....	29.75B	28.70A	29.00B	28.85	.998	1	190
28	....	29.25B	27.85A	28.50A	28.65	.998	....	182
29	....	29.40B	27.65A	27.95A	27.65	.998	....	182

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	....	28.50B	23.00A	23.00A	22.95	.997	....	180
3	....	25.50B	22.90A	25.50B	25.80	.999	....	180
4	....	29.20B	....	29.20B	29.45	.999	....	49
5	....	....	25.45A	25.45A	25.05	.999	....	47
8	....	25.25B	22.80A	24.10A	24.15	.999	....	47
9	25.50	25.65B	22.40A	23.20A	23.35	.999	2	47
10	....	23.60B	22.00A	22.55A	22.50	.999	....	46
11	....	....	9.00A	9.00A	9.55	.944	....	46
12	8.00	9.70B	6.80A	6.80A	5.90	.779	8	49
15	7.10	7.10	4.75	5.90B	6.45	.910	103	150
16	4.50	6.05B	4.30A	6.00	6.00	.933	9	156
17	....	8.00B	5.90A	5.90A	5.60	.955	....	156
18	6.10	7.80B	4.80A	6.80A	6.25	.997	22	160
19	4.20	7.20B	4.20	7.20B	7.20	.999	104	94
22	....	....	....	....	....	.973	....	....

SEPTEMBER 1986 230 CALLS

IN JANUARY 1986

20	3.30@.25	3.50B	3.20	3.50B	3.90	.279	20	20
21	3.85	3.85	2.95	3.00	3.10	.241	119	139
22	....	....	2.65A	2.65A	2.45	.208	2	141
23	3.00	3.00	3.00	3.00	2.95	.236	1	141
24	....	3.20B	....	3.20B	3.25	.257	....	141
27	3.30	3.55	3.20	3.20	3.50	.268	58	199
28	....	4.65B	....	4.65B	4.50	.328	5	204
29	5.00	5.40B	4.85	4.90B	5.00	.323	30	234
30	4.80	5.10B	4.50	4.50	4.65	.306	83	297
31	5.10	6.00B	5.10	6.00B	6.25	.347	2	296

IN FEBRUARY

3	....	7.10B	....	7.10B	7.30	.385	....	296
4	6.00	6.60B	6.00	6.60B	6.60	.362	2	298
5	6.00	6.00	6.00	6.00	6.65	.362	20	318
6	6.20	6.30B	6.20	6.30B	6.30	.369	10	328
7	5.80	6.80B	5.80	6.80B	7.05	.401	2	328
10	7.15	7.30B	7.15	7.15	7.60	.420	6	328
11	7.45	7.50	7.05A	7.40	7.25	.411	4	331
12	....	7.30B	7.10A	7.30B	7.30	.414	....	331
13	6.75	7.60B	6.75	7.60B	7.80	.433	20	349
14	7.65	8.70	7.65	8.70	8.65	.461	27	345
17	Exchange Closed; President's Day							
18	8.70	9.70	8.65	9.70	10.00	.503	13	352
19	....	....	8.70A	8.70A	8.65	.470	....	352
20	8.65	10.00B	8.65	10.00B	10.10	.512	....	352

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

SEPTEMBER 1986 230 CALLS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	11.30	11.30	10.70	11.20B	10.90	.331	2	352
24	10.80	11.30B	10.70A	11.00	11.45	.544	12	350
25	10.90	10.90	10.70	10.70	10.70	.524	16	345
26	11.00	11.00	10.50A	10.80	10.60	.529	10	346
27	....	12.00B	....	12.00B	12.20	.567	1	347
28	....	....	....	12.20N	11.25	.546	....	347

IN MARCH

3	....	11.80B	10.95A	10.95A	10.95	.537	....	347
4	12.00	12.20B	10.25	10.25	10.35	.521	30	336
5	10.00	10.00	9.50A	9.90B	10.75	.531	6	339
6	11.00	11.50B	11.00	11.50B	12.20	.553	1	340
7	....	12.30B	12.00A	12.25B	11.80	.539	1	339
10	12.10	12.60B	12.10	12.60B	13.20	.567	1	340
11	....	14.00B	....	14.00B	16.40	.646	....	340
12	17.50	18.00	17.20	17.20	16.40	.638	3	338
13	15.60	17.60B	15.60	17.60B	17.40	.651	3	337
14	18.00	19.00	18.00	19.00	18.60	.669	1	336
17	17.30	17.50B	17.00	17.50B	17.20	.647	5	334
18	19.00	19.00	19.00	19.00	19.10	.676	1	333
19	....	....	18.20A	19.10N	18.55	.667	....	333
20	19.75	19.75	19.75	19.75	19.60	.680	3	333
21	19.20	19.90B	19.20	19.20	17.30	.649	1	334
24	17.60	17.90B	16.50A	17.60	17.30	.650	4	334
25	17.00	18.00B	17.00	17.00	18.05	.662	4	338
26	19.00	19.80B	19.00	19.80B	20.30	.701	3	334
27	20.70	21.35B	20.70	20.80A	20.30	.702	6	334
28	Exchange Closed; Good Friday							
31	20.30	21.10B	20.25A	20.25A	19.70	.696	1	334

IN APRIL

1	17.05	19.95B	17.05	17.05	16.70	.644	1	333
2	17.40	17.80	16.50A	17.80	17.35	.655	5	337
3	....	17.75B	15.00A	15.00A	14.40	.597	....	337
4	14.75	14.75	12.60A	12.60A	12.15	.545	7	334
7	11.60	12.60B	11.50	12.60B	12.40	.552	8	338
8	13.60	17.00B	13.50A	17.00B	16.20	.552	14	350
9	....	16.80B	15.90A	15.90A	15.85	.630	....	350
10	....	17.80B	15.80A	17.80B	17.55	.663	....	350
11	....	17.75B	16.65A	16.80A	16.35	.646	....	350
14	....	18.10B	16.20A	17.70B	18.00	.677	....	350
15	....	....	17.55A	17.95A	17.85	.675	....	349
16	20.00	21.30B	20.00	21.30B	21.55	.735	10	339
17	....	22.10B	....	21.55N	21.85	.742	....	339
18	....	....	20.50A	20.50A	20.45	.728	....	339
21	....	21.45B	20.00A	21.45B	22.45	.762	....	339
22	....	....	19.75A	19.75A	19.90	.727	....	339
23	....	....	18.50A	19.90N	20.05	.731	....	339
24	20.05	20.65B	19.50A	20.00A	19.20	.719	2	339
25	18.35	20.05B	18.35	19.60B	20.00	.734	1	339
28	....	20.70B	19.45A	20.70B	21.00	.750	....	339
29	18.00	18.00	18.00	18.00	17.90	.701	1	339
30	....	....	14.50A	14.50A	13.85	.623	....	339

IN MAY

1	....	....	....	13.85N	14.10	.628	....	339
2	....	14.45B	13.70A	13.70A	13.70	.623	....	339
5	14.70	15.40B	14.70	15.00	15.65	.666	15	339
6	15.50	15.50	15.10A	15.10A	15.20	.659	2	340
7	....	....	13.40A	15.20N	14.70	.657	....	340
8	....	14.90B	....	14.90B	14.80	.661	....	340
9	....	14.90B	13.90A	14.90B	15.35	.677	....	340
12	15.10	15.15B	14.35A	14.85A	14.55	.665	480	693
13	....	....	14.00A	14.00A	13.70	.655	....	693
14	....	13.90B	13.30A	13.90B	14.00	.666	50	743
15	12.80	12.80	11.65A	11.65A	11.50	.609	1	742
16	10.55	10.55	10.55	10.55	10.65	.590	1	743
19	10.60	11.10B	10.50A	10.60	10.70	.602	2	745
20	11.05	12.70B	11.05	12.70B	13.15	.669	1	745
21	12.90	13.00B	12.25A	12.90	12.70	.666	3	746
22	....	15.70B	....	15.70B	16.50	.747	....	748
23	....	16.75B	....	16.75B	17.20	.763	....	748
26	Exchange Closed; Memorial Day							
27	19.70	19.70	19.70	19.70	20.35	.818	1	749
28	20.50	21.10B	20.50	21.10B	21.65	.836	5	753
29	....	22.10B	20.00A	22.10B	22.40	.848	....	753
30	23.20	23.30	22.10A	22.10A	21.40	.836	2	755

IN JUNE

2	21.35	22.10B	19.30A	19.30A	19.20	.805	14	752
3	18.50	19.90B	18.50	19.90B	20.20	.820	20	750
4	....	20.40B	17.55A	18.90A	18.75	.798	....	750

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

SEPTEMBER 1986 230 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5	18.45	19.60B	18.40A	19.60B	20.05	.819	1	751
6	....	20.20B	19.25A	20.05N	19.60	.815	....	751
9	....	....	14.70A	14.70A	14.40	.719	....	751
10	14.15	14.70B	13.75A	13.95	14.45	.721	12	750
11	15.70	15.70	15.70	15.70	15.75	.745	5	750
12	15.90	15.95B	15.40A	15.90	16.15	.756	1	750
13	....	22.10B	....	22.10B	20.05	.826	....	750
16	....	20.50B	19.75A	20.05N	20.40	.834	....	750
17	19.35	19.35	19.30A	19.35	18.25	.801	....	750
18	19.10	19.10	17.25A	19.10	19.25	.819	....	750
19	....	19.30B	18.10A	18.10A	17.75	.797	1	750
20	....	18.20B	....	17.75N	19.55	.830	....	750
23	19.00	19.40	17.00	17.00	17.55	.802	33	751
24	20.00	21.40B	17.40A	20.15B	20.00	.843	5	756
25	21.80	22.30B	21.15A	21.15A	20.95	.857	1	755
26	20.35	21.30B	20.30	21.10B	21.25	.863	20	755
27	....	21.80B	....	21.80B	21.30	.865	....	755
30	22.65	23.80	22.65	23.00A	23.15	.891	20	755

IN JULY

1	....	24.20B	23.10A	24.20B	24.60	.907	....	755
2	....	25.50B	24.25A	24.80B	25.05	.913	....	755
3	....	....	22.95A	23.30A	22.85	.892	....	755
4	Exchange Closed; Independence Day							
7	18.30	18.30	15.95	15.95	15.80	.790	31	781
8	13.75	14.15B	13.10A	14.15B	14.35	.759	37	787
9	15.00	15.50B	14.65A	15.40	15.20	.780	7	788
10	15.20	16.00B	13.15A	16.00B	16.20	.802	2	786
11	....	....	15.20A	15.20A	14.90	.771	....	785
14	13.70	13.70	11.90A	11.90A	12.05	.701	5	790
15	10.00	10.55B	9.35	9.85	9.90	.632	28	802
16	10.05	11.20B	9.70A	10.15B	9.95	.633	54	806
17	10.25	11.30	10.10	10.65A	10.55	.656	40	823
18	10.35	10.80	9.45	10.80	11.00	.671	66	847
21	10.25	11.00B	10.25	10.70	10.50	.663	62	849
22	11.75	11.90	9.85A	11.60A	11.85	.707	35	851
23	12.15	12.15	11.65A	12.00	11.35	.698	28	843
24	11.00	11.55B	10.85A	10.90	11.65	.709	4	844
25	11.85	13.20B	11.85	13.20B	13.35	.760	11	853
28	12.40	12.40	8.70A	8.90	9.05	.634	23	865
29	8.80	9.40B	8.50A	9.20	8.90	.641	38	886
30	8.05	10.20B	7.35	10.20B	10.45	.703	61	921
31	9.60	9.60	9.25	9.25	9.30	.665	12	931

IN AUGUST

1	9.80	9.80	7.40	7.75@.40	7.45	.596	73	972
4	7.15	10.10B	6.55	10.10B	10.00	.697	326	1180
5	10.00	11.15	10.00	10.35	10.50	.715	37	1188
6	10.05	10.50	9.15	10.00	9.95	.706	69	1168
7	10.50	11.30	9.65A	10.00	9.95	.712	63	1181
8	10.65	10.65	9.25A	9.75	9.70	.711	20	1186
11	10.50	13.05	10.50	12.90A	12.70	.808	15	1177
12	12.85	14.10B	12.30A	14.10B	14.95	.865	81	1206
13	14.60	17.20B	14.55	16.65	16.95	.902	446	1117
14	16.90	18.00B	16.45	17.65	17.85	.920	49	1116
15	....	17.90B	16.95A	17.90B	18.30	.930	10	1126
18	....	18.50B	16.30A	18.40B	18.50	.941	....	1127
19	18.75	18.75	16.85A	17.50	17.70	.926	5	1128
20	17.35	20.50B	17.20A	20.50B	20.80	.967	18	1130
21	21.00	21.00	19.80A	20.75	20.65	.969	1	1127
22	....	21.00B	20.15A	20.70B	20.65	.972	1	1127
25	19.65	19.70	18.70A	19.70	19.65	.973	51	1109
26	19.50	23.60B	19.50	23.60B	23.75	.991	1	1127
27	....	24.75B	23.70A	24.00B	23.85	.993	....	1076
28	....	24.25B	22.85A	23.50A	23.65	.993	....	1048
29	24.85	24.85	22.65A	22.95A	22.65	.993	1	1042

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	....	23.50B	18.00A	18.00A	18.00	.986	....	1041
3	....	20.50B	17.90A	20.50B	20.80	.995	....	1041
4	21.60	24.00B	21.00	24.00B	24.45	.999	6	1036
5	21.70	21.70	20.45A	20.45A	20.05	.996	10	1032
8	....	20.25B	17.80A	19.10A	19.15	.997	1	1027
9	18.40	20.65B	17.35	18.20	18.35	.997	450	922
10	17.55	18.60B	17.00A	17.55	17.50	.997	121	858
11	9.40	9.40	5.10A	5.10A	5.20	.757	20	694
12	5.00	5.80	2.80	3.00	3.00	.434	1024	1110
15	3.50	4.30	2.05	3.10@.00	3.15	.551	289	1176
16	2.20	2.90	1.80	2.50	2.60	.546	800	1464
17	2.75@.80	3.80B	2.05	2.10B	2.15	.509	564	1438
18	1.80@.95	4.30	1.80	2.30	2.35	.688	579	1436
19	1.15@.00	2.90	1.00	2.20@.15	2.20	.846	1026	1310

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

SEPTEMBER 1986 230 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	....	....	....	....	....	.723	130	162
23	....	....	....	....	....	.696	1	....
24	....	....	....	....	....	.678	....	....

SEPTEMBER 1986 235 CALLS

IN FEBRUARY 1986

17	Exchange Closed; President's Day							
19	7.50	7.50	6.85A	6.85A	6.90	.404	1	1
20	6.95@.90	8.00B	6.80	8.00B	8.10	.445	20	21
21	8.45	8.95	8.45	8.95	8.80	.464	14	31
24	8.60	8.95	8.35	8.60	9.30	.477	17	41
25	8.85	9.05	8.25A	8.25A	8.70	.457	5	46
26	....	....	....	8.70N	8.60	.463	....	46
27	....	9.50B	....	9.50B	9.95	.501	....	44
28	10.00	10.00	9.50A	10.00	9.15	.479	6	48

IN MARCH

3	8.80	9.50	8.80	9.00	8.80	.470	5	51
4	9.00	10.00	9.00	10.00	8.25	.454	9	56
5	8.00	8.00	7.50	7.80B	8.65	.483	10	59
6	9.30	9.50	9.30	9.50	9.95	.485	1	60
7	10.30	10.30	9.80A	10.30	9.60	.470	1	61
10	10.00	10.70	9.90A	10.70	10.90	.498	16	77
11	....	12.70B	....	12.70B	13.60	.580	....	77
12	13.80	15.00	13.80	15.00	13.55	.572	16	72
13	14.00	14.80B	14.00	14.80B	14.60	.586	9	63
14	15.25	16.00	15.25	16.00	15.75	.606	3	72
17	....	....	14.90A	14.90A	14.35	.583	....	72
18	15.00	16.10B	15.00	16.10B	16.20	.614	3	71
19	17.10	17.10	15.50	16.00	15.75	.605	10	79
20	....	16.75B	....	16.75B	16.65	.619	....	79
21	....	17.00B	16.50A	16.50A	14.60	.586	....	79
24	15.75	15.75	13.90A	14.65B	14.60	.587	3	78
25	....	15.00B	14.25A	14.60N	15.20	.600	....	78
26	....	16.80B	....	16.80B	17.25	.642	....	78
27	18.00	18.45B	17.65A	17.65A	17.25	.642	1	77
28	Exchange Closed; Good Friday							
31	....	17.90B	17.20A	17.20A	16.65	.636	....	77

IN APRIL

1	....	16.90B	14.30A	14.30A	13.95	.581	....	77
2	....	14.70B	13.70A	14.70B	14.50	.592	....	77
3	15.00	15.00	12.50A	12.50A	11.90	.531	4	81
4	11.95	12.30	10.55A	10.55A	9.95	.479	12	82
7	9.95	10.30B	9.40A	10.30B	10.10	.485	8	86
8	11.20	13.35B	11.20	13.35B	13.45	.485	5	86
9	....	14.00B	13.15A	13.15A	13.15	.565	....	86
10	....	14.95B	13.10A	14.95B	14.70	.600	5	91
11	15.00	15.00	13.95A	14.20	13.60	.582	4	92
14	13.75	15.40	13.30A	15.20	15.05	.614	8	92
15	15.10	15.10	14.60A	14.85	14.90	.611	5	87
16	16.20	18.20	16.00	18.20	18.25	.676	34	110
17	17.80	18.90B	17.80	18.60	18.60	.683	5	88
18	....	....	17.25A	17.25A	17.15	.667	....	87
21	....	18.80B	17.00A	18.80B	19.00	.704	....	87
22	....	....	16.55A	16.55A	16.60	.664	....	87
23	....	....	15.35A	16.60N	16.70	.668	....	87
24	16.10	17.35B	16.10	16.10	16.00	.655	1	87
25	....	16.85B	15.35A	16.40B	16.75	.671	....	86
28	....	17.20B	16.25A	17.20B	17.65	.688	....	86
29	....	....	15.10A	15.10A	14.90	.634	....	86
30	14.70	14.70	11.80A	11.80A	11.25	.551	3	86

IN MAY

1	11.00	11.05B	11.00	11.00	11.40	.556	2	84
2	11.40	11.65B	11.20A	11.20A	11.05	.550	1	84
5	11.35	12.50	11.35	12.50	12.80	.595	5	84
6	12.20	12.50	12.20	12.25A	12.35	.586	101	176
7	....	....	10.50A	12.35N	11.85	.583	....	176
8	12.40	12.40	11.95	11.95	11.90	.587	3	177
9	11.20	11.90B	11.20	11.90B	12.30	.603	1	174
12	12.15	12.20	11.35A	11.85A	11.65	.589	324	407
13	....	....	10.90A	11.00A	10.85	.578	....	407
14	10.90	10.90	10.30	10.90	11.10	.588	15	410
15	10.60	10.60	8.90A	8.90A	8.85	.527	2	411
16	8.85	8.85	7.90	7.90	8.05	.506	35	445
19	7.80	8.40B	7.80	8.10	8.10	.517	11	452
20	9.95	10.25	8.05A	10.05	10.20	.586	7	453
21	10.05	10.30	9.35A	9.50	9.70	.581	5	456
22	11.45	12.35B	11.35	12.35B	13.05	.669	14	448
23	13.70	13.70	13.15	13.15	13.55	.685	21	426

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

SEPTEMBER 1986 235 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	Exchange Closed: Memorial Day							
27	13.80	15.40	13.80	15.40	16.50	.749	4	430
28	16.70	17.50	16.70	17.40	17.70	.770	11	428
29	17.20	18.30B	16.30	18.20	18.45	.784	4	425
30	17.50	18.70B	17.50	17.50	17.60	.769	5	430

IN JUNE

2	17.50	18.20B	15.55A	15.55A	15.55	.731	....	430
3	15.10	16.15B	15.10	16.15B	16.45	.750	5	430
4	15.75	16.65B	13.10A	14.70B	15.10	.722	10	422
5	14.60	15.90B	14.60	15.90B	16.40	.747	1	423
6	....	16.45B	15.55A	16.40N	15.90	.741	....	423
9	12.60	12.90B	11.55A	11.55A	11.25	.628	12	433
10	11.20	11.50B	10.65A	11.10A	11.25	.630	2	432
11	11.25	12.80B	11.25	12.30B	12.50	.658	33	438
12	12.55	12.90	12.40A	12.90	12.80	.670	15	438
13	14.30	16.35B	14.30	16.25	16.30	.753	25	439
16	16.90	16.90	15.90A	16.50A	16.65	.762	2	437
17	16.30	16.30	14.75A	15.05	14.65	.722	16	452
18	14.65@ .55	15.35B	13.30A	15.35B	15.55	.743	25	468
19	....	15.60B	14.45A	14.45A	14.15	.715	....	466
20	15.90	15.90	14.60A	15.90	15.80	.755	....	466
23	15.50	15.50	13.60A	13.90	13.95	.720	18	454
24	14.00	17.40B	13.80A	16.20B	16.15	.770	2	453
25	16.90	18.60	16.90	17.00A	16.95	.787	29	466
26	16.75	17.30B	16.40A	17.10B	17.20	.795	1	463
27	....	17.75B	....	17.75B	17.25	.797	....	463
30	17.60	19.30B	17.60	18.90A	18.90	.830	2	462

IN JULY

1	....	20.00B	18.55A	20.00B	20.40	.852	25	462
2	20.65	21.20B	20.00A	20.70	20.80	.860	12	433
3	20.50	20.50	18.60	18.60	18.70	.830	10	428
4	Exchange Closed: Independence Day							
7	17.75	17.75	12.40A	12.40A	12.20	.698	162	549
8	11.20	11.20	10.00	10.80B	11.00	.660	96	614
9	11.90	12.00B	11.00	11.80	11.70	.685	8	619
10	10.55	12.60	10.10	12.60	12.55	.711	29	594
11	11.70	12.30B	11.70	11.80	11.50	.674	3	593
14	10.00	10.50	9.10	9.10	9.00	.590	42	628
15	9.25	9.25	6.65	7.10	7.15	.515	192	749
16	7.35	8.35	7.30	7.55	7.25	.516	159	850
17	7.50	8.40	7.50	7.85	7.70	.541	202	890
18	7.65@ .80	9.10B	6.65	8.00	8.10	.557	112	940
21	7.70@ .35	8.40	7.30	7.70A@ .50	7.60	.546	72	930
22	7.90	9.10	7.10A	8.30	8.75	.594	40	892
23	8.60	9.20	8.15	8.15	8.35	.584	62	908
24	8.50	8.60	7.65	8.25	8.55	.595	31	915
25	18.80	10.10B	8.80	9.80	9.90	.653	90	971
28	9.10	9.10	6.00	6.20	6.30	.509	220	1081
29	6.45	6.85	5.65	6.10	6.15	.515	230	1136
30	6.15@ .10	7.60	5.00	7.30	7.40	.581	320	1190
31	7.20	7.30	6.45	6.45	6.40	.537	140	1270

IN AUGUST

1	6.30	6.90	5.20	5.35@ .20	4.95	.463	162	1335
4	4.80	7.25	4.35	7.10	7.00	.567	229	1388
5	6.95@ 7.00	8.05	6.95	7.40	7.35	.586	261	1412
6	6.80	7.20	6.30A	7.00	6.85	.575	101	1390
7	6.75	7.85	6.55	7.00	6.85	.580	88	1422
8	7.20	7.40B	6.15	6.65	6.55	.577	78	1448
11	7.25	9.05	7.25	9.00A	9.00	.689	170	1443
12	9.20	10.70	8.20	10.70	10.75	.763	68	1452
13	10.75	12.90	10.45	12.35B	12.60	.816	172	1499
14	12.50	13.80	12.25	13.50	13.40	.842	97	1417
15	13.05	13.80	12.90A	13.80	13.85	.856	17	1389
18	13.00	14.00	11.85	14.00	13.90	.871	21	1393
19	14.05	14.05	12.50	13.40	13.15	.860	109	1498
20	12.50	15.90	12.50	15.90	16.10	.917	171	1385
21	16.40	16.40	15.40	16.05	15.95	.920	41	1368
22	15.25	16.30	15.25	16.10	15.90	.925	25	1367
25	15.10	15.10	14.05	14.40A	14.90	.924	14	1332
26	14.90	18.85	14.90	18.75@ .85	18.80	.969	15	1348
27	19.95	19.95	18.50	19.00B	18.90	.973	58	1277
28	17.55	19.25B	17.55	18.40B	18.70	.975	10	1303
29	....	19.55B	17.70A	17.95A	17.70	.972	....	1301

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	18.55	18.55	13.50A	13.50A	13.20	.942	3	1300
3	12.60	15.50B	12.60	15.50B	15.85	.974	4	1297
4	16.00	19.20B	16.00	19.20B	19.45	.992	30	1294
5	16.15	16.85B	15.45A	15.45A	15.10	.976	1	1294

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

SEPTEMBER 1986 235 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	....	15.25B	12.80A	14.10A	14.25	.981	....	1293
9	13.20	15.65B	12.00	13.10	13.50	.980	333	1157
10	....	13.60B	12.30A	12.80A	12.60	.978	30	1156
11	10.00	10.00	2.55	2.75	2.55	.428	307	1250
12	3.00@ 2.95	4.25	1.50	1.60	1.65	.139	1418	1743
15	2.00	2.65	.90	1.15	1.20	.144	766	1869
16	.90	1.20	.65	.90	.90	.107	932	2082
17	1.10	1.40	.65	.65	.65	.052	1134	2384
18	.55@ .45	1.20	.45	.50	.50	.035	1038	2338
19	.30@ .50	.50	CAB	CAB	CAB	.102	1585	....
22	....	....	....	....	....	.234	43	....
23	....	....	....	....	....	.266	1	....
25	....	....	....	....	....	.307	1	....

SEPTEMBER 1986 240 CALLS

IN MARCH 1986

4	8.00	8.50B	7.50	7.50	6.50	.389	2	2
5	....	....	6.30A	6.30A	6.90	.397	....	2
6	7.30	7.85	7.30	7.85	8.05	.418	19	21
7	8.00	8.15B	7.90A	8.00	7.75	.403	1	22
10	8.50	9.00	8.50	9.00	8.90	.431	12	34
11	10.05	10.20	9.50A	9.50A	11.30	.513	7	41
12	11.80	12.50	11.80	11.80	11.30	.505	8	43
13	10.75	12.80	10.75	12.50	12.20	.520	104	141
14	12.80	13.40	12.50	13.40	13.10	.541	16	146
17	12.20	12.20	12.00	12.00	11.85	.518	80	141
18	13.10	13.50B	13.00	13.50B	13.60	.550	9	129
19	13.85	14.10B	13.60	13.60A	13.25	.541	21	150
20	14.00	14.10B	13.75	14.10B	13.95	.556	6	149
21	14.40	14.40	14.00A	14.00A	12.15	.523	2	149
24	12.70@ .80	12.80	11.30	12.20B	12.15	.524	22	159
25	12.15	12.55B	11.70	12.40	12.70	.537	3	160
26	....	14.10B	....	14.10B	14.50	.580	....	160
27	15.40	15.60B	14.90A	14.90A	14.50	.580	6	161
28	Exchange Closed: Good Friday							
31	....	15.00B	14.00	14.00	13.95	.573	....	161

IN APRIL

1	12.50	14.40B	11.90A	11.90A	11.55	.516	2	161
2	11.55	12.25B	11.40A	12.25B	12.05	.528	5	164
3	12.05	12.60B	9.50A	9.50A	9.75	.466	1	163
4	9.80	10.40	8.40A	8.40A	8.00	.415	2	163
7	8.05	8.50	7.65A	8.50	8.15	.420	3	166
8	9.35	11.00B	9.00A	11.00B	11.10	.420	5	171
9	12.10@ .20	12.35	10.65	10.65	10.85	.500	31	197
10	....	12.45B	10.80A	12.45B	12.20	.535	....	197
11	12.40@ .50	12.60	11.00	11.00	11.20	.516	9	202
14	11.35	12.50B	11.10A	12.25B	12.45	.549	3	203
15	11.80	12.40B	11.80	11.80	12.30	.546	10	208
16	14.50	15.00B	14.50	15.00B	15.30	.613	5	200
17	15.10	15.90B	15.10	15.20	15.60	.621	5	198
18	....	....	14.25A	14.25A	14.20	.603	..	198
21	14.05	15.80	14.05	15.80	15.95	.641	3	196
22	15.40	15.85B	13.75A	13.75A	13.75	.599	1	195
23	13.00	13.30B	12.60A	13.30B	13.80	.602	1	194
24	....	14.35B	13.50A	13.80N	13.15	.588	....	194
25	13.45	14.10	12.65A	14.10	13.85	.604	2	194
28	13.55@ .60	14.20B	13.45A	14.20B	14.65	.622	2	193
29	....	....	12.45A	12.45A	12.15	.564	....	193
30	....	....	9.50A	9.50A	9.00	.479	....	193

IN MAY

1	9.00	9.45	8.90	9.15	9.10	.483	9	202
2	9.25	9.70B	8.90A	8.90A	8.80	.477	8	208
5	9.35	10.15	9.35	10.15	10.25	.521	180	382
6	10.20	10.20	9.70	9.80A	9.85	.512	133	510
7	9.60	9.60	8.45A	9.35	9.40	.508	12	522
8	9.60	9.60	9.60	9.60	9.45	.512	1	523
9	8.65	9.95	8.60	9.95	9.75	.526	20	517
12	9.50	9.70	8.90	8.90	9.15	.511	6	517
13	8.65	9.00	8.20A	8.45	8.35	.498	23	540
14	8.10	8.40B	8.00	8.40B	8.55	.508	2	541
15	7.50	7.50	6.60	6.60	6.70	.445	4	541
16	6.00	6.20	5.85	6.20	6.05	.424	19	540
19	5.85	6.20B	5.85	5.90	5.95	.432	13	546
20	6.10	7.40	5.90A	7.40	7.70	.500	81	608
21	7.60	7.80	6.90	7.10	7.30	.493	175	700
22	7.55	10.10	7.50	10.10	10.05	.584	107	667
23	9.90	10.80	9.90	10.00A	10.55	.600	86	622
26	Exchange Closed: Memorial Day							
27	10.75	12.20	10.60	12.20	13.00	.669	34	615
28	12.90@ 13.05	13.80B	12.90	13.70B	14.20	.693	36	600

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

SEPTEMBER 1986 240 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	13.70	14.80B	12.50	14.80B	14.85	.709	26	599
30	13.80	15.40B	13.75	14.50	14.15	.690	33	600
IN JUNE								
2	14.00	14.75B	11.60	12.00B	12.35	.647	21	607
3	12.20	12.90	11.55	12.90	13.15	.668	14	593
4	13.50	13.50	10.95	11.80B	11.90	.637	27	604
5	12.00	12.60B	11.45	12.60B	13.00	.665	15	588
6	13.25	13.35	12.25A	13.35	12.65	.657	33	587
9	11.20	11.25B	8.75A	8.75A	8.60	.532	16	591
10	8.30@.35	8.95	7.95	8.60A	8.60	.534	125	685
11	9.10	9.90	8.60	9.85	9.70	.563	35	706
12	9.35	10.10	9.35	9.75	9.90	.575	46	714
13	10.75	13.20B	10.75	13.10	12.95	.669	60	729
16	13.55	13.55	12.60	13.25B	13.30	.678	37	700
17	13.05	13.05	11.25	11.40B	11.45	.631	33	714
18	11.05	12.40	10.25	12.05	12.30	.655	31	719
19	11.70	12.30	11.30A	11.30A	11.05	.623	12	720
20	11.25	12.30	11.20	12.30	12.40	.668	12	716
23	11.80	12.35	10.30	10.70	10.75	.627	102	732
24	10.70	14.20	10.55	12.80	12.75	.683	153	828
25	14.55@.50	15.00	13.45A	15.00	13.40	.702	11	826
26	13.30	13.70B	12.60	13.55B	13.65	.711	23	818
27	14.25	14.25	13.80	14.00	13.85	.713	19	807
30	14.00	15.65B	14.00	14.90B	15.10	.752	261	593
IN JULY								
1	16.00	16.20B	15.00A	16.00	16.55	.780	4	592
2	16.60	17.20B	16.20A	17.10	16.85	.789	8	588
3	16.50	16.85	15.00A	15.10A	14.90	.751	8	589
4	Exchange Closed; Independence Day							
7	14.10	14.10	9.35	9.40	9.25	.592	53	610
8	8.45@.40	8.80	7.00	8.20	8.15	.551	144	681
9	8.85@.90	9.00	8.20	8.75	8.80	.578	114	731
10	8.75	9.65	7.20A	9.65	9.45	.606	62	740
11	9.40	9.70	8.20	8.45B	8.60	.565	35	749
14	7.80@.60	7.80	6.30	6.30	6.55	.475	148	815
15	6.70@.65	6.70	4.70	5.05	5.05	.400	497	1146
16	5.25	6.00	4.80	5.25	5.10	.401	647	1446
17	5.50	6.15B	5.20	5.55	5.45	.425	324	1627
18	5.50	6.75	4.50	5.90	5.80	.441	5372	6228
21	5.50@.40	6.05	5.00	5.35	5.30	.427	1746	5151
22	4.90@5.05	6.35	4.90	6.30@.35	6.30	.476	620	5294
23	6.05	6.70	5.70A	5.95	5.90	.465	386	5382
24	5.80	6.20	5.30	6.20	6.10	.475	463	5647
25	6.20	7.20	6.20	7.00	7.05	.535	705	5944
28	6.40	6.55	3.90	4.25	4.20	.386	602	5975
29	4.35	4.70	3.75	4.00	4.10	.390	4417	5907
30	4.15	5.25	3.00A	5.05	5.00	.454	1072	6003
31	4.75@.80	5.00	4.15	4.25	4.20	.408	604	5711
IN AUGUST								
1	4.15	4.55	3.25	3.25	3.15	.336	823	5958
4	3.00@2.90	4.85	2.60	4.85@.80	4.80	.433	2934	8042
5	4.80@.70	5.60	4.65	4.90@.95	4.90	.451	1411	7859
6	4.60@.50	4.80	4.00	4.55	4.55	.438	2548	8930
7	4.50@.45	5.20	4.20	4.50@.40	4.45	.441	766	8942
8	4.80	5.00	3.85	4.20	4.15	.435	407	8978
11	4.85	6.30	4.65A	6.05A	6.05	.549	736	9002
12	6.20@.25	7.20	5.25	7.20@.10	7.20	.633	384	8895
13	7.00@.05	9.50	7.00	8.70	8.80	.696	558	8635
14	8.70	9.90	8.50	9.35@.50	9.45	.728	230	8524
15	9.30@.40	9.75	8.80	9.65	9.80	.745	157	8444
18	9.10@.00	10.00	7.95	9.90B	9.85	.760	335	8370
19	9.95	9.95	8.65	9.20	9.10	.742	157	8188
20	8.55	11.80	8.55	11.70	11.70	.828	2669	6621
21	11.80	11.85	10.60	10.60	11.55	.830	488	6253
22	10.95	12.10B	10.85	11.55	11.50	.835	3902	2655
25	10.85@.80	10.85	9.30	10.40	10.50	.826	390	2531
26	11.80	14.05	10.40A	14.05	14.15	.913	73	2579
27	14.55	15.30B	13.50	14.25	14.15	.920	85	2479
28	14.10	14.55B	12.85	13.80A	13.90	.922	31	2566
29	14.20	14.95	12.30	12.80B	13.00	.913	89	2439
IN SEPTEMBER								
1	Exchange Closed; Labor Day							
2	13.15	13.70	8.20	8.75B	8.80	.832	59	2395
3	8.95	10.70	8.40	10.70	11.20	.908	140	2361
4	11.35	14.95	11.35	14.95	14.55	.964	26	2342
5	13.60	13.60	10.40	10.40	10.45	.905	58	2375
8	9.75	10.60	8.35A	9.70B	9.65	.910	26	2383
9	8.75	11.00B	7.95A	8.80B	8.85	.899	6	2381

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

SEPTEMBER 1986 240 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	8.05	9.00B	7.80A	8.00	8.10	.886	82	2409
11	4.90@.80	4.95B	1.00	1.55	1.50	.149	2398	4101
12	1.70@.40	1.90	.70	.90B	.90	.023	1581	4806
15	.90@1.10	1.10	.30	.40	.40	.012	1275	5126
16	.30	.45	.25	.30	.30	.005	2790	4911
17	.30@.25	.40	.20	.20	.20	.000	900	4995
18	.20	.25	.10	.10	.10	.000	994	5344
19	.05	.05	CAB	CAB	CAB	.000	49	....
22	....	....	....	....	....	.022	3	....

SEPTEMBER 1986 245 CALLS

IN MARCH 1986

12	10.60	10.60	10.60	10.60	9.30	.440	1	1
13	10.05	10.40B	9.80A	10.05	10.10	.455	5	6
14	10.80	10.80	10.80	10.80	10.90	.477	101	106
17	10.60	10.80	10.00	10.30	9.90	.453	103	87
18	10.40	11.70	10.40	11.70	11.40	.486	6	89
19	11.90	11.90	11.40	11.40	11.10	.478	15	98
20	12.00	12.20	12.00	12.20	11.75	.494	6	103
21	12.30	12.30	11.80A	11.80A	10.10	.461	1	104
24	11.00	11.00	9.60A	11.00	10.10	.461	1	105
25	9.75	10.45B	9.75	9.75	10.55	.474	9	110
26	11.40	11.75B	11.40	11.75B	12.15	.518	13	118
27	....	13.00	12.40A	12.40A	12.15	.518	....	118
28	Exchange Closed; Good Friday							
31	12.25	12.65	11.70	11.70	11.60	.510	7	121
IN APRIL								
1	12.20	12.20	9.80A	9.80A	9.45	.453	3	129
2	9.25	10.10B	8.80	10.10B	9.95	.465	5	131
3	10.30	10.30	8.50A	8.50A	7.90	.404	2	133
4	8.45	8.45	6.80A	6.80A	6.40	.354	15	144
7	6.90	6.90	6.00	6.80B	6.50	.358	15	155
8	7.55	8.95B	7.55	8.95B	9.05	.358	5	160
9	10.00	10.00	8.90A	8.90A	8.85	.436	3	163
10	9.20	10.15B	8.70	10.15B	10.00	.471	6	168
11	10.30	10.35	9.50	9.50	9.10	.452	19	187
14	9.00	10.25B	9.00	9.90B	10.20	.484	4	190
15	9.75	10.10	9.75	10.10	10.05	.480	11	198
16	11.20	12.40B	11.00	12.40B	12.75	.549	14	209
17	12.85	13.15	12.25	13.15	12.95	.557	12	218
18	12.90	12.90	11.75	11.75	11.65	.538	12	229
21	11.50	13.00B	11.50	13.00B	13.15	.576	11	228
22	13.30	13.30	10.50	11.25	11.25	.532	15	239
23	11.00	11.25	9.80	10.80B	11.30	.535	18	241
24	11.20	11.75B	10.90A	11.30A	10.70	.519	2	229
25	11.25	11.60	10.60A	11.60	11.30	.535	5	228
28	11.20	11.60B	10.95A	11.60B	11.95	.553	5	233
29	11.60	11.60	9.40	10.20	9.80	.494	11	234
30	9.00	9.00	7.40A	7.40A	7.10	.408	5	229
IN MAY								
1	6.80	7.35	6.50	7.25A	7.15	.413	39	220
2	7.35	7.50	6.80	7.00A	6.90	.406	13	230
5	7.20	7.90	7.20	7.90	8.15	.449	13	234
6	8.15	8.20	7.70	7.75A	7.80	.439	10	244
7	6.60	7.15B	6.60	7.15B	7.30	.434	2	246
8	7.30	7.45B	6.95A	7.30	7.30	.437	2	247
9	6.70@.45	7.45B	6.45	7.45B	7.60	.451	10	247
12	7.60	7.60	6.90A	7.40A	7.05	.434	1	248
13	6.95	7.10	6.20	6.40	6.35	.421	47	272
14	6.40	6.50	6.00	6.50	6.50	.429	17	284
15	6.40	6.40	4.95	4.95	4.95	.367	23	287
16	4.95	4.95	4.25	4.40	4.40	.346	14	293
19	4.45	4.45	4.30	4.30	4.35	.352	8	291
20	4.25	5.50B	4.25	5.50B	5.70	.416	17	294
21	5.55	5.75	5.20	5.20	5.25	.408	58	327
22	5.60	7.70	5.40	7.70	7.60	.497	74	386
23	7.50	8.35	7.50	7.75	7.95	.512	33	337
26	Exchange Closed; Memorial Day							
27	8.15	8.90	8.00	8.90	10.00	.582	18	353
28	10.05@.00	11.00	10.00	10.85	11.10	.608	144	441
29	10.85@.60	12.00	10.00	12.00	11.70	.625	45	465
30	11.35@10.80	12.35B	10.70	11.30A	11.10	.604	38	480
IN JUNE								
2	11.00	11.70B	8.35	9.85	9.55	.556	44	484
3	9.45@.25	10.35B	9.10	10.35B	10.25	.580	22	470
4	10.55	10.55	8.30	9.30B	9.20	.546	34	459
5	9.05	10.05B	8.90	10.05B	10.15	.575	34	454
6	10.05	10.35	9.00	9.75	9.80	.566	15	461

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

SEPTEMBER 1986 245 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9..	9.00	9.00	6.35	6.45B	6.40	.436	27	471
10..	6.20	6.70	6.00	6.70	6.40	.437	57	493
11..	6.85@.80	7.50	6.40	7.25A	7.30	.466	418	824
12..	7.40	7.80	7.10A	7.50A	7.50	.479	77	888
13..	8.65	10.60	8.50	10.25A	10.10	.576	77	897
16..	10.60	10.60	9.70	10.25A	10.40	.585	193	917
17..	10.35	10.35	8.50	8.85	8.75	.535	226	941
18..	8.25	9.60	7.80	9.60	9.45	.560	107	963
19..	9.10	9.55	8.40	8.40	8.40	.526	96	891
20..	8.65@.55	9.60	8.40	9.10	9.50	.573	101	839
23..	9.00	9.40	7.75	8.20	8.10	.527	318	895
24..	7.90	11.00	7.90	9.80A	9.75	.586	180	824
25..	10.30	11.75	10.20	10.30	10.30	.607	137	850
26..	10.20	10.60B	9.50	10.50B	10.50	.616	81	832
27..	11.05	11.05	10.50	10.60	10.45	.618	53	844
30..	10.80	12.30	10.80	11.85	11.75	.661	161	953

IN JULY

1..	11.75	12.90B	11.60A	12.90B	12.95	.693	28	958
2..	12.60	13.70B	12.50	13.45	13.30	.704	129	947
3..	13.05	13.20B	11.35	11.65	11.50	.658	55	956
4..	Exchange Closed; Independence Day							
7..	10.85	10.85	6.70	6.75@.70	6.70	.482	315	1102
8..	6.20@.10	6.25	5.00	5.95	5.85	.440	531	1318
9..	6.45	6.65	5.75	6.30	6.35	.466	188	1392
10..	6.50@.55	7.00	4.95	7.00	6.90	.495	363	1522
11..	6.70@.75	7.10	6.00	6.30B	6.20	.453	239	1534
14..	5.30	5.65B	4.40	4.40	4.55	.363	289	1631
15..	4.60@.65	4.75	3.15	3.40	3.40	.294	655	1851
16..	3.65	4.35	3.35	3.65@.60	3.55	.295	866	2002
17..	3.80	4.30	3.60	3.80	3.75	.317	510	2169
18..	3.75	4.75	3.00	3.90	4.00	.331	915	2349
21..	3.75@.70	4.15	3.40	3.65	3.60	.317	400	2548
22..	3.45@.35	4.55	3.35	4.40@.35	4.35	.361	379	2606
23..	4.35@.45	4.60	3.90	4.05	4.00	.350	798	2755
24..	4.00	4.20	3.55	4.05	4.10	.360	286	2776
25..	4.15@.20	5.05	4.15	4.90@.85	4.80	.416	851	2843
28..	4.30	4.40	2.50	2.75	2.70	.275	1847	2800
29..	2.90@.85	2.90	2.35	2.65	2.65	.278	491	2818
30..	2.70	3.45	1.95	3.15	3.25	.334	1752	2951
31..	3.05@.00	3.15	2.60	2.65	2.65	.291	743	3266

IN AUGUST

1..	2.65@.60	2.90	2.00	2.05	1.90	.228	795	3418
4..	1.80@.75	3.20	1.60	3.05@2.95	3.00	.308	1025	3893
5..	3.10	3.70	2.80	3.05	3.05	.323	1426	3724
6..	2.90@.80	3.00	2.40	2.80	2.80	.310	668	3528
7..	2.80@.70	3.30	2.60	2.75A	2.70	.311	495	3380
8..	2.95	3.05	2.35	2.50A	2.45	.304	425	3493
11..	2.90@.95	4.05	2.80	3.70	3.75	.405	903	3649
12..	3.95	4.70	3.20	4.60@.70	4.60	.487	4386	5483
13..	4.50@.40	6.35	4.35	5.65@.80	5.80	.553	4284	3880
14..	5.60@.45	6.55	5.40	6.20@.15	6.20	.587	740	3614
15..	6.00@5.95	6.50	5.45	6.35@.50	6.40	.603	1153	3548
18..	5.80	6.70	4.85	6.45	6.45	.614	550	3492
19..	6.50@.40	6.50	5.30	5.85	5.80	.589	251	3342
20..	5.25	7.90	5.25	7.90	7.90	.695	248	3296
21..	7.80@.60	8.05	7.00	7.75@.80	7.70	.695	248	3273
22..	7.45	8.20	7.15	7.65	7.55	.698	89	3245
25..	7.00	7.15	5.80	6.70@.75	6.75	.676	226	3286
26..	6.70	9.90	6.65	9.70	9.70	.806	212	3250
27..	9.70	10.75	9.20	9.70	9.75	.815	115	2996
28..	9.65	10.30	8.80	9.45B	9.55	.816	190	3180
29..	9.70	10.50	8.05	8.60	8.60	.794	131	3148

IN SEPTEMBER

1..	Exchange Closed; Labor Day							
2..	8.50@.55	9.55	4.80	4.80	5.10	.642	234	3154
3..	4.60@.55	6.70	4.55	6.55B	7.05	.762	304	3140
4..	7.35	10.25	6.80	10.15	10.00	.880	149	3092
5..	9.30	9.70	6.50	6.55	6.45	.745	274	3182
8..	6.20	6.65	4.65	5.60A	5.70	.728	238	3349
9..	6.45	7.00	4.15	5.00	4.95	.697	279	3215
10..	5.15	5.25	3.90	4.35	4.30	.658	273	3132
11..	1.90@2.15	2.30	.50	.65B	.65	.030	3372	3904
12..	.65@.60	1.00	.40	.45@.50	.50	.002	2097	4481
15..	.50@.60	.60	.15	.15	.15	.000	1208	4430
16..	.15	.15	.10	.10	.10	.000	545	4226
17..	.10@.05	.10	.05	.05	.05	.000	351	4074
18..	.05	.05	CAB	.05	....	.000	52	4065
19..	CAB	CAB	CAB	CAB	CAB	.000	53	....
22..	....	....	....	....	....	.000	8	....

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

SEPTEMBER 1986 250 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	9.25	9.25	8.60	8.60	8.55	.391	17	17
18..	8.75	9.50B	8.75	9.50B	9.55	.424	12	25
19..	9.60@.90	9.90	9.40	9.50	9.25	.416	17	41
20..	10.00	10.30	10.00	10.30	9.90	.432	37	78
21..	10.30	10.50	9.90A	9.90A	8.25	.400	21	98
24..	9.05	9.20	7.90A	8.60	8.25	.400	33	131
25..	8.25	8.55B	8.00A	8.15	8.65	.413	24	154
26..	8.75	9.70B	8.75	9.70B	10.05	.457	42	192
27..	10.20	11.20	10.20	10.30A	10.05	.456	35	215
28..	Exchange Closed; Good Friday							
31..	10.15	10.80	10.00A	10.00A	9.60	.448	26	229

IN APRIL

1..	9.70	9.70	8.00	8.00A	7.70	.392	20	243
2..	7.70	8.50	7.50	8.30	8.10	.403	25	266
3..	8.50	8.90	6.90A	6.90A	6.35	.345	12	278
4..	6.95	6.95	5.45A	5.45A	5.20	.297	13	291
7..	5.30	5.50B	4.85	5.50B	5.20	.301	45	296
8..	6.20	7.25B	6.10	7.25B	7.35	.301	3	299
9..	8.20	8.20	6.50	7.25	7.15	.375	43	323
10..	7.50	8.50	7.20A	8.50	8.15	.409	14	337
11..	8.25	8.40	7.60A	8.00	7.35	.390	30	351
14..	7.60	8.30B	7.60	8.10B	8.30	.420	....	334
15..	8.10@7.90	8.50	7.90	8.30	8.15	.416	12	337
16..	9.20	10.20B	9.20	10.20B	10.50	.485	11	346
17..	10.50	10.90	10.35	10.90	10.70	.492	94	432
18..	10.60	10.80	9.30	9.30	9.45	.473	21	447
21..	9.20	10.60B	9.20	10.60B	10.75	.511	12	455
22..	10.75	11.05	8.80	9.35	9.05	.465	54	507
23..	8.20	9.40	8.00	9.40	9.10	.468	157	598
24..	9.00	9.55	8.75A	9.00A	8.60	.451	47	640
25..	8.95	9.40	8.30	9.15B	9.10	.467	23	654
28..	9.40	9.45	8.55	9.35B	9.65	.484	21	660
29..	9.75	9.75	7.60	8.05	7.85	.425	30	677
30..	7.80	7.90	5.95A	5.95A	5.65	.342	37	686

IN MAY

1..	5.50	5.95	5.30	5.50	5.60	.346	16	700
2..	5.75	6.00	5.45A	5.45A	5.35	.339	17	714
5..	5.75	6.20	5.75	6.20	6.35	.379	30	736
6..	5.85@.80	6.20	5.75	6.00A	6.05	.369	4	737
7..	5.75	5.80	4.95A	5.50B	5.65	.364	22	756
8..	5.65	6.00	5.45	5.60	5.65	.366	10	764
9..	5.30	5.70B	5.10	5.70B	5.80	.378	52	757
12..	5.75	5.90	5.35A	5.35A	5.35	.361	10	765
13..	5.40	5.40	4.70	4.90A	4.75	.348	66	787
14..	4.80	4.90	4.50	4.90	4.85	.355	14	784
15..	4.70	4.70	3.75	3.75	3.65	.296	10	792
16..	3.60	3.60	3.05	3.25	3.15	.275	27	808
19..	3.30	3.30	3.00A	3.10	3.10	.279	72	872
20..	3.20	4.10	3.05A	4.10	4.15	.337	112	923
21..	4.10@.15	4.20	3.75	3.75A	3.75	.328	58	953
22..	3.95	5.80	3.90	5.80	5.60	.412	244	1069
23..	5.45@.80	6.25	5.45	5.80	5.90	.425	141	1118
26..	Exchange Closed; Memorial Day							
27..	6.05	7.10	5.95	7.10	7.55	.493	191	1043
28..	7.55@.40	8.75	7.40	8.75	8.50	.519	286	1062
29..	8.10@.40	9.20	7.60	9.00	9.05	.536	179	1114
30..	8.35	9.90	8.15	8.55B	8.55	.514	170	1140

IN JUNE

2..	8.30	9.00B	6.75	7.25	7.25	.465	93	1174
3..	7.00@6.80	8.00	6.70	8.00	7.85	.489	46	1175
4..	8.00	8.15B	6.20	7.05	6.95	.454	118	1231
5..	6.85	7.55	6.60	7.40B	7.75	.483	19	1240
6..	7.65	8.20	6.90	7.50	7.45	.473	45	1256
9..	6.55	6.55	4.55	4.55	4.65	.345	172	1301
10..	4.65@.70	5.05B	4.25	5.00	4.70	.346	134	1379
11..	4.95	5.80	4.60	5.50	5.45	.374	42	1365
12..	5.50	5.75	5.15	5.50	5.55	.385	56	1385
13..	6.10	7.85	6.10	7.70	7.70	.481	157	1374
16..	8.10	8.20	7.35	7.80B	7.90	.489	274	1352
17..	7.90@8.00	8.00	6.25	6.75@.50	6.55	.438	264	1437
18..	6.50@.35	7.05	5.65	7.05B	7.10	.463	174	1440
19..	6.80	7.25	6.15	6.25	6.20	.429	141	1423
20..	6.25	7.05	6.00	7.05	7.10	.475	131	1389
23..	6.75	7.00	5.55	5.95B	5.90	.427	174	1405
24..	5.75	8.30	5.70	7.30A	7.25	.487	754	1641
25..	7.55	8.95	7.55	7.70	7.70	.507	322	1799
26..	7.75	8.10	7.00	7.80	7.85	.516	277	1850
27..	8.40	8.40	7.80	7.85@.80	7.80	.517	90	1848
30..	8.10@.05	9.35	8.00	8.80@.90	8.85	.561	287	1896

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

SEPTEMBER 1986 250 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	8.60	10.00	8.60	9.70	9.95	.595	626	1824
2	9.55	10.50	9.55	10.20	10.15	.607	101	1775
3	10.00	10.20	8.50	8.60	8.65	.556	217	1797
4	Exchange Closed; Independence Day							
7	8.30@.10	8.30	4.80	4.90	4.75	.376	434	1853
8	4.25@.20	4.30	3.40	4.10	4.10	.336	755	2098
9	4.45@.40	4.75	4.05	4.35@.40	4.45	.360	557	2356
10	4.50@.55	4.90	3.45	4.90	4.85	.387	1086	2613
11	4.80	5.10	4.10	4.35	4.35	.346	645	2727
14	3.65	3.90	3.00	3.00	3.05	.264	516	2922
15	3.10@.15	3.25	2.00	2.35@.40	2.30	.206	723	3086
16	2.50	2.90	2.10	2.40	2.40	.207	1008	3430
17	2.55	3.00	2.40	2.55A	2.45	.224	598	3722
18	2.50@.55	3.30	2.00	2.80	2.75	.236	966	3763
21	2.50@.55	2.85	2.25	2.40	2.40	.223	518	3833
22	2.30	3.05	2.25	2.90	2.90	.260	439	4035
23	2.95@3.00	3.10	2.50	2.75	2.70	.250	539	4007
24	2.70	2.75	2.35A	2.70	2.70	.258	314	4056
25	2.75	3.35	2.75	3.20	3.20	.307	683	4199
28	2.85@.65	2.85	1.50	1.70	1.70	.184	2208	4352
29	1.75	1.85	1.45	1.60	1.60	.186	325	4422
30	1.60	2.15	1.20	2.00	2.00	.230	689	4589
31	1.85	2.00	1.55	1.65A	1.60	.194	540	4461

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.60	1.85	1.20	1.25@.30	1.20	.144	253	4466
4	1.05	1.95	.95	1.95B	1.90	.204	607	4454
5	1.95@2.00	2.25	1.70	1.85	1.85	.216	915	4907
6	1.65	1.80	1.35	1.65	1.65	.204	316	5162
7	1.70@.65	2.00	1.50	1.55	1.55	.203	338	5152
8	1.65	1.80	1.30	1.45	1.40	.196	522	5115
11	1.65@.60	2.40	1.60	2.30	2.25	.275	1379	5197
12	2.35@.30	2.70	1.80	2.65	2.70	.346	1165	4889
13	2.65@.55	4.00	2.50	3.45@.40	3.50	.406	2007	4845
14	3.35@.25	4.00	3.25	3.70	3.75	.437	949	4836
15	3.70@.60	4.00	3.25	3.85@4.00	3.90	.450	690	4593
18	3.40	4.05	2.80	3.95	3.85	.453	621	4633
19	3.80@.65	3.85	2.95	3.40@.45	3.35	.424	845	4703
20	3.15	4.95	3.15	4.95	4.85	.534	1088	4578
21	4.60@.65	4.95	4.15	4.65@.75	4.70	.529	769	4487
22	4.30@.45	5.00	4.25A	4.65@.60	4.60	.530	386	4395
25	4.15@.25	4.25	3.20	3.85@.95	3.90	.493	550	4315
26	3.90	6.10	3.75	6.10	6.10	.647	900	3991
27	6.05	7.00	5.50	6.05@.10	6.10	.654	538	3981
28	6.00	6.50	5.30	5.75	5.85	.651	404	4016
29	5.90@.80	6.55	4.60	5.10@.00	5.10	.615	412	3943

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	4.90@.70	5.60	2.40	2.40@.60	2.55	.412	572	4080
3	2.20@.25	3.90	2.20	3.85@.90	3.85	.544	1182	4195
4	4.00	6.20	3.85	6.05	6.10	.711	621	4071
5	5.90@.85	6.30	3.30	3.35@.30	3.30	.508	566	4111
8	3.20@2.90	3.50	2.05	2.80	2.85	.457	817	4302
9	3.25@.35	3.75	1.90A	2.15@.20	2.25	.408	847	4460
10	2.30	2.30	1.60	1.85	1.85	.352	902	4521
11	.75@.70	.90	.20	.30	.30	.003	1765	4553
12	.30@.25	.55	.15	.20	.20	.000	2708	5287
15	.25@.30	.30	.05	.05	.05	.000	502	5367
16	CAB	.05	CAB	CAB	CAB	.000	125	5388
17	CAB	.05	CAB	CAB	CAB	.000	98	5274
18	.05	.05	CAB	CAB	CAB	.000	32	5251
19	CAB	CAB	CAB	CAB	CAB	.000	3	....
25	....	....	....	....	....	.000	4	....

SEPTEMBER 1986 255 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	Exchange Closed; Good Friday							
31	9.20	9.20	8.35A	8.35A	8.00	.388	1	1

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	8.25	8.25	6.50	6.50	6.20	.335	22	22
2	6.20	6.85	6.15A	6.85	6.55	.345	6	28
3	6.90	7.20	5.60	5.60	5.10	.290	8	36
4	5.45	5.50	4.55A	4.55A	4.15	.246	18	54
7	4.15	4.30	3.95A	4.25B	4.15	.250	22	66
8	5.55	5.80	5.55	5.80	5.90	.250	3	69
9	6.80	6.80	5.85A	5.85A	5.75	.318	4	73
10	6.10	6.80B	5.85A	6.80B	6.60	.350	4	77
11	6.90	6.90	6.20A	6.20A	5.85	.332	2	79
14	5.80	6.60B	5.80	6.50	6.70	.360	5	80
15	6.35	6.90	6.35	6.70	6.60	.356	7	83

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

SEPTEMBER 1986 255 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	7.60	8.30	7.60	8.00	8.55	.422	16	96
17	8.60	8.75	8.40	8.70B	8.70	.429	31	127
18	8.65	8.80	7.65	7.65	7.60	.409	21	148
21	7.40	9.00	7.40	9.00	8.65	.446	30	177
22	8.60	8.95	7.20	7.30B	7.30	.400	100	277
23	7.00	7.25	6.45A	7.05	7.25	.403	62	325
24	7.40	7.60	7.00	7.25A	6.80	.386	17	338
25	7.20	7.40	6.60	7.05B	7.25	.401	18	356
28	7.20	7.35B	6.95A	7.35B	7.75	.417	4	357
29	7.85	7.85	6.00	6.35	6.20	.360	53	395
30	6.20	6.20	4.55A	4.60	4.30	.282	16	401

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.30	4.50	4.15	4.15	4.30	.285	37	417
2	4.40	4.80	4.10	4.20A	4.15	.278	28	420
5	4.25	4.95	4.25	4.85	4.95	.314	49	442
6	5.00	5.00	4.50	4.55	4.70	.305	69	488
7	4.55	4.55	3.70	4.35	4.35	.300	38	494
8	4.55@.50	4.55	3.90	4.20	4.25	.300	21	502
9	4.00	4.30B	3.95	4.30B	4.45	.311	97	592
12	3.90	4.50	3.90	4.00	4.05	.294	27	594
13	4.00	4.00	3.30	3.50	3.50	.281	61	587
14	3.50	3.60	3.10	3.60	3.60	.287	233	759
15	3.45@.40	3.55	2.70	2.70	2.65	.233	258	740
16	2.60	2.60	2.15	2.30	2.30	.214	32	736
19	2.50	2.50	2.10	2.20	2.15	.216	132	657
20	2.20	3.00	2.10	3.00	2.95	.267	134	939
21	2.95	3.00	2.50	2.50	2.60	.257	46	961
22	2.70	4.00	2.70	4.00	4.05	.332	262	1145
23	4.10	4.70	4.00	4.40	4.35	.343	168	1213
26	Exchange Closed; Memorial Day							
27	4.40	5.70	4.40	5.55@.70	5.55	.407	387	1481
28	5.60@.55	6.60	5.50	6.40@.35	6.35	.431	763	1581
29	6.35	7.00	5.70	7.00	6.85	.447	605	1695
30	6.40	7.80	6.10	6.40	6.45	.426	153	1711

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	6.40	6.85	5.05	5.50	5.50	.377	561	1705
3	5.40@.35	6.00	5.00	5.95	5.90	.400	265	1695
4	5.90	6.05B	4.70	4.90	5.15	.367	249	1702
5	5.00	5.50	4.90	5.50B	5.75	.394	71	1667
6	6.05	6.35	5.30	5.55	5.55	.384	54	1676
9	5.00@4.75	5.10	3.25	3.35	3.35	.264	136	1655
10	3.45@.35	3.75	3.15	3.40	3.40	.265	124	1706
11	3.60@.40	4.20	3.30	4.00	4.00	.289	255	1734
12	4.00	4.15	3.90	4.00	4.00	.300	31	1713
13	4.45	5.95	4.45	5.65	5.70	.369	144	1739
16	6.05	6.10	5.40	5.85A	5.90	.396	181	1761
17	6.00@5.85	6.00	4.50	4.90	4.80	.347	103	1779
18	4.75	5.30	4.10	5.05B	5.25	.370	113	1826
19	5.00	5.40	4.50	4.50	4.50	.337	80	1847
20	4.60@.50	5.10	4.40	5.10	5.15	.380	74	1856
23	5.00@4.80	5.10	3.90	4.15	4.20	.334	228	1915
24	4.10	6.10	3.95	5.40	5.25	.389	284	2011
25	5.55	6.55	5.55	5.55	5.60	.409	329	2008
26	5.60	5.95	5.00	5.65@.70	5.70	.417	177	2009
27	6.10@.15	6.25	5.65	5.70@.65	5.70	.417	82	1954
30	5.95	7.00	5.95	6.60	6.55	.459	267	1923

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	6.45@.50	7.50	6.35	7.35@.45	7.40	.493	398	1933
2	7.10@.05	7.90B	7.05	7.55	7.60	.504	230	1950
3	7.45@.40	7.50	6.05	6.30@.35	6.30	.453	272	1947
4	Exchange Closed; Independence Day							
7	5.90	5.90	3.35	3.35	3.20	.280	471	1978
8	2.90@.95	3.00	2.30	2.90	2.75	.244	933	2298
9	2.95	3.25	2.80	3.00@.05	3.05	.265	379	2444
10	3.15@.10	3.50	2.30	3.50	3.30	.288	861	3102
11	3.25	3.50	2.95	3.05	3.00	.253	204	3178
14	2.40@.35	2.70	2.00	2.00	2.05	.183	648	3581
15	2.00	2.15	1.30	1.55	1.50	.136	436	3737
16	1.65	2.00	1.45	1.65@.60	1.55	.137	565	4078
17	1.70	2.00	1.65	1.70	1.65	.151	259	4168
18	1.70	2.10B	1.20	1.80	1.80	.160	736	4401
21	1.55	1.85	1.50	1.55	1.60	.148	176	4465
22	1.50	2.00	1.45	1.90	1.90	.178	273	4495
23	2.00@1.95	2.05	1.70	1.70	1.70	.169	310	4592
24	1.70@.65	1.80	1.45	1.75B	1.75	.175	73	4620
25	1.85	2.20	1.80	2.05@.00	2.05	.214	319	4676
28	1.65	1.80	1.00	1.05	1.00	.116	728	4737
29	1.10	1.10	.90	.95@1.00B	1.00	.116	170	4765
30	1.10	1.30	.75	1.20@.15	1.20	.149	167	4822
31	1.10	1.20	.95	.95	.95	.121	568	5010

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

SEPTEMBER 1986 255 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.00	1.05	.70	.80@.70	.70	.085	214	5119
4	.65	1.10	.55	1.10	1.10	.126	606	5174
5	1.20	1.35	1.00	1.10	1.10	.134	458	5273
6	1.00@.95	1.05	.85	.95	.95	.124	230	5258
7	1.00	1.15	.80	.90	.90	.123	388	5392
8	.95	1.05	.75	.75	.75	.117	132	5401
11	.95	1.35	.90	1.30	1.30	.172	667	5357
12	1.40	1.50	.95	1.40@.50	1.45	.226	1079	5519
13	1.35	2.35	1.35	2.00	2.00	.274	1181	5619
14	1.80	2.25	1.80	2.10	2.10	.298	1600	5605
15	2.10@.00	2.15	1.80	2.10	2.15	.307	359	5488
18	1.85@.90	2.30	1.50	2.15@.10	2.15	.302	517	5411
19	1.95@2.00	2.05	1.60	1.85	1.85	.274	1122	5422
20	1.75@.70	2.80	1.70	2.80@.70	2.75	.370	1354	5353
21	2.70	2.80	2.25	2.60	2.60	.362	658	5333
22	2.50@.30	2.80	2.30	2.60	2.50	.358	400	5366
25	2.25@.30	2.30	1.65	1.95B	2.00	.315	634	5403
26	1.95	3.50	1.90	3.40@.30	3.40	.461	2373	5619
27	3.35@.40	4.00	2.90	3.30	3.35	.463	1952	5111
28	3.25	3.70	2.70	3.15@.10	3.15	.454	837	5158
29	3.10	3.60	2.25	2.60@.55	2.60	.411	592	5105

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	2.50@.45	3.00	1.00	1.10@.05	1.10	.212	1459	5209
3	.95	1.75	.90	1.75	1.75	.316	914	5056
4	1.80@.75	3.45	1.70	3.10	3.15	.480	1138	5042
5	3.00	3.20	1.30	1.40	1.40	.273	1284	5173
8	1.30@.25	1.55	.90	1.20	1.20	.209	1402	5383
9	1.40	1.70	.70	.85	.85	.167	1461	5719
10	.85	.95	.60	.75	.75	.125	5322	10353
11	.15@.20	.40	.10	.15	.15	.000	1630	10636
12	.10@.15	.20	.05	.10	.10	.000	817	10934
15	.05@.10	.10	CAB	CAB	CAB	.000	98	10965
16	.05	.05	CAB	CAB	CAB	.000	16	10900
17	CAB	.05	CAB	CAB	CAB	.000	35	10865
18	CAB	CAB	CAB	CAB	CAB	.000	21	10858
19	CAB	CAB	CAB	CAB	CAB	.000	2	....

SEPTEMBER 1986 260 CALLS

IN MAY 1986

26	Exchange Closed; Memorial Day							
29	4.65	5.25	4.20	5.20	5.10	.363	69	62
30	4.90	5.90	4.60	4.65B	4.70	.342	1568	513

IN JUNE

2	4.60	5.15	3.80	4.00	4.00	.297	504	443
3	3.95	4.40	3.70	4.40	4.30	.318	176	581
4	4.55	4.55	3.30	3.80	3.75	.287	132	665
5	3.80	4.20	3.55	4.15	4.20	.311	97	712
6	4.35@.30	4.60	4.00	4.15A	4.05	.301	167	855
9	3.70@.60	3.70	2.30	2.35@.30	2.35	.195	158	921
10	2.45	2.70	2.10	2.40	2.40	.196	244	1052
11	2.60@.45	3.00	2.30	2.95	2.85	.216	391	1163
12	2.90	3.10	2.70	2.85	2.85	.225	131	1207
13	3.35@.40	4.30	3.35	4.00	4.15	.305	559	1369
16	4.50	4.50	4.00	4.25	4.30	.310	266	1543
17	4.30@.40	4.40	3.20	3.55A	3.45	.265	585	1657
18	3.40@.30	3.70	2.90	3.70B	3.75	.286	177	1762
19	3.60@.65	3.95	3.10	3.10	3.15	.256	167	1799
20	3.25	3.65	3.10	3.65	3.70	.294	96	1844
23	3.40	3.65	2.75	3.00	2.90	.251	569	2126
24	2.85@.90	4.35	2.85	3.75@.70	3.70	.300	740	2433
25	4.00	4.80	4.00	4.00	4.00	.318	854	2494
26	3.95@4.05	4.25	3.55	4.05	4.05	.325	703	2697
27	4.35@.45	4.45	4.00	4.00	4.00	.324	309	2778
30	4.25@.20	5.05	4.20	4.60	4.70	.361	780	2955

IN JULY

1	4.55	5.40	4.50	5.30B@.35	5.35	.394	932	3283
2	5.05@.10	5.80	5.05	5.50@.45	5.50	.404	924	3527
3	5.35	5.45	4.15	4.50A@.40	4.45	.354	749	3727
4	Exchange Closed; Independence Day							
7	4.00@.10	4.10	2.25	2.30@.25	2.20	.199	1670	4071
8	2.10@.05	2.10	1.60	1.90	1.90	.170	848	4164
9	2.05	2.25	1.90	2.05	2.10	.186	733	4152
10	2.10@.20	2.40	1.60	2.40	2.30	.205	384	4019
11	2.25@.20	2.60	2.00	2.00	2.00	.176	282	4129
14	1.65@.70	1.80	1.30	1.35@.30	1.35	.120	325	4295
15	1.30	1.45	.90	1.00@.95	1.00	.086	538	4337
16	1.10@.15	1.35	1.05	1.15@.10	1.05	.086	710	4712
17	1.15	1.35	1.10	1.15	1.10	.096	452	4897

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

SEPTEMBER 1986 260 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	1.10@.15	1.45	.90	1.20	1.20	.103	815	5308
21	1.10@.05	1.25	1.00	1.00	1.05	.093	289	5427
22	1.05@.95	1.30	.95	1.30	1.25	.115	474	5436
23	1.25	1.35	1.10	1.15A	1.10	.108	208	5478
24	1.05@.10	1.15	.95	1.15	1.15	.112	196	5520
25	1.25@.15	1.35	1.15	1.30	1.30	.141	180	5474
28	1.15	1.15	.60	.65	.65	.069	815	5721
29	.70	.70	.55	.65	.60	.069	193	5793
30	.60@.65	.75	.50	.75	.70	.090	376	5831
31	.65	.70	.55	.55	.55	.071	620	6058

IN AUGUST

1	.55	.65	.45	.45@.50	.45	.047	197	6081
4	.45@.40	.70	.30	.70	.70	.072	685	6165
5	.70	.80	.65	.65	.65	.077	310	6186
6	.60	.65	.50	.55	.55	.070	228	6284
7	.55	.65	.50	.50	.50	.069	119	6225
8	.60	.60	.40	.40	.40	.064	307	6114
11	.55	.75	.55	.70A	.70	.099	608	6272
12	.70@.75	.75	.60	.75	.75	.135	739	6320
13	.70@.65	1.25	.65	1.05	1.05	.169	1231	6389
14	1.00	1.30	.95	1.00	1.05	.185	1023	6678
15	1.05@.00	1.10	.85	1.05	1.10	.190	209	6763
18	1.00	1.15	.75	1.05	1.05	.181	336	6861
19	.95@.90	1.00	.75	.85	.90	.158	777	7338
20	.80	1.40	.80	1.30	1.35	.229	833	7676
21	1.35@.30	1.40	1.10	1.30	1.30	.220	638	7865
22	1.15@.10	1.35	1.10	1.20	1.20	.214	919	8067
25	1.00@.10	1.10	.70	.90	.95	.174	341	8167
26	.95@.90	1.70	.90	1.65	1.70	.286	1274	8787
27	1.70@.65	2.00	1.45	1.65	1.65	.283	1007	8495
28	1.60@.55	1.80	1.30	1.45	1.50	.271	538	8364
29	1.45	1.75	.95	1.20@.25	1.20	.232	467	8201

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	1.15@.10	1.40	.35	.35	.40	.086	857	8273
3	.35	.70	.35	.65	.70	.145	418	8224
4	.70	1.50	.65	1.40@.30	1.35	.259	775	8351
5	1.35@.30	1.45	.50	.55	.60	.111	1237	8437
8	.50	.65	.30	.40@.45	.45	.067	928	8640
9	.60	.65	.30	.35	.[illegible]	.046	1099	8569
10	.35	.35	.20	.25		.028	412	8627
11	.05	.15	CAB	CAB		.00	2420	7646
12	.05	.05	CAB	CAB		.00	690	7654
15	CAB	.05	CAB	CAB	C[illegible]	.00	112	7606
16	.05	.05	CAB	CAB	CA[illegible]	.00	22	7582
17	CAB	.05	CAB	CAB	CAB	.00	13	7541
18	CAB	.05	CAB	CAB	CAB	.000	80	7479
22	....	....	....	....	....	.000	24	....

SEPTEMBER 1986 265 CALLS

IN JULY 1986

3	3.80	3.80	3.05	3.10	3.10	.266	346	341
4	Exchange Closed; Independence Day							
7	2.70	2.70	1.40	1.40	1.45	.135	608	856
8	1.30	1.30	1.05	1.20	1.20	.112	151	911
9	1.30	1.40	1.20	1.35	1.35	.125	239	1043
10	1.40	1.65	1.00	1.65@.60A	1.55	.139	224	1138
11	1.50	1.60	1.25	1.25	1.30	.117	401	1333
14	1.10	1.15	.85	.90@.85	.90	.075	354	1521
15	.95@.90	1.00	.55	.65	.65	.051	585	1679
16	.80	.90	.70	.70	.70	.052	853	2104
17	.75@.80	.90	.70	.80	.75	.058	648	2391
18	.75	.95	.55	.80	.80	.063	825	2886
21	.75	.80	.65	.70	.70	.055	338	3010
22	.70	.90	.70	.85	.85	.070	299	3034
23	.85@.80	.90	.70	.70	.75	.066	231	2978
24	.60	.70	.55	.70	.70	.068	202	3068
25	.75	.85	.70	.75	.75	.088	186	3129
28	.65	.65	.35	.35	.40	.038	712	3433
29	.45	.45	.35	.35	.35	.038	288	3586
30	.40	.50	.25	.45	.45	.052	225	3618
31	.45	.45	.35	.40@.35	.35	.039	208	3702

IN AUGUST

1	.35	.40	.25	.25	.25	.024	155	3669
4	.25@.20	.40	.20	.40	.40	.039	352	3792
5	.45	.45	.35	.35	.35	.041	430	3827
6	.35	.35	.25	.35	.30	.037	416	4091
7	.30	.35	.25	.25	.25	.036	152	4142

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

SEPTEMBER 1986 265 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	.30	.35	.25	.25	.25	.032	86	4105
11	.30	.40	.25	.40	.40	.052	188	4106
12	.40	.40	.30	.35	.35	.074	51	4112
13	.30	.65	.30	.55	.55	.095	671	4026
14	.50	.60	.45	.45	.50	.105	304	4119
15	.50	.50	.40	.45B	.50	.107	160	4025
18	.45	.50	.35	.45	.50	.098	277	4192
19	.50@.40	.50	.35	.35	.40	.081	179	4265
20	.35	.65	.35	.55	.55	.126	370	4358
21	.55	.65	.45	.60	.55	.118	672	4403
22	.50	.55	.50	.50	.50	.113	525	4565
25	.50@.40	.50	.30	.35	.35	.083	291	4552
26	.35	.75	.35	.70	.70	.153	574	4614
27	.70	.85	.55	.65	.70	.148	994	4643
28	.65	.75	.50	.60	.60	.137	661	4652
29	.55@.60	.70	.40	.50A	.50	.109	408	4716

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	.45	.55	.20	.20	.20	.027	356	4862
3	.15	.25	.15	.25	.25	.052	675	4858
4	.25	.50	.20	.45	.50	.109	467	4830
5	.50	.50	.20	.20	.25	.034	408	4992
8	.20@.15	.20	.10	.15	.15	.014	473	5178
9	.20	.20	.05	.10	.10	.008	830	5485
10	.10	.10	.05	.10	.05	.004	124	5496
11	.05	.05	CAB	CAB	CAB	.000	59	5507
12	.05	.05	CAB	.05	....	.000	19	5503
15	CAB	CAB	CAB	CAB	CAB	.000	4	5492
16	CAB	CAB	CAB	CAB	CAB	.000	2	5489
17	CAB	CAB	CAB	CAB	CAB	.000	12	5475
18	CAB	CAB	CAB	CAB	CAB	.000	1	5474

DECEMBER 1986 220 CALLS

IN SEPTEMBER 1986

16	14.80	15.30B	14.80	15.30B	15.30	.721	40	40
17	15.25	16.60B	14.70	14.70	14.80	.712	26	66
18	15.10	15.90B	14.80A	15.10	15.15	.721	6	67
19	15.00	15.00	14.00A	14.25	14.65	.713	61	126
22	....	17.20B	....	17.20B	17.45	.779	....	128
23	17.30	19.00B	17.15A	19.00B	18.90	.807	1	128
24	19.00	19.00	18.40A	18.40A	18.25	.799	2	130
25	17.95	17.95	13.60	14.10B	14.95	.732	5	131
26	....	16.70B	14.20A	15.15B	15.40	.741	1	131
29	12.10	13.90B	12.00A	13.70B	13.75	.703	1	130
30	14.25	15.90B	14.25	14.50	14.50	.721	4	132

IN OCTOBER

1	17.25	17.45B	15.70A	16.95	16.60	.770	500	552
2	....	17.10B	15.60A	17.10B	17.40	.787	....	452
3	....	18.75B	15.15A	16.20A	15.70	.752	....	451
6	17.00	17.85B	16.85A	16.85A	16.90	.781	3	454
7	16.65	17.00B	15.65A	17.00B	17.25	.788	28	460
8	17.75	18.50B	16.05A	18.50B	18.90	.818	3	461
9	....	19.55B	17.55A	17.55A	17.55	.797	....	461
10	....	17.90B	17.30A	17.45A	17.50	.798	....	461
13	....	18.45B	17.10A	18.45B	18.80	.825	....	461
14	18.00	18.90B	16.80A	16.80A	17.10	.798	20	481
15	17.60	20.30B	17.60	20.30B	21.00	.863	81	562
16	21.25	21.25	21.00A	21.00A	20.95	.866	100	582
17	20.45	20.45	19.50	19.50	19.30	.848	87	583
20	....	....	16.40A	16.90A	17.25	.821	....	583
21	....	17.55B	16.40A	16.80A	16.85	.820	....	583
22	17.40	17.70	16.90A	16.90A	16.60	.822	100	488
23	19.95	20.70B	17.90A	20.70B	20.35	.883	100	388
24	19.70	20.60B	18.80A	19.00A	18.60	.865	1	387
27	....	19.70B	17.25A	19.70B	19.90	.890	....	387
28	....	20.60B	19.60A	19.85A	19.55	.889	....	387
29	....	21.35B	....	20.80B	21.30	.912	....	387
30	....	24.20B	....	24.20B	24.15	.941	....	387
31	....	24.20B	23.95A	24.20B	25.00	.951	....	387

IN NOVEMBER

3	25.80	25.90B	25.00A	25.85	26.05	.964	1	388
4	....	26.25B	25.35A	26.25B	26.40	.968	1	388
5	....	27.00B	....	27.00B	27.30	.974	....	376
6	....	....	25.00A	26.35A	26.35	.973	....	408
7	....	26.40B	25.80A	26.35N	26.10	.974	....	408
10	....	26.60B	25.40A	26.60B	26.65	.981	....	388
11	....	27.20B	....	27.20B	27.80	.986	....	388

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

DECEMBER 1986 220 CALLS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	....	28.20B	26.35A	27.10A	27.05	.986	....	388
13	....	....	23.00A	23.00A	21.85	.965	....	388
14	....	24.80B	....	24.80B	25.35	.984	....	388
17	....	25.60B	23.35A	24.30A	23.45	.982	....	388
18	....	23.50B	17.40A	17.40A	17.55	.943	....	388
19	17.00	18.50	16.55A	18.50	18.45	.955	4	388
20	19.75	21.20B	19.00A	21.20B	22.35	.982	35	419
21	....	26.30B	....	26.30B	24.95	.991	1	407
24	....	28.00B	....	28.00B	28.20	.997	....	419
25	....	28.55B	....	28.55B	29.55	.998	....	419
26	....	29.75B	28.80A	29.75B	29.55	.999	....	314
27	Exchange Closed; Thanksgiving Day							
28	....	29.65B	28.50A	29.00A	28.65	.999	....	291

IN DECEMBER

1	....	30.00B	26.65A	30.00B	31.05	.999	....	153
2	....	34.00B	....	34.00B	34.50	.999	....	118
3	....	35.70B	34.30A	34.30A	34.30	.999	....	83
4	....	35.10B	....	34.30N	34.65	.999	....	62
5	....	....	31.55A	32.10A	31.95	.999	....	59
8	....	33.00B	29.25A	32.00B	31.95	.999	....	59
9	....	....	30.00A	30.00A	29.95	.999	....	59
10	30.75	32.20B	29.80A	32.20B	31.10	.999	7	59
11	....	....	28.30A	28.30A	28.15	.999	....	59
12	....	28.75B	27.25A	27.25A	27.05	.999	....	59
15	....	28.40B	25.60A	28.40B	28.75	1.000	....	59
16	....	29.80B	28.00A	29.20B	29.25	1.000	....	59
17	....	29.30B	27.70A	27.70A	27.60	1.000	....	59
18	....	28.00B	26.95A	27.00A	27.00	1.000	....	59
19	....	29.25B	26.60A	29.25B	29.75	1.000	....	59
22	....	....	....	....	....	1.000	....	....

DECEMBER 1986 225 CALLS

IN JULY 1986

29	15.90	16.50	15.90	16.50	16.75	.697	2	2
30	16.10	17.70B	15.55A	17.70B	18.40	.731	3	4
31	....	....	17.50A	17.50A	17.15	.710	....	4

IN AUGUST

1	....	17.45B	15.90A	15.90A	15.35	.672	....	4
4	14.60	17.25B	14.60	17.25B	18.00	.726	4	7
5	....	19.00B	....	18.50B	18.35	.734	....	7
6	....	....	17.70A	18.35N	18.00	.729	....	7
7	....	18.30B	....	18.00N	17.90	.731	....	7
8	17.90	18.60B	17.75A	17.75A	17.75	.732	2	9
11	20.90	20.90	20.90	20.90	20.65	.782	2	11
12	....	21.80B	....	21.80B	22.70	.818	....	9
13	....	24.50B	....	24.50B	24.60	.843	....	9
14	24.55	25.50B	24.55	24.55	25.35	.856	1	9
15	....	25.50B	25.10A	25.50B	25.75	.863	....	9
18	....	25.90B	24.40A	25.90B	25.85	.869	....	9
19	....	....	24.70A	25.20A	25.10	.863	....	9
20	26.45	27.80B	26.45	27.80B	28.05	.894	2	11
21	28.25	28.25	27.80A	27.80A	27.85	.894	1	11
22	....	27.90B	27.70A	27.90B	27.85	.896	....	11
25	....	....	26.30A	26.90A	27.05	.893	....	11
26	....	30.35B	....	30.35B	30.70	.924	....	11
27	....	31.30B	30.65A	30.70N	30.75	.926	....	11
28	....	31.00B	30.30A	30.65A	30.55	.927	....	11
29	....	31.10B	30.40A	30.40A	29.70	.924	....	11

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	....	30.15B	26.30A	26.30A	25.40	.890	....	11
3	25.30	27.15B	25.30	27.15B	28.00	.914	1	11
4	28.20	30.90B	28.20	30.90B	31.15	.936	6	12
5	....	....	29.40A	29.40A	27.20	.907	....	12
8	....	....	25.80A	26.35A	26.35	.901	....	12
9	....	27.50B	25.20A	25.20A	25.60	.894	....	12
10	....	....	25.25A	25.25A	24.75	.886	....	12
11	15.50	15.50	14.80	14.80	14.50	.706	4	16
12	12.30	12.30	12.30	12.30	12.20	.609	....	16
15	13.70	13.70	11.40A	12.15	12.55	.637	71	82
16	10.95	12.20B	10.95	12.20B	12.20	.630	50	127
17	13.00	13.30	11.90A	12.05	11.75	.620	44	105
18	....	12.75B	11.00A	12.15B	12.00	.631	....	111
19	11.40	11.90	10.90A	11.90	11.60	.623	22	131
22	13.90	13.90	12.50A	13.90	14.00	.697	14	132
23	14.65	15.30B	13.40	15.30B	15.30	.730	14	144
24	15.00	15.60B	14.75A	14.85A	14.60	.720	3	146
25	10.80	11.25B	10.80	11.25B	11.75	.641	2	142

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

DECEMBER 1986 225 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	11.80	13.45	11.00A	12.00B	12.15	.652	23	163
29	10.30	10.90B	9.00A	10.70	10.70	.608	208	332
30	11.80	12.65B	10.95A	11.50A	11.30	.628	60	241

IN OCTOBER

1	13.50	14.05B	12.35A	13.25	13.15	.683	5	246
2	12.65	13.50B	12.15A	13.50B	13.85	.704	2	211
3	14.80	15.20B	11.65A	12.30	12.40	.662	7	206
6	12.45	14.25B	12.45	13.45B	13.45	.695	1	207
7	12.70	13.50B	12.35A	13.50B	13.75	.703	5	209
8	14.00	15.60	12.10A	14.95	15.20	.739	4	206
9	16.00	16.00	13.85	13.85	13.95	.713	4	207
10	....	14.40B	13.35A	13.90A	13.90	.714	....	207
13	13.70	14.70B	13.70	14.70B	15.00	.746	2	207
14	12.60	15.20B	12.60	12.60	13.50	.712	40	243
15	14.90	16.50	13.45A	16.50	17.05	.793	11	253
16	17.20	17.50	16.40A	16.40A	16.90	.797	2	253
17	16.45	16.45	15.45A	15.45A	15.35	.771	12	260
20	12.80	13.10B	12.60	13.00B	13.50	.735	2	258
21	13.80	13.80	12.70A	13.00A	13.00	.733	1	259
22	13.45	13.50B	13.00A	13.30	12.80	.734	2	258
23	15.55	16.40B	13.90A	16.40B	16.15	.812	....	258
24	15.50	16.35B	14.65A	14.75A	14.50	.787	2	256
27	15.35	15.50B	13.25A	15.50B	15.65	.818	1	256
28	15.30	16.55	15.25A	15.55	15.30	.815	13	266
29	16.60	17.00B	15.10A	16.60	16.90	.847	3	266
30	19.90	19.90	19.80A	19.80A	19.50	.891	1	266
31	....	19.55B	19.25A	19.55B	20.25	.905	....	266

IN NOVEMBER

3	....	21.10B	....	21.10B	21.35	.926	....	266
4	20.30	21.55B	20.30	21.55B	21.70	.932	4	267
5	....	22.30B	21.20A	22.30B	22.60	.943	....	267
6	21.25	21.25	20.25A	21.25	21.70	.939	3	267
7	....	....	21.00A	21.55A	21.35	.940	....	267
10	....	21.70B	20.50A	21.70B	21.95	.953	....	267
11	....	22.40B	....	22.40B	23.00	.963	....	267
12	....	23.30B	21.50A	22.20A	22.25	.962	....	267
13	....	....	18.25A	18.25A	17.25	.917	....	267
14	....	19.90B	....	19.90B	20.65	.957	....	267
17	....	20.80B	18.60A	19.40A	18.80	.949	....	267
18	....	18.85B	12.80A	12.80A	13.25	.867	....	267
19	13.45	13.75B	12.45	13.75B	14.05	.886	4	265
20	14.90	17.10B	14.30A	17.10B	17.70	.946	20	310
21	21.00	21.30B	21.00	21.25	20.15	.970	....	285
24	....	23.00B	....	23.00B	23.35	.989	1	286
25	24.00	24.00	23.25A	24.00	24.65	.993	1	287
26	24.45	24.75B	23.80A	24.75B	24.65	.994	2	287
27	Exchange Closed; Thanksgiving Day							
28	....	24.70B	23.70A	24.00A	23.75	.995	....	287

IN DECEMBER

1	21.85	24.75B	21.55	24.75B	26.05	.998	1	275
2	27.50	29.00B	26.40A	29.00B	29.50	.999	1	276
3	....	30.70B	29.30A	29.30A	29.30	.999	....	217
4	....	30.10B	....	29.30N	29.65	.999	....	152
5	....	....	26.55A	27.10A	26.95	.999	....	143
8	....	28.00B	24.25A	27.00B	26.95	.999	....	143
9	....	....	25.00A	25.00A	24.95	.999	....	143
10	25.75	27.20B	24.80A	27.20B	26.10	.999	39	126
11	....	....	23.30A	23.30A	23.15	.999	....	126
12	....	23.75B	22.25A	22.25A	22.05	.999	....	90
15	....	23.40B	20.60A	23.40B	23.75	.999	....	90
16	....	24.80B	23.00A	24.20B	24.25	1.000	....	89
17	....	24.30B	22.70A	22.70A	22.60	1.000	....	35
18	....	23.00B	21.95A	22.00A	22.00	1.000	....	35
19	....	24.25B	21.60A	24.25B	24.75	1.000	....	35
22	....	....	....	....	....	1.000	....	....

DECEMBER 1986 230 CALLS

IN JUNE 1986

18	20.70	22.25B	20.70	22.25B	22.50	.771	1	1
19	....	....	21.60A	21.60A	21.10	.752	....	1
20	21.50	21.50	20.90	21.00B	23.00	.780	4	5
23	....	....	21.30A	21.30A	20.85	.754	....	5
24	....	24.20B	....	24.20B	23.45	.789	....	5
25	....	25.15B	....	24.05B	24.10	.800	....	5
26	....	....	....	24.10N	24.45	.805	....	5
27	....	24.65B	....	24.65B	24.55	.806	....	5
30	....	26.10B	....	26.10B	26.25	.828	....	5

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

DECEMBER 1986 230 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	27.25B	....	27.25B	27.60	.843	....	5
2	....	28.40B	27.30A	27.85B	28.15	.849	....	5
3	....	....	26.60A	26.60A	26.10	.828	....	5
4	Exchange Closed; Independence Day							
7	....	....	20.25A	20.25A	19.40	.738	....	5
8	....	....	16.90A	18.20A	18.20	.715	....	5
9	18.70	18.85B	18.70	18.85B	19.00	.730	1	6
10	19.70	19.70	18.00A	19.70	20.00	.746	1	5
11	....	....	18.80A	18.80A	18.65	.723	....	4
14	....	....	17.00A	17.00A	16.00	.670	....	4
15	13.65	14.65B	13.65	13.65	14.10	.623	1	5
16	....	15.20B	....	14.20B	14.25	.625	....	5
17	....	15.50B	....	15.50B	14.75	.638	....	5
18	....	15.55B	14.00A	15.55B	15.50	.649	....	5
21	....	....	15.00A	15.50N	15.05	.643	....	5
22	....	16.50B	...	16.50B	16.55	.671	....	5
23	....	....	....	16.55N	15.95	.665	...	5
24	....	....	15.80A	15.95N	16.20	.670	....	5
25	....	17.30B	....	17.30B	17.75	.703	....	5
28	13.00	13.00	13.00	13.00	13.70	.620	2	7
29	13.20	13.90	13.20	13.90	13.75	.624	3	8
30	14.50	14.80	12.40	14.80	15.20	.661	4	10
31	....	....	14.30A	14.30A	14.05	.637	2	10

IN AUGUST

1	....	14.35B	12.90A	12.90A	12.40	.596	....	10
4	12.10	14.15B	12.00	14.15B	14.80	.654	8	16
5	....	15.75B	....	15.25B	15.10	.663	....	16
6	14.45	14.60B	14.45	14.60B	14.75	.657	2	18
7	15.35	15.35	14.90A	14.90A	14.70	.658	1	22
8	....	15.35B	14.60A	14.60A	14.55	.659	....	18
11	....	17.15B	....	17.15B	17.15	.715	....	18
12	....	18.15B	....	18.15B	18.95	.756	....	18
13	....	20.65B	....	20.65B	20.70	.785	....	18
14	20.30	21.35	20.30	21.35	21.45	.801	2	19
15	....	21.60B	21.20A	21.60B	21.75	.808	....	19
18	....	21.90B	20.30A	21.90B	21.80	.814	....	21
19	20.85	21.00B	20.70A	20.85	21.15	.807	4	23
20	22.60	23.60B	22.60	23.60B	23.85	.845	2	24
21	....	....	23.70A	23.70A	23.65	.846	....	24
22	....	23.75B	23.55A	23.75B	23.65	.848	....	20
25	....	....	22.30A	22.75A	22.85	.842	....	20
26	22.75	26.00B	22.75	26.00B	26.35	.883	1	19
27	26.55	26.90B	26.20A	26.55	26.40	.886	1	18
28	....	26.50B	26.00A	26.30A	26.20	.887	....	18
29	....	26.70B	26.15A	26.15A	25.40	.881	....	18

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	....	25.80B	22.05A	22.05A	21.30	.835	....	18
3	21.60	22.95B	21.60	22.95B	23.70	.867	2	17
4	....	26.55B	....	26.55B	26.80	.898	....	17
5	....	....	25.05A	25.05A	22.95	.858	....	17
8	....	....	21.60A	22.35A	22.20	.849	....	17
9	....	23.40B	21.20A	21.20A	21.45	.840	....	17
10	....	....	21.15A	21.15A	20.70	.829	....	15
11	....	....	11.50A	11.50A	11.40	.613	....	15
12	8.20	11.40	8.20	10.00	9.50	.511	13	27
15	10.80	10.80	8.80	9.95	9.90	.540	139	127
16	8.90	9.80	8.20A	9.50	9.60	.534	104	167
17	9.55	10.55	9.05	9.10	9.15	.524	77	200
18	8.80@.60	10.15	8.60	9.25	9.35	.536	35	201
19	9.05	9.50B	8.45A	9.00	8.95	.527	98	225
22	9.15@.30	11.00	9.15	10.85	10.95	.605	297	489
23	11.00	11.70B	10.80	11.70B	12.00	.642	18	500
24	12.00	12.40	11.35	11.35	11.40	.630	293	362
25	11.15	11.15	8.00	9.00A	8.95	.544	248	499
26	8.40	10.50	8.00A	9.35	9.35	.555	175	533
29	8.35	8.50	6.50	8.20A	8.10	.508	163	575
30	8.80@.90	10.30	8.35	8.75	8.65	.529	102	589

IN OCTOBER

1	9.10	11.15	9.10	10.15	10.25	.588	277	564
2	9.85	10.60	9.25	10.60	10.80	.610	67	569
3	11.50@.70	12.45B	8.70	9.70	9.50	.585	14	572
6	9.20	11.15B	9.20	10.55A	10.40	.599	37	581
7	9.90	10.70B	9.40	10.50	10.65	.607	45	608
8	9.65	12.00	9.40A	12.00	11.90	.648	46	616
9	12.65	12.65	10.55A	10.90	10.80	.619	24	619
10	10.20	11.30B	10.20	10.80A	10.70	.619	137	741
13	10.55	11.45B	10.55	11.45B	11.70	.653	26	721
14	12.00	12.00	10.00	10.20	10.35	.614	35	722
15	10.85	13.40	10.85	13.25	13.45	.708	63	725

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

DECEMBER 1986 230 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	13.10	13.70	12.90A	12.90A	13.30	.711	30	718
17	12.00	12.10B	11.75A	12.00A	11.80	.680	55	767
20	10.60	10.60	9.35	10.05	10.20	.634	47	786
21	9.80	10.50B	9.30	9.70A	9.65	.630	26	808
22	10.10	10.30	9.65	9.65	9.50	.630	12	806
23	10.00	12.80	10.00	12.60	12.30	.722	82	801
24	11.40	12.05	10.70	10.70	10.85	.689	5	797
27	10.70	11.80	9.75A	11.80	11.80	.724	17	792
28	11.70	12.40B	11.60A	11.70	11.50	.718	6	795
29	11.65	13.25	11.30A	12.70B	12.95	.759	40	788
30	15.50	16.15	14.80A	15.40B	15.25	.817	52	793
31	15.00	15.50	14.55	15.50	15.90	.835	23	792

IN NOVEMBER

3	16.45	16.65	15.70	16.30	16.90	.863	140	908
4	16.00	17.30B	16.00	16.95	17.20	.873	73	952
5	16.65	18.20	16.65	18.10	18.05	.889	84	958
6	17.25	17.75B	15.30	16.70B	17.15	.880	73	1102
7	....	17.20B	16.40A	17.15N	16.80	.861	....	1017
10	16.20	17.10B	16.05A	17.10B	17.40	.899	100	1090
11	17.50	17.80B	17.50	17.80B	18.35	.917	1	1093
12	....	18.70B	17.00A	17.55A	17.65	.913	....	1093
13	16.85	16.85	14.60A	14.60A	12.90	.833	1	1093
14	13.90	15.30B	12.75A	15.30B	16.10	.901	31	1119
17	....	16.20B	14.10A	14.85A	14.30	.862	....	1084
18	14.30	14.30	8.65	8.65	9.20	.743	55	1125
19	9.30	9.70B	8.30A	9.70B	10.00	.775	11	1123
20	10.50	13.10	9.85	13.10	13.15	.872	7	1125
21	13.30@.25	17.60	13.25	17.60	15.50	.919	4	1123
24	16.20	18.85	16.20	18.85	18.55	.964	7	1123
25	18.40	19.25	18.05	19.25	19.80	.976	35	1100
26	19.70	20.00B	19.05A	20.00B	19.80	.976	4	1103
27	Exchange Closed; Thanksgiving Day							
28	19.70	19.70	19.20A	19.70	18.90	.979	....	1097

IN DECEMBER

1	....	20.00B	16.90A	20.00B	21.15	.993	4	1097
2	21.50	24.00B	21.50	24.00B	24.55	.998	14	1097
3	25.50	25.70B	24.25A	24.25A	24.30	.998	10	1098
4	....	25.10B	....	24.30N	24.65	.998	1	1095
5	....	....	21.55A	22.10A	21.95	.997	....	1073
8	21.70	23.00B	19.25A	22.00B	21.95	.999	13	1070
9	21.75	21.75	20.00A	20.00A	19.95	.998	20	1053
10	....	22.20B	19.80A	22.20B	21.10	.999	....	1050
11	18.05	18.70B	18.05	18.05	18.15	.999	6	1049
12	....	18.75B	17.25A	17.25A	17.05	.999	1	1049
15	15.60	18.40B	15.60	18.40B	18.75	.999	....	1048
16	19.50	19.80B	18.00A	19.30A	19.25	.999	12	1016
17	....	19.30B	17.70A	17.70A	17.60	.999	....	679
18	17.40	18.00B	16.95A	17.00A	17.00	1.000	4	630
19	17.65	19.25B	16.60A	19.25B	19.75	1.000	1	598
22	....	..	....	....	....	.999	....	....

DECEMBER 1986 235 CALLS

IN MAY 1986

19	11.55	11.60B	11.55	11.60B	11.60	.551	10	10
20	....	....	....	13.35B	13.70	.603	....	10
21	....	....	13.00A	13.00A	13.25	.600	....	10
22	....	15.90B	....	15.90B	16.45	.666	....	10
23	....	16.90B	....	16.90B	17.15	.679	....	10
26	Exchange Closed; Memorial Day							
27	....	18.70B	....	18.70B	20.00	.726	....	10
28	....	20.80B	....	20.80B	21.20	.743	....	10
29	....	21.70B	20.70A	21.70B	21.90	.754	....	10
30	....	22.10B	21.55A	21.90N	21.40	.742	....	10

IN JUNE

2	....	....	20.80A	20.80A	19.50	.712	....	10
3	....	19.75B	19.40A	19.75B	20.30	.725	....	10
4	....	....	18.00A	19.00A	18.85	.703	....	10
5	....	19.60B	....	19.60B	19.95	.721	....	10
6	....	....	19.40A	19.95N	19.70	.716	....	10
9	....	....	15.35A	15.35A	15.10	.631	....	10
10	....	....	14.65A	14.65A	15.10	.632	....	10
11	....	16.30B	....	16.30B	16.30	.652	....	10
12	....	....	....	16.30N	16.65	.661	....	10
13	....	20.00B	....	20.00B	19.95	.723	....	10
16	....	....	....	19.95N	20.20	.729	....	10
17	....	....	19.00A	19.00A	18.20	.695	....	10
18	....	19.00B	17.40A	19.00B	19.05	.712	....	10
19	....	....	18.25A	18.25A	17.80	.690	....	10

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

DECEMBER 1986 235 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	....	....	....	17.80N	19.60	.721	....	10
23	....	....	17.95A	17.95A	17.55	.691	....	10
24	18.65	20.65B	18.65	20.65B	19.95	.731	1	11
25	....	21.50B	....	20.45B	20.50	.743	....	11
26	....	....	....	20.50N	20.85	.749	....	11
27	....	21.00B	....	21.00B	20.95	.750	....	11
30	....	22.30B	....	22.30B	22.50	.775	....	11

IN JULY

1	....	23.40B	....	23.40B	23.80	.792	....	11
2	....	24.50B	23.55A	23.90B	24.30	.800	....	11
3	....	....	22.85A	22.85A	22.35	.774	....	11
4	Exchange Closed; Independence Day							
7	....	....	16.95A	16.95A	16.15	.671	....	11
8	14.50	14.70B	13.95A	14.70B	15.00	.645	1	12
9	....	15.60B	....	15.60B	15.80	.662	....	12
10	15.00	16.40B	14.75	16.40B	16.65	.680	2	14
11	....	....	15.70A	15.70A	15.50	.655	....	14
14	....	....	14.20A	14.20A	13.20	.597	....	14
15	12.50	12.50	11.50A	12.00A	11.55	.548	1	15
16	12.40	12.60	11.90A	11.90A	11.80	.550	11	23
17	12.80	12.80	12.00	12.00	12.15	.564	5	27
18	13.00	13.00	11.60A	13.00	12.80	.575	2	28
21	....	....	12.30A	12.80N	12.30	.569	....	28
22	12.70	13.85	12.70	13.85	13.60	.599	5	31
23	....	....	....	13.60N	13.05	.592	....	28
24	....	....	12.90A	13.05N	13.35	.598	....	28
25	....	14.40B	....	14.40B	14.70	.633	....	28
28	11.00	11.25	11.00	11.00A	11.10	.544	2	30
29	....	....	10.80A	10.80A	11.10	.548	....	30
30	10.90	12.20B	10.00	12.20B	12.35	.587	2	32
31	12.00	12.00	11.60	11.60	11.30	.561	11	41

IN AUGUST

1	11.00	11.60	10.40A	10.40A	9.90	.517	7	46
4	9.45	11.80B	9.00	11.80B	11.95	.576	99	94
5	12.30	12.85	12.30	12.85	12.25	.587	13	101
6	11.45	11.95	11.45	11.95	11.90	.580	23	121
7	12.05	12.55B	12.00A	12.00A	11.85	.581	4	127
8	12.10	12.45B	11.75A	11.75A	11.70	.581	25	145
11	12.85	14.00B	12.85	14.00B	13.95	.641	21	135
12	15.65	15.65	15.65	15.65	15.55	.686	1	134
13	15.70	17.10B	15.55	17.05	17.15	.719	30	133
14	17.75	17.75	17.65	17.65	17.85	.735	5	131
15	....	18.00B	17.60A	18.00B	18.05	.743	....	131
18	16.50	18.20B	16.50	16.75	18.10	.750	51	183
19	....	....	17.00A	17.75A	17.50	.740	....	181
20	17.35	19.70	17.35	19.70	19.95	.786	1	182
21	19.70	19.70	19.70	19.70	19.75	.785	11	183
22	20.05	20.10	19.70A	19.95A	19.75	.787	2	181
25	....	....	18.40A	18.85A	19.05	.779	....	180
26	....	21.95B	....	21.95B	22.25	.830	....	180
27	21.95	22.80B	21.95	22.10B	22.25	.833	1	180
28	....	22.50B	22.10A	22.20A	22.05	.834	....	181
29	....	22.55B	22.00A	22.00A	21.35	.826	....	180

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	17.60	21.70B	17.60	17.60	17.50	.766	1	180
3	17.30	19.05B	17.30	19.05B	19.70	.806	3	178
4	21.90	21.90	21.90	21.90	22.60	.847	2	176
5	....	....	20.85A	20.85A	19.00	.795	....	176
8	....	....	17.70A	18.35A	18.35	.783	....	176
9	....	19.50B	17.40A	17.40A	17.65	.771	....	176
10	....	....	17.35A	17.35A	17.00	.758	....	176
11	11.00	11.00	8.65A	8.75	8.70	.515	11	186
12	9.10	9.50	5.70	7.50	7.50	.414	302	423
15	8.75	9.00	6.60	7.70	7.65	.442	397	620
16	6.70@.55	7.65	6.40	7.45	7.40	.437	152	678
17	7.60	8.40	7.05	7.05	6.95	.428	147	738
18	6.70@.65	8.00	6.65	7.30	7.10	.440	116	757
19	6.80	7.40	6.40	6.75	6.80	.432	399	957
22	7.10@6.90	8.50	6.90	8.30	8.35	.509	442	1074
23	8.85	9.20	8.15A	9.20	9.20	.548	383	1272
24	8.80	9.60	8.35	8.90A	8.70	.534	105	1297
25	8.15@.10	8.55B	6.00	6.55	6.70	.446	179	1283
26	6.40@.50	8.00	6.15	6.95	7.05	.457	223	1328
29	6.00@5.75	6.30	4.70	6.05	6.05	.409	337	1356
30	6.35	7.70	6.20	6.45	6.45	.430	245	1347

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

DECEMBER 1986 235 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	7.00	8.80	6.90	7.75	7.75	.489	408	1487
2	7.60@.55	8.15	7.00	8.10B	8.20	.512	285	1375
3	8.85@.95	9.60	6.00	7.15	7.15	.465	206	1393
6	6.90	8.60	6.90	7.75	7.90	.498	107	1390
7	7.50	8.10	6.85	8.10	8.10	.507	142	1476
8	6.95@.85	9.40	6.85	9.05@.15	9.15	.550	284	1511
9	8.90	9.75	7.95	8.00	8.20	.518	434	1472
10	7.70@.25	8.50	7.25	8.00	8.05	.518	432	1585
13	7.75	8.65B	7.75	8.65B	8.90	.553	114	1558
14	9.00	9.10	7.10	7.65	7.75	.511	202	1562
15	8.30	10.25	7.70A	10.25	10.30	.612	400	1480
16	10.45	10.85	9.45	9.80	10.00	.613	180	1454
17	9.45	9.45	8.75	9.05	8.80	.578	49	1454
20	7.90@.95	7.95	6.35	7.40	7.40	.526	160	1527
21	7.70@.75	7.75	6.65	6.80	6.95	.520	185	1556
22	7.25	7.50B	6.90A	7.05	6.70	.518	262	1624
23	7.05	9.50	7.05	9.05B	9.05	.617	154	1614
24	8.85	9.10	7.55	7.70	7.70	.578	117	1557
27	7.80	8.55	6.70	8.50	8.55	.613	126	1654
28	8.50	9.35B	8.15A	8.50	8.30	.605	126	1637
29	8.75	9.80	8.15A	9.30	9.50	.650	31	1646
30	12.30	12.30	11.25	11.60	11.45	.720	287	1781
31	11.00	11.75B	10.85	11.50B	11.95	.742	40	1782

IN NOVEMBER

3	12.40	12.50	11.85	12.20	12.85	.775	29	1582
4	11.85	13.40B	11.60	12.95	13.05	.786	73	1589
5	13.00	13.75	12.80A	13.55	13.75	.807	138	1539
6	12.80	13.75B	11.55	12.65B	12.95	.792	17	1534
7	12.75	12.90B	12.10	12.40B	12.65	.791	11	1530
10	12.05	12.95	12.00A	12.95	13.15	.813	25	1535
11	13.25	13.40B	12.90	13.40B	13.90	.840	26	1533
12	14.00	14.05B	12.65A	13.25A	13.20	.831	2	1531
13	12.45	12.45	9.75	9.75	8.95	.710	29	1532
14	9.20	10.95B	8.70	10.95B	11.75	.807	27	1537
17	10.00	11.90	9.60	10.10	10.15	.771	175	1561
18	10.00	10.40	5.50	5.85	5.90	.581	889	1856
19	6.20	6.45	5.00A	6.45	6.45	.618	535	1740
20	6.70	9.30	6.45	9.00	9.05	.750	255	1695
21	9.15	12.45	8.60	11.80	11.05	.823	154	1639
24	11.40	14.10	11.40	13.70	13.95	.903	57	1617
25	13.60	15.00	13.05	15.00	15.10	.928	23	1597
26	14.50	15.10B	14.20	15.10B	15.05	.933	53	1589
27	Exchange Closed; Thanksgiving Day							
28	15.00	15.00	14.50	14.50	14.25	.930	1	1584

IN DECEMBER

1	14.10	16.45	12.20A	16.45	16.35	.968	24	1593
2	16.90	18.85	16.80A	18.85	19.65	.986	36	1550
3	19.70	20.10B	18.95A	19.70	19.40	.989	47	1548
4	19.85	20.30B	19.00	19.30B	19.75	.992	12	1516
5	....	....	16.20A	17.10A	17.10	.984	....	1516
8	....	18.00B	14.50A	17.10N	17.10	.992	....	1572
9	....	....	15.30A	15.30A	15.10	.988	....	1571
10	16.45	17.25B	14.95A	17.00	16.20	.995	10	1565
11	15.80	15.80	12.80A	13.00	13.40	.987	12	1571
12	....	13.80B	12.40A	12.40A	12.15	.986	2	1571
15	10.65	13.45B	10.50A	13.45B	13.75	.999	4	1571
16	14.60	14.80B	13.00A	14.20B	14.25	.999	13	1570
17	14.30	14.30	12.70A	12.80	12.60	.999	191	1564
18	12.50	13.00B	11.95A	12.00A	12.00	.999	38	1346
19	12.70	14.25B	11.60A	14.25B	14.75	1.000	2	1356
22	....	....	....	....	....	.999	....	....

DECEMBER 1986 240 CALLS

IN MAY 1986

20	10.00	10.80B	10.00	10.80B	11.15	.539	1	1
21	10.80	10.80	10.35A	10.35A	10.75	.534	2	3
22	....	13.05B	....	13.05B	13.55	.602	....	3
23	13.70	13.70	13.70	13.70	14.20	.615	....	3
26	Exchange Closed; Memorial Day							
27	....	15.60B	....	15.60B	16.65	.665	1	4
28	....	17.50B	....	17.50B	17.85	.684	....	4
29	....	18.55B	17.50A	18.55B	18.70	.695	....	4
30	....	18.80B	18.35A	18.70N	18.10	.682	....	4

IN JUNE

2	....	....	17.70A	17.70A	16.40	.649	....	4
3	....	16.65B	16.30A	16.65B	17.15	.663	....	4
4	....	....	15.00A	15.85A	15.80	.639	....	4
5	....	16.50B	....	16.50B	16.80	.659	....	4

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

DECEMBER 1986 240 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	....	....	16.30A	16.80N	16.60	.653	....	4
9	....	....	12.65A	12.65A	12.45	.562	....	4
10	....	....	12.00A	12.00A	12.45	.562	....	4
11	12.60	13.55B	12.60	13.55B	13.70	.584	1	5
12	13.70	13.70	13.70	13.70	13.85	.593	1	6
13	....	17.00B	....	17.00B	17.05	.660	....	6
16	....	....	....	17.05N	17.10	.666	....	6
17	17.20	17.20	16.00A	16.00A	15.25	.629	1	6
18	....	16.00B	14.55A	16.00B	16.05	.647	....	6
19	....	16.15B	15.30A	15.30A	14.85	.623	....	6
20	....	....	....	14.85N	16.45	.657	....	6
23	....	....	15.00A	15.00A	14.55	.624	....	6
24	17.30	17.35B	17.30	17.35B	16.75	.667	1	6
25	17.40	18.15B	17.40	17.40	17.30	.680	1	6
26	....	....	....	17.30N	17.55	.686	....	6
27	....	17.65B	....	17.65B	17.60	.688	....	6
30	....	18.85B	....	18.85B	19.05	.715	....	6

IN JULY

1	....	19.90B	....	19.90B	20.25	.735	....	6
2	20.30	20.90B	20.10A	20.40B	20.70	.743	2	6
3	....	....	19.40A	19.40A	18.90	.714	....	6
4	Exchange Closed; Independence Day							
7	....	....	14.00A	14.00A	13.25	.600	....	6
8	12.00	12.00	11.30A	12.00	12.35	.573	1	7
9	12.90	12.90	12.70	[illegible]	13.00	.591	6	13
10	11.65	13.50B	11.65	[illegible]	13.75	.610	17	29
11	13.70	13.70	12.95A	[illegible]	12.70	.583	1	29
14	11.15	12.35	11.15	[illegible]	10.60	.522	11	29
15	10.60	10.60	9.10	9.85	9.25	.473	28	43
16	10.00	10.35	9.50	9.55	9.35	.475	6	45
17	9.85	10.75	9.85	9.90	9.80	.489	36	69
18	10.10	10.70	9.10	10.70	10.40	.501	191	235
21	10.00	10.55	10.00	10.50	10.00	.494	3	238
22	11.25	11.30	11.00	11.00	11.10	.526	13	248
23	11.00	11.00	11.00	11.00	10.60	.518	4	247
24	10.60	10.60	10.40	10.40	10.85	.524	3	247
25	12.00	12.00	12.00	12.00	11.95	.560	2	250
28	11.10	11.10	8.80A	8.80A	8.85	.469	16	260
29	8.90@9.35	9.35	8.70	9.00B	8.85	.472	27	264
30	8.70	9.70B	8.10	9.70B	9.90	.511	54	303
31	9.35	9.45	9.35	9.35	9.00	.484	4	307

IN AUGUST

1	8.90	9.15B	8.10	8.10	7.80	.440	17	315
4	7.50	9.00B	7.30	9.00B	9.60	.500	6	315
5	9.85	10.45	9.85	10.15A	9.75	.509	7	317
6	9.50	9.75	9.40A	9.75	9.50	.502	3	318
7	9.45	10.00	9.45	9.60	9.40	.503	14	321
8	9.55	9.95B	9.30A	9.30A	9.25	.501	2	321
11	10.00	11.25B	10.00	11.25B	11.20	.563	16	335
12	11.10	12.00	11.10	12.00	12.60	.610	6	336
13	12.05	14.40	12.05	13.90	14.00	.645	13	328
14	14.00	14.75	14.00	14.35	14.55	.662	11	318
15	14.25	14.70B	14.25	14.70B	14.75	.670	3	317
18	13.40	14.80	13.35	14.70A	14.75	.676	6	316
19	14.00@.30	14.30	13.40	14.10	14.20	.665	17	302
20	15.30	16.20B	15.10A	16.20B	16.45	.716	3	303
21	16.45	16.45	15.80	16.00	16.25	.715	7	305
22	15.80	16.50	15.80	16.15	16.25	.716	7	301
25	14.95	15.35B	14.95	15.35B	15.50	.705	4	295
26	17.00	18.50	17.00	18.20	18.45	.765	4	294
27	18.20	19.15	18.20	18.55	18.45	.768	10	295
28	18.00	18.65B	17.40	18.15	18.20	.768	8	294
29	....	18.85B	18.15A	18.15A	17.60	.758	1	294

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	17.80	18.00B	14.65	14.65	14.05	.686	62	341
3	14.20	15.50B	14.20	15.50B	16.05	.732	4	343
4	16.45	17.90	16.00A	17.90	18.70	.783	73	412
5	16.95	16.95	16.55A	16.55A	15.50	.719	1	419
8	14.45	14.90	14.15A	14.90	14.90	.705	3	419
9	15.80	15.80	14.05A	14.05A	14.25	.691	2	421
10	13.80	13.95B	13.60	13.65	13.65	.675	7	424
11	11.35	11.35	6.20	6.40@.90	6.65	.418	238	398
12	6.80@7.35	7.35	5.00	6.00	5.70	.324	240	479
15	6.70	7.00	4.95	6.00	5.85	.350	687	907
16	5.10@4.50	5.80	4.50	5.60	5.60	.346	304	997
17	5.80	6.55	5.20	5.35	5.20	.339	314	1240
18	4.80@.95	6.00	4.80	5.30A	5.30	.350	325	1480
19	5.00	5.60	4.65	5.20	5.05	.342	316	1680
22	5.05@.10	6.40	5.05	6.25B	6.25	.415	485	1940

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

DECEMBER 1986 240 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	6.35	6.90B	6.05	6.60@.65	6.90	.453	229	2064
24..	6.80	7.10	6.20	6.80	6.50	.439	407	2233
25..	6.35	6.35	4.30	4.90	4.90	.353	470	2406
26..	4.70@.55	6.00	4.45	5.10B	5.15	.364	292	2327
29..	4.25	4.60	3.45	4.40@.30	4.35	.318	405	2460
30..	4.80@.85	5.75	4.45	4.75	4.70	.337	558	2576

IN OCTOBER

1..	5.10	6.65	5.10	5.70@.80	5.70	.393	427	2534
2..	5.55	6.05	5.05	6.00@.05	6.05	.415	158	2537
3..	6.70	7.05	4.30	5.30@.15	5.25	.369	1586	2023
6..	5.20	6.55	4.75	5.75	5.85	.400	493	1716
7..	5.60	6.00	5.00	5.90	5.95	.409	441	1717
8..	5.05@.20	7.00	5.05	6.65	6.85	.451	1168	1916
9..	6.70	7.45	5.65	5.85@.90	6.00	.419	464	1949
10..	5.60	6.30B	5.55	5.85	5.90	.418	222	1959
13..	6.05	6.50B	5.70	6.50B	6.55	.451	42	1899
14..	6.45	6.65	5.10	5.50	5.60	.409	139	1860
15..	5.55@.45	7.65	5.40	7.60B	7.65	.510	286	1856
16..	7.95	8.00	6.70	7.40	7.30	.510	451	1680
17..	7.15	7.15	6.20	6.40@.30	6.35	.472	180	1631
20..	5.55@.45	5.65	4.50	5.05	5.20	.418	320	1691
21..	5.35@.25	5.45	4.35	4.65@.70	4.75	.411	322	1743
22..	4.85@.95	5.10	4.55	4.60	4.55	.407	634	1847
23..	4.80	6.85	4.80	6.30	6.40	.505	730	2157
24..	6.15	6.50	5.10	5.30	5.25	.462	597	2285
27..	5.00@.10	5.95	4.40	5.90@.95	5.90	.494	394	2224
28..	5.80	6.60	5.50A	5.70	5.70	.484	266	2263
29..	5.45	6.85	5.45	6.40	6.55	.530	272	2211
30..	9.00@8.95	9.00	7.85	8.15	8.20	.605	332	2132
31..	7.85	8.40	7.40	8.30@.40	8.55	.628	144	2080

IN NOVEMBER

3..	9.15@.00	9.20	8.45	9.20	9.25	.663	212	2116
4..	8.50@.40	9.75B	8.20	9.30	9.35	.674	457	2048
5..	8.95	10.00	8.95	9.90	9.95	.698	132	2031
6..	9.60	9.90	7.80	9.10B	9.20	.677	243	2074
7..	8.95	9.35	8.35	8.80	8.85	.672	79	2013
10..	8.15	9.25B	8.15	9.15	9.15	.695	74	2005
11..	9.35	9.85B	9.00	9.80@.85B	9.90	.728	179	1944
12..	10.10	10.10	8.50	9.20	9.15	.713	66	1909
13..	8.55	8.60	5.60	5.80	5.65	.559	677	2235
14..	5.90	8.00	5.45	8.00	7.90	.675	643	2359
17..	6.70	8.05B	6.25	6.60	6.65	.621	470	2321
18..	6.35	6.70B	3.05	3.25@.35	3.30	.407	1451	3034
19..	3.50	4.00	2.70	3.80	3.75	.442	2269	3226
20..	4.05@3.90	5.90	3.60	5.60@.40	5.60	.587	838	3057
21..	5.70	8.80	5.25	7.30	7.15	.678	565	2949
24..	7.35@.25	10.10	7.20	9.60	9.60	.790	906	2809
25..	9.20	10.25	8.60	10.25	10.70	.831	204	2843
26..	10.20	10.80	9.70	10.80	10.65	.836	175	2545
27..	Exchange Closed; Thanksgiving Day							
28..	9.60	10.35B	9.60	9.60	9.80	.825	165	2487

IN DECEMBER

1..	7.70	12.00	7.35	11.75@12.00	11.85	.898	484	2519
2..	11.85@12.10	15.00	11.65	15.00	14.85	.954	120	2524
3..	15.65	15.90	14.60A	14.60A	14.70	.955	23	2428
4..	14.70	15.55	14.25	14.85	14.95	.963	74	2422
5..	14.40	14.40	11.60	12.30B	12.50	.935	58	2412
8..	12.30	13.55B	9.90A	12.50A	12.40	.956	95	2453
9..	12.40	12.40	10.45	10.45	10.45	.934	41	2586
10..	11.05	13.00	10.25A	11.75	11.45	.961	306	2383
11..	11.00	11.00	8.00	8.80	8.75	.917	95	2301
12..	8.00	8.80B	7.55	7.55	7.50	.901	14	2288
15..	6.00	9.00B	5.60	9.00B	8.90	.982	69	2267
16..	8.85	9.90	8.10	9.40A	9.35	.994	68	2218
17..	9.35	9.35	7.50A	8.20	7.70	.995	78	2228
18..	8.10	8.30	6.95A	7.30	7.05	.999	5	2173
19..	7.20	9.85	6.20	9.85	9.75	.999	75	2180
22..	....	....	....	....	....	.996	....	....
23..	....	....	....	....	....	.991	2	....
24..	....	....	....	....	....	.983	....	....

DECEMBER 1986 245 CALLS

IN MAY 1986

15..	9.55	9.55	8.55A	8.55A	8.10	.432	1	1
16..	....	....	7.40A	7.40A	7.70	.417	....	1
19..	....	....	7.60A	7.60A	7.45	.424	....	1
20..	....	....	....	8.70B	8.95	.475	....	1

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

DECEMBER 1986 245 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	....	....	8.35A	8.35A	8.55	.469	....	1
22..	....	10.55B	....	10.55B	11.05	.537	....	1
23..	....	11.40B	....	11.40B	11.60	.550	....	1
26..	Exchange Closed; Memorial Day							
27..	....	12.80B	....	12.80B	13.70	.601	....	1
28..	....	14.60B	....	14.60B	14.85	.620	....	1
29..	14.50	15.55B	14.50	15.55B	15.70	.632	1	2
30..	....	15.80B	15.45A	15.70N	15.15	.618	....	2

IN JUNE

2..	....	....	14.90A	14.90A	13.60	.583	....	2
3..	13.90	13.90	13.50A	13.90	14.35	.598	1	3
4..	....	....	12.50A	13.20A	13.10	.573	....	3
5..	13.40	13.70B	13.40	13.70B	14.00	.593	1	3
6..	....	....	13.65A	14.00N	13.80	.587	....	3
9..	....	....	10.35A	10.35A	10.15	.492	....	3
10..	10.00	10.00	9.80A	10.00	10.15	.492	3	6
11..	10.25	11.15B	10.25	11.15B	11.30	.515	1	7
12..	....	....	....	11.30N	11.40	.524	....	7
13..	....	14.20B	....	14.20B	14.10	.593	....	7
16..	14.75	14.75	14.50A	14.50A	14.20	.600	1	8
17..	....	....	13.30A	13.30A	12.60	.561	....	8
18..	....	13.20B	12.00A	13.20B	13.30	.580	....	8
19..	....	....	12.65A	12.65A	12.25	.555	....	8
20..	....	....	....	12.25N	13.65	.590	....	8
23..	....	....	12.35A	12.35A	11.95	.555	....	8
24..	....	14.40B	....	14.40B	13.85	.599	....	8
25..	....	15.10B	....	14.25B	14.30	.614	....	8
26..	....	....	....	14.30N	14.60	.620	....	8
27..	....	14.65B	....	14.65B	14.65	.621	....	8
30..	....	15.70B	....	15.70B	15.95	.650	....	8

IN JULY

1..	....	16.65B	....	16.65B	17.05	.672	....	8
2..	16.50	17.60	16.50	17.50A	17.45	.680	2	8
3..	....	....	16.25A	16.25A	15.75	.648	....	8
4..	Exchange Closed; Independence Day							
7..	13.80	13.80	11.00	11.00	10.70	.527	21	28
8..	10.10	10.25	9.10A	10.00A	9.90	.499	27	55
9..	10.50	10.70	10.00	10.70	10.45	.517	10	64
10..	9.70	10.90B	9.70	10.90B	11.10	.537	2	64
11..	11.40	11.55	10.50	10.50	10.25	.509	4	67
14..	....	....	9.50A	9.50A	8.50	.448	....	67
15..	8.50	8.90	7.20	8.50	7.35	.400	33	94
16..	8.40	8.40	7.70A	7.70A	7.45	.402	2	96
17..	8.60	8.75	7.90	7.90	7.75	.416	15	102
18..	7.75	8.55	7.30A	8.55	8.40	.428	9	110
21..	8.00	8.75	8.00	8.20	7.95	.421	22	122
22..	8.50	9.10	8.50	9.00	8.90	.452	37	149
23..	9.10	9.10	8.80	9.00	8.45	.445	8	143
24..	8.80	8.80	8.15	8.15	8.65	.451	18	145
25..	9.35	9.40B	9.35	9.35	9.60	.487	....	145
28..	7.70	7.85	6.80A	7.00	7.00	.395	18	150
29..	7.25	7.35	6.75	7.00	6.95	.398	53	174
30..	6.35	7.75	6.15	7.70A	7.80	.436	50	222
31..	7.70	7.70	7.20	7.20	7.05	.409	5	222

IN AUGUST

1..	7.20	7.50	6.25	6.25	6.20	.366	8	228
4..	5.60	7.60B	5.60	7.60B	7.55	.424	46	241
5..	7.70	8.35	7.70	7.90A	7.70	.433	21	255
6..	7.25	7.50	6.95	7.40B	7.45	.425	6	249
7..	7.40	7.60B	7.40	7.40	7.35	.425	3	249
8..	7.85	7.85	7.25A	7.25A	7.20	.424	2	250
11..	7.85	9.00	7.85	8.75	8.85	.484	37	276
12..	9.15	9.70	8.40	9.70	10.00	.531	130	368
13..	9.70	11.90	9.70	11.40	11.20	.567	61	375
14..	10.80	11.90	10.80	11.60	11.70	.584	13	375
15..	11.40@.60	11.80B	11.05	11.70	11.85	.592	17	362
18..	11.10	11.95	10.40	11.85	11.75	.597	53	352
19..	11.00	11.65	10.90	11.10	11.25	.584	20	348
20..	12.25	13.05B	12.25	12.65A	13.30	.639	17	345
21..	13.35	13.35	12.30	13.30	13.15	.636	19	342
22..	13.00	13.20B	13.00	13.10	13.15	.637	3	343
25..	12.70	12.70	11.90	11.95	12.40	.623	12	339
26..	13.90	15.00	13.90	15.00	15.05	.690	60	310
27..	15.75	16.00	14.65	14.90	15.05	.693	13	301
28..	....	15.20B	14.50A	15.00A	14.80	.692	....	301
29..	15.25@.30	15.40B	14.20	14.20	14.20	.680	8	306

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

DECEMBER 1986 245 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	13.95	14.50B	10.85	11.40B	11.05	.598	5	307
3	10.90	12.30B	10.90	12.30B	12.85	.649	16	308
4	12.65	15.50	12.65	15.50	15.20	.707	11	312
5	15.15	15.15	12.90	13.60	12.35	.634	14	307
8	12.00	12.20	11.45	11.50	11.80	.617	6	302
9	12.95	12.95	10.90A	10.90A	11.25	.602	6	300
10	11.30	11.30	10.70	11.05B	10.75	.585	16	299
11	8.60	8.85	4.80	5.15	4.95	.328	383	449
12	5.55	6.80	3.00	4.40B	4.40	.245	276	681
15	5.00	5.00	3.70	4.30	4.35	.268	214	718
16	3.90@.70	4.35	3.70	4.25	4.15	.265	194	772
17	4.35@.25	4.85	3.80	3.90A	3.85	.259	171	845
18	3.70	4.90B	3.60	4.00	3.90	.269	217	941
19	3.65	4.00	3.40A	3.65A	3.70	.262	135	1024
22	3.90	4.65	3.85A	4.50	4.60	.327	97	1038
23	4.80	5.20	4.35	4.95	5.15	.362	182	1103
24	5.00	5.25	4.30	4.75	4.70	.349	277	1124
25	4.60	4.60	3.00	3.55@.60	3.50	.270	369	1199
26	3.15@.20	4.30	3.15	3.70	3.70	.279	270	1349
29	3.20	3.25	2.40	3.10	3.10	.238	297	1475
30	3.60	4.20	3.20	3.45	3.35	.254	245	1494

IN OCTOBER

1	3.60	4.80	3.60	4.15@.20	4.15	.305	278	1417
2	3.90	4.40	3.60	4.25	4.35	.324	386	1474
3	4.80@.90	5.15	3.00	3.75	3.75	.283	415	1530
6	3.45	4.80	3.45	4.30	4.20	.310	109	1487
7	3.90	4.25	3.55	4.25	4.30	.317	276	1299
8	3.80@.75	5.15	3.75	5.00	5.00	.357	421	1449
9	4.90	5.45	4.10	4.20@.25	4.30	.326	381	1302
10	4.00	4.45	3.90	4.10	4.20	.325	93	1282
13	4.00	4.70B	4.00	4.65B	4.70	.354	24	1289
14	4.70	4.80	3.50	3.85	3.90	.314	160	1310
15	3.75@.85	5.70	3.75	5.70	5.55	.409	522	1535
16	5.70@.60	5.85	4.80	5.30B	5.20	.409	488	1710
17	4.95	5.00	4.25	4.50	4.45	.371	346	1755
20	3.95	3.95	3.10	3.50	3.45	.318	458	1939
21	3.60	3.60	2.95	3.00B	3.10	.310	787	2366
22	3.30@.10	3.40	2.90	2.90A	2.90	.305	333	2425
23	3.15	4.65	3.15	4.15	4.25	.395	1197	2277
24	4.10	4.35	3.30	3.35	3.40	.352	395	2152
27	3.30	3.85	2.80	3.80	3.85	.379	870	2395
28	3.80	4.35	3.55	3.70	3.65	.367	414	2478
29	3.45@.40	4.65	3.40	4.30	4.35	.410	432	2661
30	6.10@5.90	6.20	5.20	5.50@.65	5.60	.483	516	2784
31	5.40@.35	5.65	4.90	5.55@.65	5.80	.505	496	2776

IN NOVEMBER

3	6.35@.30	6.35	5.60	6.25@.30	6.25	.537	649	2492
4	5.60	6.50	5.60	6.25	6.30	.546	260	2412
5	5.80	7.00	5.80	6.60	6.80	.570	238	2245
6	6.15	6.75	5.15	6.00	6.20	.544	255	2338
7	5.85@.95	6.30	5.40	5.80	5.80	.535	181	2352
10	5.60	6.10	5.15	6.10	6.05	.556	1213	3175
11	6.15	6.50	5.80	6.50	6.60	.590	163	3228
12	6.75	6.75	5.45	5.95@6.00	5.90	.569	227	3255
13	5.65	5.75	3.30	3.30A	3.20	.402	357	3276
14	3.30	4.95	3.10	4.75@.95	4.90	.519	1221	3477
17	4.00	5.10	3.75	3.90@.85	3.90	.454	541	3402
18	3.75@.70	4.10	1.50	1.95@.75	1.70	.253	15955	9219
19	1.75@.80	2.05	1.40	2.00	2.00	.280	2601	8962
20	2.25	3.50	1.90	3.20	3.15	.411	2958	8698
21	3.25@.15	5.50	2.80	4.30	4.20	.503	3086	7969
24	4.45	6.35	4.20	5.90	6.00	.627	894	7401
25	5.70@.50	6.75	5.10	6.75	6.85	.678	472	7310
26	6.30	7.00	6.15	6.85@.70	6.75	.682	164	7275
27	Exchange Closed; Thanksgiving Day							
28	6.80@.75	6.80	5.80A	5.90	5.95	.656	72	7131

IN DECEMBER

1	4.35	7.50B	4.05	7.45@.50B	7.55	.757	876	7170
2	7.90@.80	10.60B	7.40	10.50	10.40	.864	534	7153
3	10.75	11.55B	10.10	10.20B	10.25	.885	299	6920
4	10.50@.60	11.05	9.80	10.55	10.50	.879	83	6703
5	10.40	10.50	7.40	7.90	8.20	.810	196	6738
8	7.80@.75	8.80	6.00	8.10	8.00	.839	478	6697
9	7.75	8.10	6.25	6.55A	6.35	.772	233	6632
10	6.05	8.50	6.05	7.65	7.15	.833	211	6686
11	6.90	6.90	4.20	4.85	4.75	.704	86	6615
12	4.65	4.85	3.60	3.75	3.65	.647	61	6430
15	2.60@.50	4.80	2.10	4.70A	4.55	.814	567	6472
16	4.75	5.35	3.75A	4.80	4.80	.878	545	6192

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

DECEMBER 1986 245 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	4.65	4.90	3.25	3.35A	3.35	.810	782	5671
18	3.50	3.65	2.50	2.55	2.55	.831	304	5551
19	2.30	4.70	1.60	4.50	4.75	.988	584	5382
22	....	....	....	....	....	.905	108	....
23	....	....	....	....	....	.874	....	....
29	....	....	....	....	....	.770	1	....
30	....	....	....	....	....	.760	....	....

DECEMBER 1986 250 CALLS

IN MARCH 1986

26	12.50	14.10B	12.50	14.10B	14.10	.508	1	1
27	....	14.75B	....	14.10N	14.10	.508	....	1
28	Exchange Closed; Good Friday							
31	....	14.45B	14.05A	14.05A	13.95	.504	....	1

IN APRIL

1	12.20	12.20	12.20	12.20	11.50	.455	1	2
2	....	12.00B	....	12.00B	11.95	.464	....	2
3	....	....	10.50A	10.50A	9.80	.414	....	2
4	....	....	8.85A	8.85A	8.40	.374	....	2
7	8.60	8.60	8.10A	8.60	8.45	.377	1	3
8	....	10.45B	....	10.45B	10.70	.377	....	3
9	....	....	....	10.70N	10.80	.440	....	3
10	....	11.70B	....	11.70B	12.15	.468	....	3
11	....	....	11.55A	11.55A	11.15	.453	....	3
14	11.00	12.20B	11.00	12.20B	12.25	.478	1	4
15	....	....	....	12.25N	12.10	.475	....	4
16	....	14.20B	....	14.20B	14.70	.530	....	4
17	....	14.80B	....	14.80B	14.90	.536	....	4
18	....	....	13.60A	13.60A	13.50	.521	....	4
21	13.20	14.55B	13.20	14.55B	14.90	.550	1	4
22	14.20	14.20	13.10A	13.10A	13.10	.514	10	14
23	....	....	12.50A	13.10N	13.00	.513	10	24
24	....	....	....	13.00N	12.60	.504	....	24
25	....	....	....	12.60N	13.00	.513	....	24
28	....	13.20B	....	13.20B	13.60	.525	....	24
29	13.20	13.20	12.00A	12.00A	11.40	.476	5	29
30	....	....	9.45A	9.45A	9.00	.415	....	29

IN MAY

1	....	....	....	9.00N	9.00	.415	....	29
2	....	....	8.85A	8.85A	8.70	.407	....	29
5	....	9.00B	....	9.00B	10.10	.446	....	29
6	....	....	9.90A	9.90A	9.55	.434	....	29
7	....	....	8.70A	8.70A	9.35	.432	....	29
8	....	....	8.90A	8.90A	9.15	.434	....	29
9	....	9.20B	....	9.20B	9.40	.444	....	29
12	....	....	....	9.40N	8.90	.431	....	29
13	....	....	8.30A	8.30A	7.95	.418	....	29
14	7.65	8.10B	7.65	8.10B	8.10	.424	1	30
15	7.80	7.80	6.85A	6.85A	6.50	.374	1	31
16	....	....	5.85A	5.85A	6.00	.359	....	31
19	....	....	....	6.00N	5.90	.364	....	31
20	....	....	....	6.85B	7.10	.413	....	31
21	7.20	7.20	6.60A	6.60A	6.75	.406	1	32
22	8.00	8.40B	8.00	8.40B	8.85	.473	2	33
23	9.00	9.00	9.00	9.00	9.35	.484	1	34
26	Exchange Closed; Memorial Day							
27	....	10.40B	....	10.40B	11.15	.535	....	34
28	....	12.00B	....	12.00B	12.20	.555	....	34
29	11.90	12.90B	11.90	12.90B	13.05	.567	1	35
30	....	13.10B	12.85A	13.05N	12.55	.552	....	35

IN JUNE

2	....	....	12.30A	12.30A	11.20	.516	....	35
3	....	11.40B	....	11.40B	11.80	.532	....	35
4	10.60	10.65B	10.25A	10.65B	10.70	.506	10	41
5	10.25	11.30B	10.25	11.30B	11.50	.527	12	52
6	....	....	11.25A	11.50N	11.35	.520	....	52
9	....	....	8.35A	8.35A	8.20	.424	....	52
10	8.10	8.10	7.95A	7.95A	8.20	.424	1	53
11	....	9.10B	....	9.10B	9.20	.446	....	53
12	9.30	9.60	9.30	9.60	9.30	.455	53	94
13	11.20	11.90	11.20	11.90	11.60	.526	3	96
16	11.90	12.00	11.90	11.90	11.75	.532	3	98
17	10.90	10.90	10.90	10.90	10.30	.492	5	99
18	10.35	10.90B	9.70	10.90B	10.90	.511	6	103
19	....	....	10.35A	10.35A	9.95	.486	....	103
20	10.45	11.25	10.45	11.25	11.15	.521	2	104
23	11.00	11.00	10.05A	10.05A	9.70	.485	4	106
24	12.40	12.40	11.90A	12.00	11.35	.530	4	109

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

DECEMBER 1986 250 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25..	....	12.40B	....	11.75B	11.80	.544	....	109
26..	11.80	11.80	11.80	11.80	12.00	.551	1	110
27..	....	....	....	12.00N	12.00	.551	....	110
30..	12.40	13.00B	12.40	13.00B	13.20	.581	1	111

IN JULY

1..	....	13.80B	....	13.80B	14.15	.604	....	111
2..	14.10	14.90	14.10	14.60A	14.50	.614	3	111
3..	14.35	14.35	13.20	13.20	13.00	.579	2	110
4..	Exchange Closed; Independence Day							
7..	10.85	10.85	8.70	8.70	8.55	.454	16	117
8..	8.00	8.00	7.25A	7.55	7.85	.426	30	145
9..	8.40	8.40	8.20	8.20	8.35	.445	3	146
10..	8.70	8.70	7.95A	8.70B	8.95	.464	6	150
11..	9.10	9.10	8.45A	8.70	8.25	.437	6	154
14..	8.00	8.00	7.25	7.25	6.70	.377	7	156
15..	7.00	7.00	5.45	6.30	5.75	.332	67	157
16..	6.30	6.85	6.00	6.35	5.85	.334	9	166
17..	6.50	7.00	6.50	6.50	6.20	.347	19	183
18..	6.00	7.05	5.80A	7.05	6.75	.359	23	193
21..	6.10	6.90	6.10	6.65	6.25	.352	10	199
22..	6.20	7.50	6.20	7.50	7.10	.382	13	214
23..	7.00	7.10	6.80	7.05	6.70	.375	7	211
24..	6.70	6.90	6.50	6.65	6.85	.380	9	219
25..	7.10	7.75	7.10	7.75B	7.65	.415	3	222
28..	6.80	7.20	5.30	5.30	5.45	.327	87	284
29..	5.70	6.00	5.00	5.50	5.35	.330	18	292
30..	4.85	5.90	4.80	5.90	6.10	.365	31	321
31..	6.00	6.00	5.50	5.50	5.45	.338	10	331

IN AUGUST

1..	5.40	5.70	4.85	4.85	4.65	.298	10	335
4..	4.40	6.10	4.10	6.10	5.85	.352	14	349
5..	6.20	6.40	6.00A	6.05	5.95	.360	40	356
6..	5.50	5.95	5.35	5.60	5.75	.353	69	420
7..	5.80	6.35	5.70	5.80	5.70	.352	47	414
8..	6.10	6.10	5.60A	5.60A	5.50	.350	38	448
11..	6.00	7.00	6.00	7.00	6.85	.407	40	449
12..	7.20@.10	7.80	6.55	7.80	7.80	.452	120	421
13..	7.70	9.25	7.70	8.80	8.85	.487	26	431
14..	8.65	9.60	8.65	9.20	9.25	.504	50	442
15..	9.10	9.30	8.70	9.30	9.30	.511	7	444
18..	8.70	9.50	8.05	9.40	9.20	.515	28	452
19..	8.85@.80	9.20B	8.20	8.80	8.80	.500	21	444
20..	8.80	10.50	8.80	10.50	10.55	.557	22	447
21..	10.45	10.85	9.85	10.40@.55	10.40	.554	38	435
22..	10.20	10.60	10.00	10.25	10.40	.554	17	430
25..	10.00	10.00	8.90	9.30	9.70	.538	20	428
26..	9.80	12.05	9.60	12.05	12.00	.608	53	430
27..	11.85	12.90	11.45	11.60	12.00	.611	80	451
28..	11.80	12.25	11.25	11.80B@.90	11.80	.609	51	456
29..	11.60	12.50	11.40	11.50	11.25	.594	15	459

IN SEPTEMBER

1..	Exchange Closed; Labor Day							
2..	11.30	11.65	8.50	8.50	8.55	.506	73	503
3..	8.25	9.70	8.25	9.60	10.00	.560	70	509
4..	9.90	12.25	9.90	12.10	12.15	.622	197	481
5..	11.95	11.95	9.60	9.60	9.60	.543	217	490
8..	9.40	9.60	8.50	9.20	9.20	.525	61	505
9..	10.20	10.20	8.35	8.75	8.70	.509	146	538
10..	8.40	8.80	8.00	8.15B	8.30	.491	51	561
11..	6.50	6.85	3.60	3.70	3.70	.248	682	1027
12..	4.00@.25	6.00	2.10	3.50	3.30	.178	334	1225
15..	3.60	4.00	2.85	3.10	3.20	.198	204	1344
16..	3.00@2.80	3.35	2.75	3.20	3.05	.196	217	1472
17..	3.15	3.50	2.70	2.75	2.75	.191	167	1577
18..	2.95@3.00	3.35	2.50	2.80	2.80	.200	260	1562
19..	2.55	3.00	2.50	2.70	2.65	.194	127	1594
22..	2.80	3.40	2.80	3.15	3.30	.250	716	1488
23..	3.35	3.75	3.15	3.75	3.75	.280	204	1550
24..	3.50	3.80	3.25	3.45	3.35	.268	329	1434
25..	3.30	3.30	2.05	2.40	2.45	.199	573	1654
26..	2.20@.15	3.20	2.15	2.55	2.60	.207	401	1664
29..	2.40	2.40	1.75	2.20@.15	2.20	.172	317	1752
30..	2.40@.45	3.00	2.20	2.35	2.35	.185	811	1921

IN OCTOBER

1..	2.60	3.50	2.60	3.00	2.95	.228	824	1926
2..	2.75	3.10	2.50	3.10	3.05	.245	559	2030
3..	3.50	3.80	2.20	2.70	2.60	.209	801	2118
6..	2.50	3.30	2.50	2.95	2.95	.231	414	2110

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

DECEMBER 1986 250 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7..	2.70	3.05	2.45	3.00	3.05	.237	509	2008
8..	2.65	3.60	2.65	3.50	3.50	.272	529	2198
9..	3.30	3.85	2.90	2.95	2.95	.245	748	2173
10..	2.75	3.10B	2.75	2.80	2.90	.244	129	2189
13..	3.05	3.10B	2.70	3.10B	3.25	.267	27	2182
14..	3.25	3.40	2.40	2.65	2.65	.232	222	2161
15..	2.60	3.85	2.50	3.80	3.90	.316	1036	2341
16..	4.00	4.10	3.25	3.55	3.55	.315	1317	3092
17..	3.20	3.30	2.75	2.85	2.95	.280	709	3173
20..	2.50@.45	2.60	1.95	2.20	2.20	.231	1204	3487
21..	2.25	2.25	1.75	1.85@.90	1.95	.223	428	3671
22..	1.95@2.00	2.05	1.75	1.85	1.85	.218	391	3682
23..	2.00	2.95	2.00	2.65	2.65	.294	947	3726
24..	2.60	2.75	1.95	2.00	2.05	.255	607	3440
27..	1.95@2.00	2.40	1.65	2.30	2.35	.275	376	3487
28..	2.35	2.60	2.10	2.10	2.20	.264	137	3418
29..	2.00	2.85	2.00	2.55	2.60	.299	343	3497
30..	3.80@.90	4.15	3.25	3.50	3.50	.365	852	3296
31..	3.35@.15	3.60	3.00	3.50@.55	3.60	.384	469	3286

IN NOVEMBER

3..	4.00@3.95	4.00	3.40	3.90	3.95	.409	1172	2596
4..	3.55@.50	4.30	3.40	4.05	4.00	.416	587	2589
5..	3.60	4.40	3.60	4.15	4.25	.437	525	2685
6..	3.90	4.20	3.00	3.75B	3.80	.409	524	2909
7..	3.55	3.80	3.25	3.50	3.55	.399	557	3224
10..	3.50	3.70	2.95	3.50	3.60	.411	559	3468
11..	3.60	4.00	3.50	4.00	4.00	.443	785	3012
12..	4.10	4.10	3.05	3.40	3.45	.419	336	2901
13..	3.35	3.35	1.75	1.85@.80	1.65	.262	945	3147
14..	1.75	2.70	1.55	2.70	2.65	.363	7901	7722
17..	2.20@.05	2.90	2.00	2.05@.10	2.10	.297	4214	9797
18..	2.00	2.20	.75	.95	.85	.138	13545	5598
19..	.90	1.05	.60	1.00@.95	.95	.156	2312	4760
20..	1.10@.05	1.65	.90	1.40@.50	1.50	.254	1665	4860
21..	1.55	3.00	1.40	2.15@.05	2.10	.331	4810	4874
24..	2.20@.30	3.50	2.15	3.10@.20	3.20	.441	1709	4749
25..	3.05@2.95	3.80	2.65A	3.80@.75	3.75	.491	706	4486
26..	3.45@.30	3.80	3.15	3.65A@.60	3.65	.490	776	4188
27..	Exchange Closed; Thanksgiving Day							
28..	3.65@.60	3.70	3.00	3.05A@.00	3.10	.451	303	4048

IN DECEMBER

1..	2.10	4.25	1.80	4.25	4.30	.553	888	3958
2..	4.55@.45	6.65	4.30	6.65	6.50	.700	955	3742
3..	6.55@.50	7.65	5.95	6.20	6.40	.696	495	3751
4..	6.15	7.10	5.70	6.45	6.55	.715	312	3733
5..	6.35	6.60	4.00	4.80@.65	4.60	.601	225	3816
8..	4.80@.75	5.30	2.85	4.50	4.45	.612	755	3607
9..	4.35	4.35	3.05	3.05	3.10	.502	1260	3488
10..	3.00	4.55	3.00	3.70	3.50	.572	1396	3624
11..	3.40	3.40	1.40	1.95@2.00	2.00	.384	1328	3643
12..	1.90	2.10	1.20	1.20	1.25	.304	905	3361
15..	.75@.90	1.70	.55	1.60@.50	1.60	.388	1272	3406
16..	1.55@.60	1.90	1.10	1.50@.55	1.55	.422	1914	3608
17..	1.45@.35	1.55	.70	.75	.75	.213	1052	3449
18..	.85	.85	.30	.30	.35	.078	1538	3707
19..	.35@.30	.40	CAB	.05	....	.450	2776	....
22..	....	....	....	....	....	.473	227	....
23..	....	....	....	....	....	.477	10	....

DECEMBER 1986 255 CALLS

IN MARCH 1986

28..	Exchange Closed; Good Friday							
31..	12.65	12.65	12.65	12.65	12.05	.455	1	1

IN APRIL

1..	....	....	10.50A	10.50A	9.80	.406	....	1
2..	....	10.10B	....	10.10B	10.20	.416	....	1
3..	10.75	10.75	9.00A	9.00A	8.30	.367	2	3
4..	....	....	7.50A	7.50A	7.10	.329	....	3
7..	....	7.15B	6.85A	7.15B	7.15	.331	....	3
8..	....	8.85B	....	8.85B	9.20	.331	....	3
9..	....	....	....	9.20N	9.20	.392	....	3
10..	....	9.90B	....	9.90B	10.35	.420	....	3
11..	....	....	9.75A	9.75A	9.45	.404	....	3
14..	....	10.35B	....	10.35B	10.50	.428	....	3
15..	....	....	....	10.50N	10.35	.425	....	3
16..	....	12.20B	....	12.20B	12.60	.480	....	3
17..	....	12.70B	....	12.70B	12.75	.485	....	3
18..	....	....	11.60A	11.60A	11.45	.470	....	3

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

DECEMBER 1986 255 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	12.25	12.40B	12.25	12.40B	12.65	.499	1	4
22	....	....	11.10A	11.10A	11.10	.463	....	4
23	10.50	10.75B	10.50	10.70B	11.00	.461	1	5
24	....	....	....	11.00N	10.60	.452	....	5
25	....	....	....	10.60N	11.00	.460	....	5
28	....	11.10B	....	11.10B	11.50	.472	....	5
29	....	....	10.10A	10.10A	9.60	.424	....	5
30	....	....	7.85A	7.85A	7.45	.364	....	5

IN MAY

1	....	....	....	7.45N	7.45	.363	....	5
2	7.65	7.65	7.35A	7.35A	7.20	.356	11	15
5	....	7.50B	....	7.50B	8.40	.393	....	15
6	....	....	8.20A	8.20A	7.90	.381	....	15
7	....	....	7.10A	7.10A	7.70	.378	....	15
8	....	....	7.25A	7.25A	7.45	.380	....	15
9	....	7.50B	....	7.50B	7.70	.390	....	15
12	....	....	....	7.70N	7.25	.376	....	15
13	....	....	6.70A	6.70A	6.45	.362	....	15
14	6.00	6.60B	6.00	6.60B	6.50	.368	1	15
15	....	....	5.50A	5.50A	5.15	.320	....	15
16	....	....	4.60A	4.60A	4.70	.305	....	15
19	....	....	....	4.70N	4.60	.309	....	15
20	4.80	5.35B	4.40	5.35B	5.60	.354	3	18
21	5.55	5.55	5.20A	5.20A	5.25	.347	1	19
22	5.55	6.60B	5.55	6.60B	7.00	.410	2	21
23	....	7.10B	....	7.10B	7.45	.420	....	21
26	Exchange Closed; Memorial Day							
27	8.00	8.30B	8.00	8.30B	8.90	.470	10	30
28	9.25	10.25	9.25	10.20A	9.95	.489	3	33
29	9.50	10.60B	9.50	10.60B	10.70	.501	1	34
30	10.70	11.10	10.60A	11.10	10.30	.486	2	36

IN JUNE

2	9.85	9.85	9.85	9.85	9.10	.450	10	43
3	9.00	9.20B	8.90	9.20B	9.65	.466	4	44
4	9.05	9.05	8.30A	9.00	8.70	.440	6	50
5	....	9.15B	....	9.15B	9.35	.460	....	50
6	....	....	9.25A	9.25A	9.25	.453	....	50
9	6.80	6.80	6.70A	6.70A	6.55	.359	1	50
10	....	....	6.40A	6.40A	6.55	.359	....	50
11	....	7.30B	....	7.30B	7.40	.380	....	50
12	7.55	7.55	7.55	7.55	7.50	.389	4	50
13	....	9.50B	....	9.50B	9.50	.458	....	50
16	9.50	9.50	9.50	9.50	9.60	.464	1	51
17	9.70	9.70	9.00A	9.00A	8.35	.425	6	57
18	8.25	9.00	7.85A	9.00	8.85	.444	2	59
19	8.40	8.55B	8.40	8.40	8.00	.418	2	58
20	8.50	8.50	8.30A	8.30A	9.05	.453	1	59
23	8.50	8.50	8.00	8.00	7.75	.417	4	59
24	9.35	9.55B	9.35	9.55B	9.15	.461	2	60
25	....	10.05B	....	9.60B	9.55	.475	....	60
26	9.00	9.00	9.00	9.00	9.70	.481	....	60
27	9.80	9.80	9.80	9.80	9.75	.482	2	59
30	....	10.50B	....	10.50B	10.75	.511	....	59

IN JULY

1	....	11.30B	....	11.30B	11.65	.535	....	59
2	11.55	12.15	11.55	12.05A	11.95	.545	26	77
3	10.70	10.75B	10.70	10.75B	10.70	.509	2	78
4	Exchange Closed; Independence Day							
7	9.55	9.70	7.15	7.15	6.75	.384	25	74
8	5.90	6.00	5.65	5.95B	6.10	.358	16	78
9	6.50	6.50	6.50	6.50	6.55	.375	1	79
10	6.90	6.90	5.90	6.85B	7.05	.394	3	80
11	7.00	7.00	6.70	6.70	6.50	.368	2	81
14	6.30	6.40	5.50	5.50	5.30	.312	19	91
15	5.30	5.30	4.30	4.40A	4.50	.270	65	118
16	4.70	5.40	4.70	4.90	4.50	.272	20	136
17	5.30	5.45	5.10A	5.10A	4.85	.285	164	291
18	4.90	5.60B	4.50	5.45	5.25	.296	19	302
21	5.30	5.35	5.05A	5.10	4.90	.289	67	363
22	4.80@5.00	5.90	4.80	5.70	5.65	.317	25	383
23	5.50	5.70	5.35	5.40	5.30	.310	27	398
24	5.45	5.45	5.10	5.20B	5.35	.315	6	404
25	5.60	6.00	5.60	6.00	6.00	.347	23	415
28	5.20@.40	5.80	4.00	4.20A	4.20	.265	42	441
29	4.45	4.60	4.00A	4.20A	4.10	.267	48	471
30	4.30	4.85	3.65	4.85	4.70	.299	52	518
31	4.55	4.65	4.25	4.45	4.15	.275	27	539

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

DECEMBER 1986 255 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.15	4.40	3.55	3.55	3.55	.238	44	582
4	3.25	4.70	3.25	4.70	4.50	.286	43	614
5	4.85	5.25	4.65	4.70	4.55	.293	39	638
6	4.40@.25	4.85	4.25	4.55	4.40	.286	78	662
7	4.45	4.90	4.45	4.45	4.35	.286	54	705
8	4.60	4.75	4.10	4.10	4.20	.283	34	733
11	4.75	5.55	4.75	5.40	5.25	.335	79	773
12	5.35	6.15	5.10	5.95	6.00	.377	63	798
13	5.70@.85	7.50	5.70	7.05	6.85	.410	83	830
14	6.75	7.50	6.75	7.15	7.15	.426	73	842
15	7.00	7.10	6.80	7.00	7.20	.432	13	851
18	6.90	7.40	6.25	7.30	7.10	.434	78	893
19	6.60	7.05	6.60	6.80	6.75	.419	47	933
20	6.65	8.20	6.60	8.20	8.20	.474	51	949
21	8.40	8.40	7.60	8.05B	8.10	.470	169	933
22	7.75	8.40	7.75	8.15	8.10	.469	77	928
25	7.90	7.90	7.15	7.20	7.50	.452	46	941
26	7.50	9.35	7.30	9.20	9.40	.523	267	1018
27	9.30@.50	10.40	9.10	9.30	9.40	.524	94	984
28	9.10	9.75B	8.80	9.35	9.20	.522	58	991
29	9.20	9.90	8.60	8.80A@.70	8.75	.506	68	1026

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	8.85@.75	9.25	6.35	6.35	6.45	.415	282	1083
3	6.25@.20	7.75	6.20	7.65	7.70	.469	177	1097
4	7.50	9.55	7.50	9.45	9.50	.533	539	1255
5	9.30@.00	9.30	7.50	7.50	7.50	.452	540	1439
8	7.40	7.50	6.50	7.05	7.00	.433	277	1386
9	7.70	7.75	6.20	6.75A	6.60	.418	475	1591
10	6.70@.75	6.75	6.10	6.35	6.25	.400	558	1916
11	5.00@4.80	5.00	2.80	2.90	2.75	.181	485	2121
12	2.90@.85	4.00	1.75	2.70A	2.60	.125	247	1850
15	3.00	3.20	2.10	2.45	2.35	.141	191	1858
16	2.10	2.60	2.00	2.40	2.20	.140	95	1784
17	2.35	2.60	2.05	2.05	1.95	.136	193	1909
18	2.20@.25	2.40	1.90	2.10A	2.00	.144	128	1954
19	1.95	2.15	1.75	1.95	1.90	.139	64	1978
22	2.20	2.50	2.00	2.35	2.35	.184	205	1975
23	2.35@.40	2.65	2.15	2.55A	2.60	.210	267	2116
24	2.55@.60	2.70	2.25	2.40	2.40	.199	262	2209
25	2.30	2.30	1.40	1.75	1.75	.142	686	2329
26	1.60	2.15	1.50	1.75	1.80	.148	255	2272
29	1.60@.50	1.60	1.10	1.50	1.50	.119	109	2276
30	1.65	2.00	1.55	1.65	1.60	.130	306	2279

IN OCTOBER

1	1.65	2.55	1.65	2.00B	2.05	.164	1020	2226
2	1.85	2.10	1.70	2.10	2.10	.178	684	2183
3	2.45	2.65	1.50	1.90	1.80	.149	144	2110
6	2.00	2.40	1.75A	2.00B	2.05	.166	247	2031
7	1.80	2.10	1.60	2.00@.10	2.05	.171	287	2013
8	1.65	2.50	1.65	2.40@.50	2.40	.200	383	1891
9	2.25	2.65	1.90	1.90	1.95	.177	504	2109
10	1.75	2.00	1.75	1.95	1.95	.176	61	2117
13	1.75	2.05	1.75	2.05B	2.20	.194	45	2117
14	2.10	2.30	1.55	1.70	1.75	.165	362	2092
15	1.60	2.65	1.60	2.60@.55	2.65	.235	535	2444
16	2.70@.75	2.80	2.05	2.40	2.35	.233	1233	3318
17	2.20	2.20	1.75	1.85	1.85	.202	697	3716
20	1.50	1.60	1.20	1.30	1.35	.160	723	4202
21	1.45@.35	1.45	1.05	1.10	1.15	.153	189	4240
22	1.15	1.20	1.00	1.05@.00	1.05	.148	228	4242
23	1.15	1.70	1.15	1.55A	1.55	.209	297	4382
24	1.60@.45	1.60	1.10	1.10	1.15	.175	96	4405
27	1.15	1.35B	.95	1.30	1.30	.189	314	4583
28	1.35@.30	1.55	1.20	1.20	1.20	.179	316	4625
29	1.15	1.60	1.15	1.45	1.45	.207	251	4639
30	2.20	2.60	1.95	2.00	2.00	.261	586	4900
31	1.85	2.10	1.70	2.05@.10	2.05	.275	343	4779

IN NOVEMBER

3	2.20	2.25	1.85	2.20	2.20	.293	1114	5588
4	1.95	2.40	1.80	2.20	2.25	.297	779	5454
5	2.00@1.95	2.55	1.95	2.45	2.40	.314	1451	5055
6	2.20	2.40	1.50	2.10	2.10	.286	1121	4531
7	2.00	2.15	1.65	1.85	1.85	.275	3294	6113
10	1.75	2.05	1.55	1.95	1.95	.281	1655	6965
11	1.90	2.20	1.75	2.20	2.20	.306	1842	7936
12	2.20	2.35	1.55	1.85@.80	1.80	.281	3506	8774
13	1.70	1.70	.75	.75@.80	.75	.154	1926	9521
14	.80@.75	1.25	.70	1.25	1.25	.230	6211	10509

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

DECEMBER 1986 255 CALLS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	1.10@.00	1.45	.90	1.05	1.00	.173	5396	8826
18	1.00	1.10	.40	.50	.40	.066	6601	6653
19	.40	.45	.25	.45	.40	.076	1078	6375
20	.50	.75	.35	.70A	.70	.138	405	6381
21	.70	1.40	.55	.85@.90	.90	.191	2757	6689
24	.90	1.75	.85	1.50	1.50	.269	1795	6608
25	1.40@.45	1.80	1.20	1.75	1.75	.308	1232	6386
26	1.60@.65	1.85	1.45	1.85	1.75	.304	1205	6070
27	Exchange Closed; Thanksgiving Day							
28	1.75	1.80	1.25	1.35@.30	1.35	.263	1018	5781

IN DECEMBER

1	1.00	2.10	.75	2.10	2.10	.338	1063	5778
2	2.30	3.65	2.00	3.60@.50	3.55	.484	1824	5993
3	3.50@.40	4.30	3.10	3.15	3.40	.474	1783	5800
4	3.35@.20	3.85	2.90	3.35	3.35	.490	834	5950
5	3.20	3.40	1.70	2.05	2.10	.361	1076	5707
8	2.15@.25	2.60	1.00	2.00	1.95	.342	1064	5606
9	1.85@.75	1.90	1.15	1.15	1.20	.235	1154	5367
10	1.10	1.90	1.00	1.30	1.30	.279	1487	4959
11	1.25	1.25	.35	.55	.50	.133	4808	6563
12	.50	.50	.25	.30	.30	.082	2410	7483
15	.15	.30	.10	.30@.25	.30	.074	1388	7617
16	.30	.35	.15	.25	.25	.062	809	7640
17	.20@.25	.25	.05	.10@.05	.10	.007	421	7483
18	.10@.05	.10	CAB	CAB	CAB	.000	575	7330
19	CAB	.05	CAB	CAB	CAB	.006	43	....
22	....	....	....	....	....	.077	5	....
23	....	....	....	....	....	.108	5	....
24	....	....	....	....	....	.133	1	....

DECEMBER 1986 260 CALLS

IN APRIL 1986

22	10.85	10.85	9.40A	9.40A	9.30	.413	2	2
23	....	....	8.85A	9.30N	9.25	.411	....	2
24	....	....	....	9.25N	8.90	.402	....	2
25	....	....	....	8.90N	9.20	.410	....	2
28	9.20	9.30B	8.70	9.30B	9.65	.421	5	5
29	9.25	9.25	8.40A	8.40A	8.10	.373	1	6
30	7.50	7.55	6.45A	6.45A	6.15	.316	3	9

IN MAY

1	5.75	5.95B	5.75	5.95B	6.15	.315	1	10
2	....	....	6.00A	6.00A	5.95	.308	....	10
5	....	6.00B	....	6.00B	6.95	.343	....	10
6	....	....	6.75A	6.75A	6.60	.331	....	10
7	....	....	5.70A	5.70A	6.45	.328	....	10
8	5.85	5.85	5.75	5.75	6.10	.329	20	30
9	....	....	....	6.10N	6.30	.338	....	30
12	6.20	6.30	6.00	6.00	5.90	.324	3	33
13	5.50	5.50	5.50	5.50	5.15	.311	5	37
14	4.60	5.40	4.60	5.40	5.20	.315	7	41
15	....	....	4.40A	4.40A	4.05	.270	....	41
16	4.00	4.00	3.60A	3.60A	3.65	.256	1	42
19	3.50	3.50	3.40	3.45B	3.50	.258	29	51
20	4.00	4.20	4.00	4.20	4.35	.299	3	48
21	4.35	4.35	4.05A	4.05A	4.05	.292	17	62
22	4.30	5.50	4.30	5.50	5.50	.350	4	66
23	5.80	5.80	5.80	5.80	5.85	.359	1	67
26	Exchange Closed; Memorial Day							
27	6.30	6.50B	6.30	6.50B	7.05	.406	1	68
28	7.45	8.00	7.45	8.00	8.00	.425	12	78
29	....	8.60B	....	8.60B	8.65	.436	....	75
30	....	9.00B	8.60A	8.65N	8.35	.422	....	74

IN JUNE

2	8.50	8.70	8.10	8.70	7.35	.386	8	80
3	7.00	7.50	7.00	7.50	7.80	.402	3	83
4	7.70	7.70	6.75A	7.20	7.00	.377	17	100
5	....	7.35B	....	7.35B	7.55	.396	1	101
6	7.80	7.80	7.30	7.30	7.45	.389	6	107
9	7.00	7.00	5.40A	5.40A	5.15	.300	3	110
10	5.15	5.25	5.05A	5.25	5.15	.299	3	108
11	6.00	6.00	6.00	6.00	5.90	.319	4	108
12	6.00	6.00	6.00	6.00	5.95	.327	4	112
13	6.50	7.80B	6.50	7.80B	7.70	.394	2	111
16	7.80	7.80	7.75	7.75	7.75	.399	2	113
17	7.85	7.85	6.90	7.05	6.70	.361	3	115
18	6.60	7.00B	6.35A	7.00B	7.10	.379	3	117
19	6.75	7.15	6.75	6.75A	6.35	.354	5	122
20	....	6.40B	....	6.40B	7.25	.388	....	122

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

DECEMBER 1986 260 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	7.20	7.20	6.50A	6.50A	6.10	.352	6	127
24	6.10	7.90	6.10	7.90	7.30	.395	33	160
25	8.20	8.30	7.90A	7.90A	7.65	.408	7	161
26	7.90	7.90	7.50A	7.90	7.80	.414	1	159
27	8.20	8.30	8.00A	8.05	7.85	.414	11	166
30	8.15	9.00	8.10	8.70A	8.70	.443	19	182

IN JULY

1	8.75	9.10B	8.70A	9.10B	9.45	.466	9	181
2	9.80	10.20	9.60	9.80A	9.70	.476	35	212
3	9.00	9.00	9.00	9.00	8.60	.440	1	213
4	Exchange Closed; Independence Day							
7	7.75	8.00	5.35	5.35	5.25	.319	12	216
8	5.00	5.00	4.30	4.60B	4.75	.295	36	242
9	5.00	5.40	4.80	5.40	5.10	.311	8	237
10	5.40	5.40	4.50	5.35B	5.60	.329	38	272
11	5.70	5.95	5.30	5.45	5.05	.304	14	286
14	4.75	4.90	4.00	4.50	4.40	.253	40	316
15	4.40	4.40	3.40	3.65	3.50	.215	57	317
16	3.90@.80	4.30	3.65	3.70	3.60	.217	111	389
17	3.90	4.30	3.90	4.05	3.75	.229	36	416
18	4.10	4.55B	3.55	4.20	4.10	.239	58	468
21	3.90	4.30	3.90	4.00	3.85	.232	138	532
22	3.90@.85	4.80	3.85	4.60	4.45	.258	80	575
23	4.30@.50	4.60	4.25	4.35	4.25	.252	47	589
24	3.90@4.15	4.20	3.90	4.20	4.20	.256	50	617
25	4.40	5.00	4.30	4.80	4.75	.286	41	652
28	4.20	4.30	3.10	3.30	3.25	.211	123	730
29	3.40	3.40	3.15	3.20	3.10	.213	66	768
30	3.20@.25	3.95	2.70	3.80	3.55	.240	68	801
31	3.50	3.55	3.20	3.30	3.15	.218	52	809

IN AUGUST

1	3.10	3.35	2.85A	2.85A	2.65	.186	44	830
4	2.45	3.55B	2.40	3.50	3.40	.228	63	880
5	3.75	4.00	3.50	3.60	3.45	.234	41	907
6	3.30	3.60	3.20	3.30	3.30	.228	21	920
7	3.30	3.85	3.30	3.50A	3.30	.227	35	941
8	3.60	3.60	3.20	3.20	3.15	.224	36	968
11	3.55	4.25	3.45	4.15	4.05	.270	50	991
12	4.15	4.60	3.80	4.60	4.55	.307	101	1064
13	4.55	5.65	4.25	5.20	5.25	.338	150	1129
14	5.30@.35	5.90	5.25	5.45	5.45	.351	121	1189
15	5.35	5.75	5.10	5.75	5.50	.356	46	1213
18	5.25@.15	5.60	4.80	5.40	5.35	.357	202	1378
19	5.25@.10	5.50	4.90	5.25	5.15	.342	160	1482
20	5.00	6.40	5.00	6.30	6.25	.394	163	1554
21	6.25	6.35	5.80	6.20	6.15	.389	286	1585
22	6.00	6.45	6.00	6.25	6.15	.388	98	1573
25	6.00	6.00	5.10	5.50A	5.70	.370	87	1633
26	5.70@.50	7.25	5.50	7.20	7.25	.438	168	1642
27	7.20	7.95	6.95	7.25	7.25	.439	202	1650
28	7.20@.00	7.70	6.80	6.90	7.05	.435	77	1640
29	7.10	7.60	6.30	6.75	6.65	.418	72	1644

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	6.75	6.95	4.70	4.90	4.80	.331	168	1683
3	4.75@.80	5.90	4.60	5.90	5.80	.381	167	1729
4	6.15	7.40	6.00	7.15@.10	7.25	.444	273	1863
5	6.90	7.25	5.25	5.50	5.55	.365	391	2081
8	5.65@.75	5.75	4.65	5.35A	5.25	.347	225	2160
9	5.80@6.00	6.00	4.70	5.10A	4.90	.332	362	2067
10	5.00	5.00	4.35	4.75	4.65	.316	156	2103
11	3.30@.40	3.80	1.90A	2.05B	2.00	.128	390	2233
12	2.00@.05	3.50	1.50	2.10	2.00	.085	255	2390
15	2.00	2.20	1.55	1.75	1.70	.098	147	2459
16	1.65	1.75	1.40	1.65A	1.60	.097	151	2515
17	1.65	1.90	1.50	1.50	1.40	.094	126	2523
18	1.55	1.75	1.40	1.40	1.40	.100	64	2532
19	1.20@.35	1.55	1.20	1.45	1.35	.097	30	2554
22	1.60	1.65	1.40	1.55	1.60	.131	123	2571
23	1.80	1.80	1.55	1.75	1.75	.152	412	2599
24	1.75	1.85	1.50	1.60	1.60	.143	156	2581
25	1.55@.45	1.55	.90	1.10	1.15	.098	509	2643
26	1.10	1.50B	1.05	1.15	1.20	.103	272	2609
29	1.00	1.05	.80	1.05	1.00	.080	221	2527
30	1.20	1.35B	1.05	1.10	1.05	.088	271	2535

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

DECEMBER 1986 260 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.10	1.75	1.10	1.35	1.35	.115	211	2489
2	1.30	1.40	1.10	1.30	1.40	.125	335	2348
3	1.60	1.75	.95	1.15	1.15	.102	144	2281
6	1.15	1.50	1.10A	1.30	1.35	.115	193	2317
7	1.25	1.40	1.05	1.30	1.35	.119	207	2358
8	1.15	1.60	1.15	1.55	1.55	.142	172	2320
9	1.55@.40	1.75	1.15	1.20	1.25	.123	421	2464
10	1.15	1.35	1.15	1.20	1.25	.122	63	2480
13	1.15	1.30	1.15	1.30	1.40	.136	22	2486
14	1.30	1.40	.90	1.10	1.10	.113	208	2534
15	1.20	1.65	1.15	1.60	1.70	.168	408	2557
16	1.75	1.75	1.30	1.45	1.45	.166	539	2495
17	1.30	1.30	1.00	1.10	1.10	.140	498	2608
20	.90	.90	.65	.75	.75	.107	368	2722
21	.80	.80	.55	.55	.60	.101	524	2869
22	.60	.65	.55	.60	.60	.096	240	2787
23	.65	1.00	.60	.85A	.85	.142	230	2801
24	.75	.80	.60	.60	.60	.115	121	2760
27	.60@.55	.70	.50	.70	.70	.123	230	2781
28	.75	.80	.60	.60	.60	.115	199	2855
29	.55	.85	.55	.75	.75	.135	396	2991
30	1.40	1.45	1.00	1.05	1.10	.176	528	3078
31	1.00	1.10	.80	1.00	1.00	.186	496	3264

IN NOVEMBER

3	1.00	1.15	.90	1.10	1.15	.197	240	3307
4	1.05	1.25	.95	1.15	1.15	.198	223	3289
5	.95	1.30	.95	1.20	1.20	.210	446	3367
6	1.10@.05	1.15	.65	.95@1.00	.95	.186	178	3208
7	.90	.90	.75	.85	.85	.175	193	3225
10	.80	.90	.65	.90	.90	.176	142	3214
11	.85	1.00B	.75	1.00B	1.00	.193	146	3174
12	1.00	1.05	.65	.80	.75	.173	1174	3940
13	.75	.75	.30	.30	.30	.082	588	3930
14	.30	.50	.30	.50	.50	.131	1196	4110
17	.35	.55	.30	.40	.40	.090	672	3932
18	.40	.45	.20	.20	.20	.028	341	3740
19	.20	.20	.05	.15	.15	.033	336	3682
20	.15	.30	.15	.30	.25	.065	175	3671
21	.20	.60	.20	.30@.35	.35	.096	867	3967
24	.30@.35	.75	.30	.55	.55	.142	799	3989
25	.55@.50	.70	.45	.70	.70	.167	968	4340
26	.60	.70	.55	.65	.70	.160	243	4372
27	Exchange Closed: Thanksgiving Day							
28	.70	.70	.50	.50	.50	.128	172	4327

IN DECEMBER

1	.35	.90	.30	.90@.85	.80	.168	974	4553
2	1.00@.90	1.70	.85	1.65@.55	1.55	.277	2331	5024
3	1.60@.65	1.95	1.30	1.40	1.45	.264	2593	5652
4	1.40@.35	1.70	1.10	1.50	1.45	.272	1334	4640
5	1.30@.35	1.50	.50	.75	.70	.169	2320	4220
8	.75@.65	.90	.30	.60	.65	.138	972	3878
9	.60	.60	.35	.35	.35	.075	520	3339
10	.30@.35	.60	.30	.35	.35	.090	526	3254
11	.35	.35	.10	.10	.10	.028	4588	4237
12	.10	.10	.05	.05	.05	.012	285	4286
15	.05	.05	CAB	.05	.05	.005	111	4198
16	.05	.05	CAB	.05	.05	.002	142	4154
17	CAB	.05	CAB	CAB	CAB	.000	18	4157
18	CAB	CAB	CAB	CAB	CAB	.000	26	4037
19	.05	.05	CAB	CAB	CAB	.000	8	....
22	....	....	....	....	....	.002	2	....

DECEMBER 1986 265 CALLS

IN JULY 1986

2	7.75	7.95	7.75	7.90A	7.80	.409	2	2
3	7.25	7.40	7.10	7.10	6.85	.374	9	11
4	Exchange Closed: Independence Day							
7	5.70	5.70	4.20	4.20	4.15	.261	23	32
8	....	....	3.45A	3.90A	3.70	.238	....	33
9	3.90	3.90	3.90	3.90	3.95	.253	10	43
10	3.90	4.20	3.50	4.20	4.30	.269	18	61
11	4.60	4.60	4.20A	4.20A	3.90	.247	1	62
14	3.70	3.75	3.20	3.20	3.15	.201	11	65
15	3.20	3.20	2.70	2.70	2.65	.168	45	93
16	3.20	3.35	2.85A	2.85A	2.75	.171	66	153
17	2.90	3.45	2.90	3.05	2.95	.180	39	170
18	3.00	3.90	2.60	3.25	3.25	.189	125	272
21	3.00	3.30	3.00	3.05	2.95	.183	125	364
22	3.00	3.70	3.00	3.50	3.50	.206	86	426
23	3.45	3.55	3.20	3.30	3.20	.201	64	473

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

DECEMBER 1986 265 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	3.10	3.25	2.95	3.20	3.20	.205	96	515
25	3.50	3.90	3.40	3.70	3.65	.230	42	536
28	3.40	3.50	2.40	2.40	2.45	.165	58	582
29	2.60	2.60	2.20	2.40	2.35	.166	58	610
30	2.45	3.00	2.00	2.85A	2.70	.190	52	641
31	2.60	2.70	2.30	2.40A	2.35	.170	27	657

IN AUGUST

1	2.30	2.40	2.05A	2.05A	2.00	.142	52	691
4	1.80	2.75	1.70	2.65	2.55	.178	51	729
5	2.70	3.00	2.70	2.70	2.65	.183	49	741
6	2.50	2.65	2.35	2.50B	2.50	.177	53	766
7	2.55	2.90	2.45A	2.45A	2.45	.176	42	789
8	2.75	2.75	2.30	2.50	2.35	.174	26	809
11	2.65	3.20	2.50	3.15A	3.05	.212	119	876
12	3.15	3.50	2.95	3.50	3.45	.245	66	923
13	3.45	4.60	3.35	4.20	4.00	.272	168	956
14	4.05@3.90	4.50	3.90	4.15	4.15	.284	100	1021
15	4.05	4.25	3.80	4.00	4.15	.287	89	1078
18	4.00	4.25	3.60	4.10	4.00	.287	95	1152
19	3.85	4.10	3.65	3.95	3.85	.273	275	1317
20	3.80	4.85	3.80	4.75	4.75	.319	248	1414
21	4.75@.80	4.90	4.50	4.80	4.65	.314	450	1560
22	4.55	4.90	4.50	4.70A	4.65	.312	229	1662
25	4.50	4.50	3.75	4.15B	4.25	.295	499	1888
26	4.30	5.60	4.20	5.50	5.50	.357	208	1949
27	5.55@.50	6.00	5.20	5.50	5.50	.357	246	1988
28	5.20	5.80	5.20	5.35	5.30	.353	149	2005
29	5.30	5.80	4.80	5.00	5.00	.337	152	2069

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	4.90	5.20	3.35	3.35	3.50	.256	688	2131
3	3.40	4.30	3.30	4.30	4.30	.301	310	2267
4	4.35@.45	5.65	4.30	5.40	5.50	.359	397	2312
5	5.30@.25	5.50	4.00	4.25@.00	4.10	.286	1058	2586
8	4.15	4.20	3.50	3.90	3.90	.269	839	2805
9	4.40	4.50	3.50	3.70A	3.60	.256	171	2799
10	3.70	3.75	3.25	3.45	3.40	.242	646	2984
11	2.50	2.75	1.35	1.70	1.55	.087	487	3146
12	1.60	2.30	1.20	1.55	1.60	.056	571	3302
15	1.70	1.80	1.15	1.35	1.25	.065	397	3513
16	1.20	1.45	1.10	1.25	1.15	.065	107	3550
17	1.10@.20	1.40	1.10	1.10	1.00	.063	527	3572
18	1.10	1.30	.95	1.05	1.00	.067	267	3560
19	1.05	1.05	.90	.90	.90	.065	162	3617
22	1.05	1.15	1.00	1.15	1.15	.091	165	3665
23	1.15	1.20	1.00	1.20	1.20	.107	219	3696
24	1.15	1.25	1.05	1.10	1.10	.099	239	3846
25	.95	1.00	.55	.70	.75	.065	372	3938
26	.75@.70	.95	.70	.85	.80	.069	256	3831
29	.60	.70	.55	.70	.65	.052	164	3838
30	.80	.85	.70	.75	.70	.058	344	3696

IN OCTOBER

1	.75	1.05	.75	.85	.90	.077	424	3659
2	.80	.90	.70	.85	.95	.085	289	3577
3	1.00	1.10	.65	.75A	.75	.068	214	3624
6	.70@.75	1.00	.70	.80	.85	.077	191	3627
7	.75	.85	.65	.85	.90	.080	271	3652
8	.70	1.00	.70	1.00	1.00	.097	256	3728
9	1.00	1.10	.70	.80	.80	.083	356	3942
10	.70	.85	.70	.75	.75	.082	74	3977
13	.70	.80	.65	.80	.85	.091	141	3909
14	.80	.85	.80	.65	.65	.074	120	3907
15	.65	1.05	.65	1.00	1.05	.115	299	4034
16	1.10	1.10	.75	.85B	.90	.113	608	4006
17	.80	.80	.55	.55	.60	.093	195	4062
20	.50	.50	.35	.40	.40	.068	161	4020
21	.40	.40	.30	.35	.35	.063	232	4160
22	.35	.35	.30	.30	.30	.059	196	4259
23	.40	.50	.35	.45	.45	.092	204	4272
24	.35	.40	.30	.30	.30	.071	81	4315
27	.35	.35	.25	.35	.35	.076	63	4318
28	.35	.40	.30	.30	.30	.070	170	4332
29	.30	.40	.30	.40	.40	.083	107	4351
30	.65@.75	.80	.55	.55	.55	.112	271	4327
31	.45@.50	.55	.35	.50	.50	.118	445	4250

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

DECEMBER 1986 265 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.55	.60	.45	.55	.55	.124	265	4300
4	.50	.60	.40	.55	.55	.123	216	4256
5	.50	.65	.45	.50	.55	.131	136	4174
6	.45	.50	.35	.40	.45	.112	68	4185
7	.35	.40	.30	.40	.40	.103	322	4434
10	.35	.40	.30	.40	.40	.101	199	4415
11	.35	.40	.35	.40	.45	.112	401	4504
12	.45@.40	.45	.30	.30	.30	.096	261	4522
13	.30	.30	.10	.15	.15	.039	180	4583
14	.15	.25	.15	.15	.20	.067	143	4516
17	.15	.20	.10	.15	.15	.041	72	4470
18	.15	.15	.05	.05	.05	.010	175	4511
19	.10@.05	.10	.05	.05	.05	.012	105	4540
20	.10	.10	.10	.10	.10	.027	59	4580
21	.10	.25	.10	.20	.15	.042	114	4558
24	.15	.30	.15	.25	.20	.064	146	4502
25	.20	.25	.15	.25	.25	.077	174	4402
26	.20	.25	.20	.20	.25	.072	59	4359
27	Exchange Closed; Thanksgiving Day							
28	.20	.20	.15	.15	15	.051	37	4394

IN DECEMBER

1	.10	.20	.10	.20	.25	.068	364	4532
2	.25@.30	.60	.25	.60	.60	.128	626	4373
3	.65@.60	.80	.45	.50	.55	.118	1965	4838
4	.50	.65	.40	.45	.50	.119	747	4725
5	.45	.50	.15	.25	.20	.061	614	4728
8	.20	.30	.10	.20	.20	.039	422	4608
9	.15	.20	.10	.10	.10	.016	290	4525
10	.05	.20	.05	.10	.10	.018	58	4533
11	.10	.10	.05	.05	.05	.003	978	4238
12	CAB	.05	CAB	.05	...	.001	37	4046
15	CAB	.05	CAB	.05	....	.000	23	4042
16	CAB	.05	CAB	CAB	CAB	.000	94	4015
17	CAB	CAB	CAB	CAB	CAB	.000	2	3945
18	CAB	CAB	CAB	CAB	CAB	.000	10	3934
19	CAB	CAB	CAB	CAB	CAB	.000	19	....

MARCH 1987 220 CALLS

IN DECEMBER 1986

2	34.00	34.00	34.00	34.00	35.50	.957	...	....
3	....	....	....	35.50N	35.60	.957	1	1
4	35.80	35.80	35.80	35.80	36.05	.959	1	2
5	....	....	33.00A	33.00A	33.00	.946	....	2
8	....	34.00B	31.10A	33.20B	33.35	.950	....	2
9	....	....	32.20A	32.20A	31.20	.940	....	2
10	....	32.75B	....	32.75B	32.50	.948	....	2
11	....	....	29.85A	....	....	.932	....	2
12	....	....	28.85A	28.85A	28.50	.926	....	2
15	....	30.20B	27.30A	30.20B	29.90	.940	....	2
16	....	30.65B	29.70A	30.65B	30.40	.944	....	2
17	....	....	29.00A	29.00A	28.90	.935	....	2
18	....	29.20B	28.50A	28.50A	28.25	.934	....	2
19	....	28.85B	....	28.25N	29.10	.940	....	2
22	....	29.65B	....	29.10N	29.10	.944	....	2
23	....	29.40B	28.00A	28.00A	27.50	.937	....	2
24	....	27.90B	....	27.90B	28.50	.945	....	2
25	Exchange Closed; Christmas							
26	....	....	28.25A	28.25A	27.85	.944	....	2
29	26.50	26.50	24.60A	24.60A	24.10	.919	1	3
30	....	24.70B	....	24.10N	23.85	.919	....	3
31	....	24.30B	21.90A	21.90A	22.70	.910	....	3

MARCH 1987 225 CALLS

IN NOVEMBER 1986

24	22.70	24.90B	22.70	24.90B	25.00	.872	...	....
25	....	25.40B	....	25.40B	26.10	.885	1	1
26	....	26.15B	25.60A	26.15B	26.05	.887	....	1
27	Exchange Closed; Thanksgiving Day							
28	....	....	25.60A	25.70A	25.30	.882	....	1

IN DECEMBER

1	22.00	25.80B	22.00	25.80B	27.50	.904	1	1
2	29.60	29.60	29.60	29.60	30.70	.929	1	2
3	....	....	....	30.70N	30.70	.928	....	2
4	31.80	31.80	30.70A	30.70A	31.20	.931	1	3
5	....	....	28.50A	29.20A	28.50	.913	....	3
8	27.40	29.25B	26.50A	28.60B	28.75	.917	6	3
9	....	....	27.65A	27.65A	26.80	.903	....	3
10	....	26.45B	....	26.45B	28.10	.914	....	3
11	....	....	25.35A	25.35A	25.20	.891	....	3

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

MARCH 1987 225 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	....	....	24.50A	24.50A	24.15	.882	....	3
15	....	25.65B	22.90A	25.65B	25.50	.900	....	3
16	....	26.10B	25.30A	26.10B	25.95	.906	....	3
17	....	....	24.70A	24.70A	24.40	.894	....	3
18	....	24.70B	24.00A	24.00A	23.95	.891	....	3
19	....	24.55B	....	23.95N	24.70	.900	....	3
22	....	25.25B	....	24.70N	24.60	.904	....	3
23	....	24.90B	23.55A	23.55A	23.20	.894	....	3
24	....	23.50B	....	23.50B	24.10	.904	....	3
25	Exchange Closed; Christmas							
26	....	....	23.80A	23.80A	23.45	.902	....	3
29	22.90	22.90	20.30A	20.30A	19.80	.864	1	3
30	....	20.30B	....	19.80N	19.55	.864	1	4
31	19.70	19.90B	17.65A	17.65A	18.40	.849	22	26

MARCH 1987 230 CALLS

IN SEPTEMBER 1986

25	12.65	12.65	12.65	12.65	12.60	.556	5	5
26	....	14.00B	....	13.10B	13.05	.567	....	5
29	11.00	11.00	10.60A	11.00	12.00	.532	15	15
30	12.60	13.60B	12.60	12.60	12.50	.546	6	21

IN OCTOBER

1	....	13.80B	....	13.40B	14.25	.588	....	21
2	....	14.40B	....	14.40B	14.85	.602	....	21
3	14.00	15.10B	13.75A	14.00	13.50	.572	5	25
6	....	14.65B	....	14.40B	14.45	.594	....	25
7	....	....	13.40A	14.45N	14.65	.599	....	25
8	13.60@.70	15.25B	13.60	15.25B	15.75	.626	5	21
9	....	16.20B	15.00A	15.00A	14.95	.608	....	21
10	....	15.10B	14.45A	15.00B	14.65	.606	....	21
13	....	14.90B	....	14.90B	15.55	.629	....	21
14	....	....	14.35A	14.35A	14.30	.602	....	21
15	....	16.70B	....	16.70B	17.30	.664	....	21
16	....	....	....	17.30N	17.30	.665	....	21
17	....	....	16.40A	16.40A	15.90	.643	....	21
20	....	....	13.85A	13.85A	14.30	.612	....	21
21	....	....	....	14.30N	14.20	.610	....	21
22	....	....	....	14.20N	13.65	.608	....	21
23	....	15.35B	....	15.35B	16.35	.668	....	21
24	....	....	15.30A	15.30A	14.95	.643	....	21
27	....	15.25B	14.20A	15.25B	15.80	.665	....	21
28	....	16.00B	15.50A	15.80N	15.50	.660	....	21
29	....	16.70B	....	16.70B	16.80	.687	....	21
30	....	18.90B	....	18.90B	18.85	.727	....	21
31	....	....	....	18.85N	19.30	.739	....	21

IN NOVEMBER

3	....	19.75B	19.25A	19.75B	19.95	.756	....	21
4	19.20	20.00B	19.20	20.00B	20.30	.764	1	22
5	21.00	21.00	20.50A	20.90A	20.85	.776	1	22
6	....	....	19.30A	20.00A	20.05	.767	....	22
7	....	....	19.90A	20.05N	20.00	.765	....	22
10	....	20.20B	19.35A	20.20B	20.40	.778	....	22
11	....	20.75B	....	20.75B	21.15	.793	....	22
12	19.90	19.90	19.90	19.90	20.50	.787	5	27
13	....	....	17.50A	17.50A	16.35	.718	....	27
14	....	18.40B	....	18.40B	19.25	.772	....	27
17	19.00	19.00	17.80A	17.80A	17.65	.748	1	27
18	14.20	14.20	13.50	13.50	13.20	.651	7	25
19	13.15	13.60B	12.45A	13.60B	13.85	.668	3	26
20	13.85	14.00B	13.85	13.85	16.55	.732	2	29
21	17.30	20.70	17.30	19.60A	18.30	.769	3	29
24	....	20.90B	....	20.90B	21.00	.815	....	28
25	20.60	21.30B	20.50A	21.30B	22.00	.831	1	28
26	....	22.05B	21.50A	22.05B	21.95	.834	....	28
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	21.40A	21.60A	21.20	.827	....	28

IN DECEMBER

1	....	21.80B	19.20A	21.80B	23.25	.855	....	28
2	....	25.25B	....	25.25B	26.30	.889	....	28
3	....	....	26.20A	26.25A	26.30	.888	....	28
4	....	26.80B	....	26.30N	26.65	.892	....	28
5	....	....	24.00A	24.70A	24.30	.867	....	28
8	24.00	25.10B	21.85	24.40A	24.35	.871	110	124
9	24.00	24.00	23.20A	23.35A	22.50	.852	60	184
10	23.20	24.60	23.05	24.10A	23.75	.867	50	234
11	20.10	21.30	20.10	20.95B	21.10	.835	20	254
12	21.30	21.30	20.25A	20.25A	20.00	.822	16	259
15	18.60	21.45B	18.45A	21.45B	21.25	.847	2	261

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

MARCH 1987 230 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	....	21.80B	21.05A	21.80B	21.70	.854	....	261
17	....	....	20.60A	20.60A	20.20	.836	....	261
18	20.05	20.50B	19.80A	19.80A	19.80	.832	1	262
19	19.75	20.40B	19.75	19.75	20.45	.843	1	262
22	....	20.90B	....	20.45N	20.35	.849	....	262
23	19.60	20.60B	19.40	19.40	19.05	.833	67	329
24	....	19.80B	....	19.80B	19.80	.847	....	329
25	Exchange Closed; Christmas							
26	....	....	19.50A	19.50A	19.15	.843	....	329
29	....	....	16.25A	16.25A	15.75	.790	....	329
30	16.00	16.20B	15.80A	15.80A	15.55	.789	10	329
31	15.70	15.90B	13.85A	13.85A	14.50	.769	30	341

MARCH 1987 235 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	10.85	10.85	10.80A	10.80A	10.50	.478	1	1
22	....	12.10B	....	12.10B	12.45	.534	....	1
23	....	12.70B	....	12.70B	13.25	.561	....	1
24	....	....	13.20A	13.20A	12.60	.553	....	1
25	12.00	12.00	9.75	10.10B	10.35	.488	8	9
26	10.75	11.60B	10.30A	10.75	10.75	.500	1	6
29	9.90	9.90	9.00	9.00	9.85	.464	6	7
30	10.70	11.30B	10.70	10.70	10.25	.479	2	6

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	12.10B	....	11.00B	11.85	.521	....	6
2	....	12.00B	....	11.85N	12.30	.535	....	6
3	....	12.55B	11.50A	11.50A	11.15	.505	....	6
6	11.10	12.15B	11.10	11.80A	11.90	.527	3	9
7	11.45	12.00	11.10A	12.00	12.15	.533	7	14
8	12.00	13.10B	11.50A	12.70	13.25	.560	4	18
9	12.90	13.50B	12.45A	12.45A	12.40	.541	3	19
10	....	12.50B	12.00A	12.40N	12.15	.540	....	19
13	....	12.30B	....	12.30B	12.90	.563	....	19
14	....	....	11.80A	11.80A	11.75	.535	....	19
15	11.50	13.90B	11.50	13.90B	14.45	.600	2	18
16	14.50	14.65	14.50	14.65	14.40	.600	4	19
17	13.70	13.70	13.40	13.40	13.20	.577	4	23
20	10.95	11.90	10.95	11.75A	11.80	.543	6	22
21	11.00	11.70B	11.00	11.10B	11.60	.540	5	27
22	....	11.70B	11.55A	11.55A	11.10	.538	....	27
23	12.45	13.30B	12.20A	13.30B	13.45	.600	5	22
24	13.35	13.35	12.60A	12.60A	12.20	.573	2	24
27	....	12.40B	11.50A	12.40B	12.95	.595	....	24
28	....	13.15B	12.90A	12.95N	12.65	.589	....	24
29	....	13.70B	....	13.70B	13.75	.617	....	24
30	15.50	15.80B	15.50	15.55B	15.75	.660	1	24
31	....	....	15.10A	15.75N	16.05	.672	....	24

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	16.20	16.40B	15.95A	16.40B	16.60	.690	2	22
4	15.60	16.75B	15.60	16.75B	16.85	.698	10	22
5	....	17.25B	16.50A	17.25B	17.35	.711	....	21
6	16.80	17.15B	15.90A	16.70A	16.65	.700	4	21
7	....	....	16.40A	16.65N	16.55	.697	....	21
10	....	16.70B	15.95A	16.70B	16.95	.710	....	21
11	....	17.25B	....	17.25B	17.65	.727	....	21
12	....	....	16.70A	17.05A	17.00	.719	....	21
13	....	....	13.50A	13.50A	13.15	.640	....	21
14	....	14.95B	....	14.95B	15.70	.699	....	21
17	....	....	14.50A	14.50A	14.35	.671	....	21
18	....	....	11.15A	11.15A	10.40	.564	....	21
19	10.00	10.70B	9.75A	10.70B	10.90	.583	63	74
20	11.30	11.40B	11.25A	11.30	13.30	.652	2	71
21	....	15.70B	....	15.70B	14.90	.694	....	71
24	16.80	17.75B	16.80	17.75B	17.20	.746	1	70
25	....	17.30B	16.75A	17.30B	18.00	.765	....	70
26	17.50	18.10B	17.50	18.10B	18.05	.768	25	90
27	Exchange Closed; Thanksgiving Day							
28	....	....	17.55A	17.70A	17.30	.758	....	90

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	17.75B	15.30A	17.75B	19.25	.793	....	90
2	20.20	22.30	19.65A	22.30	22.15	.836	6	96
3	22.00	22.60	22.00	22.10	22.10	.835	2	93
4	22.50	22.50	22.10A	22.10A	22.55	.840	3	96
5	22.55	22.55	19.80	19.80	20.25	.807	22	99
8	....	20.90B	18.55A	20.25N	20.15	.812	5	104
9	....	....	19.25A	19.25A	18.55	.788	....	104
10	19.55	19.90B	19.55	19.90B	19.60	.805	12	116
11	....	....	17.35A	17.35A	17.15	.765	....	116

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

MARCH 1987 235 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	....	....	16.55A	16.55A	16.15	.749	....	116
15	....	17.60B	15.10A	17.60B	17.35	.778	....	116
16	....	17.80B	17.25A	17.80B	17.80	.786	....	116
17	....	....	16.70A	16.70A	16.40	.764	....	116
18	16.30	16.60B	16.00A	16.00A	15.85	.757	3	116
19	16.40	16.40	16.05A	16.40	16.55	.771	1	116
22	....	17.00B	....	16.55N	16.40	.776	....	116
23	16.10	16.45B	15.20A	15.20A	15.15	.756	1	117
24	....	16.10B	....	15.85B	15.70	.773	1	118
25	Exchange Closed; Christmas							
26	15.45	15.55B	15.45	15.50	15.25	.766	4	116
29	14.40	14.40	12.60A	12.60A	12.20	.698	35	104
30	12.10	12.50B	12.00	12.05	12.00	.696	14	113
31	12.15	12.25B	10.50A	10.50A	11.05	.671	4	115

MARCH 1987 240 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	7.55	7.55	7.30A	7.30A	8.00	.398	1	1
30	9.80	9.80	8.70A	8.70A	8.35	.413	3	4

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	9.50B	....	9.00B	9.70	.454	....	4
2	9.60	9.80B	9.30	9.30	9.15	.469	4	8
3	....	9.30B	....	9.30B	9.10	.439	....	8
6	....	9.95B	....	9.50B	9.80	.460	....	8
7	9.10	9.85	9.10	9.85	9.95	.487	11	18
8	10.60	10.60	9.50A	10.60	10.90	.495	100	116
9	....	11.15B	10.20A	10.20A	10.15	.475	....	116
10	....	10.25B	9.85A	10.00A	9.90	.474	....	116
13	....	10.10B	....	10.10B	10.60	.497	....	116
14	....	....	9.65A	9.65A	9.55	.468	....	116
15	....	11.45B	....	11.45B	11.95	.534	....	116
16	11.70	11.70	11.70	11.70	11.90	.534	2	116
17	11.50@.40	11.50	10.70	10.90B	10.80	.509	24	138
20	8.80	9.20	8.80	9.20B	9.55	.475	22	156
21	9.40	9.40	9.40	9.40	9.30	.471	2	158
22	9.25	9.50B	9.25	9.25	8.90	.468	1	159
23	9.80	11.50	9.70A	11.30A	10.90	.530	51	156
24	10.90	10.90	10.30A	10.30A	9.80	.502	2	158
27	....	9.90B	9.20A	9.90B	10.45	.523	....	158
28	10.10	10.90	10.10	10.65A	10.15	.516	6	158
29	11.25	11.25	11.15A	11.15A	11.15	.545	3	161
30	12.75	12.90B	12.75	12.75	12.80	.589	5	160
31	....	....	12.35A	12.80N	13.10	.601	1	159

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	13.40B	13.00A	13.40B	13.55	.619	....	160
4	13.25	13.70B	13.00A	13.70B	13.75	.626	6	160
5	....	14.10B	....	14.10B	14.15	.640	20	180
6	13.50	13.95B	12.65A	13.30B	13.60	.626	4	164
7	....	....	13.40A	13.60N	13.35	.622	....	164
10	....	13.65B	12.95A	13.65B	13.70	.635	....	162
11	14.40	14.40	14.40	14.40	14.25	.653	2	162
12	13.65	13.65	13.60A	13.65	13.65	.643	2	164
13	13.30	13.30	10.75A	10.75A	10.30	.557	9	173
14	11.10	12.00B	10.90	12.00B	12.50	.619	7	178
17	12.40	12.40	11.50A	11.50A	11.25	.588	3	178
18	10.90	11.00	7.70	7.90	7.90	.476	33	184
19	8.00	8.40	7.50	8.40	8.45	.495	23	194
20	8.40	8.70B	8.40	8.60B	10.35	.566	22	206
21	11.00	12.80B	11.00	12.20A	11.85	.611	36	210
24	12.40	14.25	12.40	13.70	13.85	.667	5	212
25	13.90	14.20	13.45A	14.10	14.55	.688	35	224
26	....	14.60B	13.90A	14.60B	14.50	.691	....	223
27	Exchange Closed; Thanksgiving Day							
28	....	....	13.95A	14.15A	13.90	.679	....	223

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	12.40	14.20	12.20A	14.20	15.55	.718	4	223
2	16.35	17.55	15.90A	17.55	18.15	.771	30	225
3	....	18.45B	....	18.15N	18.25	.769	....	225
4	19.10	19.10	18.25A	18.25A	18.65	.776	2	225
5	18.40	18.60	16.35A	16.60	16.45	.736	51	275
8	16.25	17.05B	14.35	16.05B	16.45	.741	11	285
9	16.15	16.15	15.60A	15.60A	14.95	.711	1	284
10	14.70	16.70	14.70	16.40A	15.90	.731	3	284
11	13.65	13.65	13.55A	13.65	13.70	.683	1	284
12	....	....	13.05A	13.05A	12.65	.664	....	284
15	12.20	14.05B	11.70A	14.05B	13.85	.696	1	283
16	....	14.20B	13.80A	14.20B	14.10	.705	....	283
17	....	....	13.15A	13.15A	12.95	.678	....	283

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

MARCH 1987 240 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	12.25	13.05B	12.25	12.30B	12.30	.670	1	281
19	12.70	12.95	12.50A	12.95	12.85	.685	15	282
22	13.40	13.55B	12.85	12.95	12.60	.689	19	300
23	....	12.90B	11.95A	11.95A	11.65	.665	....	298
24	12.00	12.55	12.00	12.55	12.15	.683	22	305
25	Exchange Closed; Christmas							
26	....	....	11.85A	11.85A	11.70	.674	....	308
29	11.00	11.00	9.40A	9.40A	9.15	.594	51	307
30	9.40	9.75	8.85	9.25A	8.95	.590	69	305
31	9.00	9.15B	7.65	8.15	8.05	.562	61	301

MARCH 1987 245 CALLS

IN AUGUST 1986

13	14.85	15.20	14.85	15.20	14.85	.580	4	2
14	....	14.95B	....	14.95B	15.40	.593	....	2
15	....	....	15.00A	15.40N	15.55	.599	....	2
18	....	15.60B	14.90A	15.60B	15.30	.603	....	2
19	....	....	15.10A	15.10A	15.00	.594	....	2
20	....	16.70B	....	16.70B	16.90	.635	....	2
21	....	....	16.80A	16.80A	16.85	.633	....	2
22	....	....	16.45A	16.85N	16.75	.633	....	2
25	....	....	15.65A	15.65A	16.00	.623	....	2
26	....	18.40B	....	18.40B	18.60	.675	....	2
27	....	....	....	18.60N	18.50	.675	....	2
28	....	....	18.40A	18.40A	18.35	.674	....	2
29	....	18.70B	....	18.35N	17.80	.666	....	2

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	....	....	15.40A	15.40A	14.75	.604	....	2
3	....	16.45B	....	16.45B	16.60	.642	....	2
4	....	18.90B	....	18.90B	18.95	.686	....	2
5	....	....	17.00A	17.00A	16.00	.628	....	2
8	....	....	15.30A	15.30A	15.60	.615	....	2
9	....	16.45B	15.00A	15.00A	14.95	.602	....	2
10	....	....	14.70A	14.70A	14.55	.590	....	2
11	....	....	8.20A	8.20A	8.25	.402	....	2
12	....	....	....	8.25N	7.70	.334	....	2
15	7.80	7.80	7.80	7.80	7.95	.356	5	7
16	....	....	7.90A	7.90A	7.50	.354	....	7
17	7.80	8.50	7.60	8.00A	7.05	.342	6	12
18	....	7.35B	....	7.35B	7.25	.356	1	9
19	7.00	7.00	7.00	7.00	6.95	.350	1	10
22	7.50	8.10B	7.50	8.10B	8.40	.403	4	14
23	....	8.55B	....	8.55B	9.00	.430	....	13
24	....	....	8.60A	9.00N	8.40	.421	....	13
25	6.90	7.00B	6.60A	6.90	6.75	.359	1	13
26	6.60	7.60B	6.60	7.15B	7.00	.370	4	14
29	6.30	6.30	5.80	6.05	6.45	.336	9	19
30	6.70	7.60	6.70	7.20A	6.70	.350	12	27

IN OCTOBER

1	7.00	8.10	7.00	7.55A	7.90	.391	3	29
2	....	8.00B	....	8.00B	8.25	.405	....	29
3	7.25	8.40B	7.25	7.50	7.40	.376	11	37
6	....	8.05B	....	7.95B	7.95	.396	....	37
7	7.30	7.80B	7.30	7.80B	8.15	.402	5	42
8	8.60	8.60	7.70A	8.60	8.90	.430	1	42
9	8.90	9.20	8.30A	8.30A	8.30	.411	7	44
10	....	8.35B	8.00A	8.30N	8.05	.410	2	45
13	8.15	8.15	8.10A	8.15	8.50	.432	10	55
14	8.45	8.60	7.55A	7.55A	7.65	.404	2	54
15	8.10	9.30B	8.10	9.30B	9.75	.468	4	58
16	10.00	10.20B	9.25	9.50A	9.70	.468	41	95
17	9.35@.25	9.35	8.75A	8.75A	8.75	.443	8	80
20	7.20	7.20	7.20	7.20	7.60	.406	15	86
21	....	....	7.20A	7.60N	7.40	.404	....	85
22	7.35	7.45	7.35	7.45	7.00	.401	7	85
23	7.95@8.30	8.80	7.65A	8.80	8.75	461	64	80
24	....	....	8.20A	8.20A	7.75	.432	3	77
27	7.20	8.10B	7.20	8.10B	8.25	.452	6	83
28	8.50	8.50	8.00	8.05B	8.05	.445	20	83
29	....	8.80B	....	8.80B	8.85	.472	....	83
30	10.80	10.80	10.25	10.30	10.30	.517	8	81
31	10.40	10.40	9.85	10.15B	10.55	.528	13	82

IN NOVEMBER

3	10.70	11.15	10.50	11.15	10.90	.545	15	82
4	10.00	11.00B	10.00	11.00B	11.05	.552	29	86
5	11.00	11.50	11.00	11.30@.50	11.45	.565	6	84
6	10.90	11.20B	9.75	10.55B	10.95	.550	14	89

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

MARCH 1987 245 CALLS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	10.55	10.90	10.50	10.90	10.60	.544	7	90
10	10.30	10.80B	10.20	10.80B	10.95	.556	54	110
11	10.90	11.25B	10.85A	11.25B	11.40	.575	1	109
12	10.70	11.00B	10.70	10.70	10.85	.563	1	109
13	10.50	10.50	8.35A	8.35A	7.95	.473	2	110
14	8.00	9.30B	8.00	9.30B	9.90	.536	4	108
17	8.50	9.70B	8.50	8.75B	8.80	.502	4	111
18	8.60	8.85	5.70	5.70	6.00	.391	27	119
19	6.20	6.50	5.45	6.25A	6.45	.409	96	128
20	6.50	7.50	6.10	7.50	8.00	.479	28	140
21	7.90	10.40B	7.60	9.60A	9.25	.524	59	162
24	10.00	11.00B	10.00	10.85	10.85	.582	16	172
25	10.85@.90	11.55	10.20	11.55	11.40	.604	16	187
26	11.40	11.40	10.80A	11.40	11.35	.606	4	183
27	Exchange Closed; Thanksgiving Day							
28	10.70	11.00B	10.70	10.85	10.75	.592	9	182

IN DECEMBER

1	9.00	11.05B	9.00	11.05B	12.25	.635	21	188
2	12.85	15.00	12.55A	15.00	14.55	.694	37	176
3	15.00	15.30	14.50	14.50	14.55	.693	27	175
4	15.00	15.50	14.55A	14.55A	14.95	.701	3	176
5	14.95	14.95	12.30	13.40	13.05	.655	20	183
8	12.70	14.00	11.30	13.10A	13.00	.659	25	188
9	12.45	12.70B	12.30	12.70B	11.75	.624	11	190
10	11.90	12.80B	11.90	12.30	12.55	.647	17	200
11	11.80	12.15	10.20	10.70	10.65	.593	40	203
12	10.85	10.85	9.85	9.85	9.75	.571	35	212
15	8.80	10.90B	8.60A	10.65	10.75	.605	76	224
16	11.10	11.20	10.20	11.20	11.00	.615	32	245
17	10.95	10.95	9.85	9.85	9.90	.584	39	233
18	9.80	10.05B	9.20	9.30B	9.30	.574	36	240
19	9.15	10.05	9.00	9.60A	9.75	.590	10	247
22	10.10	10.35	9.55	9.65	9.55	.592	11	251
23	9.70	9.70	8.70	8.70	8.70	.564	37	274
24	8.85	9.35	8.85	9.25	9.05	.583	18	288
25	Exchange Closed; Christmas							
26	8.95	8.95	8.80A	8.80A	8.60	.572	3	287
29	8.05	8.40	6.55	6.55	6.55	.485	77	319
30	6.50	6.95	6.40	6.50	6.40	.480	43	300
31	6.40@.45	6.70	5.20	5.60B@.75	5.65	.451	101	355

MARCH 1987 250 CALLS

IN SEPTEMBER 1986

17	6.30	6.40B	6.30	6.40B	5.70	.285	3	3
18	5.80	5.80	5.80	5.80	5.85	.298	2	5
19	....	....	5.80A	5.80A	5.55	.293	....	5
22	6.00	6.50B	5.90	6.50B	6.85	.343	6	11
23	6.60	6.90B	6.60	6.80B	7.30	.368	1	11
24	7.30	7.60	6.90A	6.90A	6.75	.360	3	12
25	6.60	6.60	5.10A	5.60	5.40	.301	24	36
26	....	6.00B	....	5.70B	5.60	.311	....	36
29	4.75	4.75	4.60	4.60	5.15	.280	5	41
30	....	6.95B	....	5.25B	5.40	.293	....	41

IN OCTOBER

1	6.80	6.80	6.15A	6.15A	6.40	.331	2	42
2	6.35	6.35	6.35	6.35	6.65	.344	10	50
3	....	6.75B	6.25A	6.25A	5.95	.317	....	50
6	6.80	6.80	6.60A	6.60A	6.40	.336	1	50
7	....	....	6.00A	6.40N	6.50	.342	....	50
8	6.65	7.00	6.20A	7.00	7.20	.369	4	50
9	7.20	7.35	6.70A	6.70A	6.65	.351	6	55
10	....	6.70B	6.45A	6.65N	6.45	.349	2	50
13	....	....	....	6.45N	6.80	.370	....	50
14	6.80	6.80	6.00	6.00	6.10	.343	5	51
15	....	7.45B	....	7.45B	7.85	.405	....	51
16	8.00	8.00	7.60A	7.60A	7.85	.404	7	56
17	7.70	7.70	6.90A	6.90A	7.00	.380	2	56
20	5.90	5.90	5.80A	5.90	6.00	.346	3	59
21	5.60	5.90	5.60	5.85A	5.80	.342	4	61
22	5.80	5.90B	5.75A	5.75A	5.50	.338	1	61
23	6.25	7.00	6.25	6.75	6.90	.394	22	79
24	6.30	6.30	6.20A	6.30	6.05	.365	1	79
27	....	6.10B	5.65A	6.05N	6.45	.384	....	79
28	....	6.55B	6.35A	6.45N	6.30	.378	....	79
29	6.40	6.90	6.15A	6.90	6.95	.402	6	82
30	....	8.20B	....	8.20B	8.15	.445	....	82
31	8.25	8.25	7.75A	8.05	8.35	.456	7	86

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

MARCH 1987 250 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	8.50B	8.20A	8.50B	8.65	.471	....	86
4	7.80	8.65	7.80	8.65	8.75	.477	13	98
5	8.90	8.90	8.90	8.90	9.10	.489	5	90
6	8.60	8.75B	7.75	8.25B	8.65	.473	19	98
7	8.20	8.25	8.05	8.25B	8.20	.466	4	97
10	8.10	8.35B	7.95A	8.35B	8.45	.477	11	107
11	8.40	8.75	8.40	8.75	8.85	.495	3	108
12	8.10	8.50	8.10	8.35A	8.40	.482	33	115
13	8.25	8.25	6.35A	6.35A	5.90	.392	21	135
14	6.05@ .15	7.10B	6.00	7.10B	7.50	.452	16	149
17	7.00	7.35	6.80A	6.80A	6.60	.418	11	149
18	6.70	6.80	4.70	4.70	4.35	.312	9	149
19	4.50	4.80	4.00	4.60	4.70	.329	40	134
20	4.90	5.90	4.60A	5.90	5.90	.395	59	174
21	6.40	7.70	6.40	7.30	7.05	.438	42	181
24	7.50	8.70	7.25	8.45	8.25	.495	106	216
25	7.90	8.35B	7.85	8.35B	8.70	.517	114	302
26	8.65	8.75	8.00	8.55B	8.65	.518	21	311
27	Exchange Closed: Thanksgiving Day							
28	8.55	8.55	8.05	8.40	8.10	.503	87	318

IN DECEMBER

1	6.90@ .70	9.20	6.70	9.20	9.35	.546	13	320
2	10.00@ .25	11.70	9.30	11.50	11.50	.610	125	404
3	11.40	12.35	11.35	11.35	11.50	.609	85	379
4	11.60	12.15	11.50A	11.50A	11.75	.618	14	385
5	11.70	11.80	9.45	9.80B	10.20	.568	38	393
8	9.85	10.65B	8.80	10.10	10.15	.570	34	404
9	9.90	10.05	9.25	9.30	9.00	.533	31	406
10	9.20	10.00	9.20	9.90	9.70	.556	68	466
11	9.00	9.40B	7.35	8.05B	8.10	.500	89	512
12	7.85	8.25	7.25	7.25	7.25	.477	64	522
15	6.75	8.25	6.30	8.10@ .25	8.15	.509	194	553
16	8.40@ .45	8.50	7.60	8.50	8.30	.519	251	758
17	8.30	8.30	7.00	7.20A	7.35	.487	284	1003
18	7.65	7.65	6.75	6.95	6.85	.475	346	1272
19	6.75	7.45	6.30	7.20	7.25	.491	323	1462
22	7.25@ .30	7.75	7.05	7.15	7.05	.491	315	1582
23	7.20	7.20	6.15	6.45	6.25	.462	148	1590
24	6.60	6.80	6.50	6.70	6.60	.480	69	1611
25	Exchange Closed: Christmas							
26	6.35	6.55	6.25	6.25	6.20	.466	65	1619
29	5.75@ .80	5.90	4.50	4.50	4.55	.379	337	1689
30	4.50	4.95	4.30	4.50	4.35	.374	171	1714
31	4.35	4.65	3.60	3.75	3.85	.345	193	1724

MARCH 1987 255 CALLS

IN AUGUST 1986

18	10.50	10.70B	10.50	10.70B	10.60	.480	....	....
19	....	....	10.40A	10.40A	10.40	.469	5	5
20	11.00	11.70B	11.00	11.70B	11.90	.511	5	10
21	....	12.10B	11.85A	12.10B	11.85	.508	....	10
22	....	....	11.80A	11.80A	11.75	.507	....	10
25	11.20	11.20	10.90A	11.20	11.10	.495	1	11
26	....	13.00B	....	13.00B	13.15	.550	....	11
27	....	....	....	13.15N	13.10	.549	....	11
28	....	....	13.00A	13.00A	12.95	.547	....	11
29	....	13.20B	....	12.95N	12.50	.536	....	11

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	....	....	10.60A	10.60A	10.05	.470	....	11
3	10.55	11.40B	10.30A	11.40B	11.50	.510	1	12
4	....	13.30B	....	13.30B	13.40	.558	....	12
5	....	....	11.60A	11.60A	11.00	.495	....	12
8	....	....	10.60A	10.60A	10.80	.482	....	12
9	....	11.45B	10.30A	10.30A	10.25	.469	....	12
10	....	....	10.15A	10.15A	9.95	.457	....	12
11	7.30	7.30	6.00	6.00	5.35	.279	8	18
12	5.30	5.30	5.10	5.10	5.20	.224	2	20
15	6.20	6.20	4.90	5.00	5.30	.243	11	21
16	4.60	4.80	4.60	4.80	4.95	.243	2	31
17	5.20	5.40	4.75	5.30A	4.60	.234	15	41
18	....	4.70B	....	4.70B	4.70	.246	....	33
19	....	....	4.60A	4.60A	4.60	.242	....	33
22	....	5.20B	....	5.20B	5.50	.287	....	33
23	5.50	6.05	5.50	6.05	5.85	.311	5	37
24	5.90	6.00	5.60	5.60	5.40	.302	6	39
25	....	....	3.90A	4.50A	4.35	.248	....	39
26	4.60	4.80B	4.60	4.60	4.50	.258	3	41
29	4.00	4.00	3.50	3.65	4.10	.229	12	43
30	4.70	4.90	4.20	4.70A	4.35	.241	4	45

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

MARCH 1987 255 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	5.35	5.35	4.90A	4.90A	5.15	.276	5	47
2	4.50	5.30	4.50	5.10	5.35	.289	2	48
3	....	....	4.75A	4.90A	4.75	.263	1	48
6	4.75	5.15B	4.75	5.00B	5.20	.281	2	50
7	5.50	5.50	4.85A	5.20A	5.20	.287	2	52
8	4.70	5.40B	4.70	5.40B	5.80	.312	1	51
9	5.80	5.95	5.40A	5.40A	5.30	.295	2	51
10	....	5.35B	5.15A	5.30N	5.10	.293	....	51
13	....	....	....	5.10N	5.40	.312	....	50
14	....	....	4.90A	4.90A	4.80	.287	....	50
15	4.80	6.90B	4.80	6.90B	6.30	.346	2	50
16	6.05	6.05	6.05	6.05	6.25	.344	10	58
17	....	....	5.95A	5.95A	5.55	.321	....	58
20	4.55	4.55	4.55	4.55	4.70	.288	1	59
21	4.80	4.80	4.60	4.60	4.50	.284	4	61
22	4.35	4.65	4.35	4.40	4.20	.280	3	61
23	4.75@ 5.30	5.35B	4.75	5.35B	5.40	.332	22	75
24	5.55	5.55	4.95A	4.95A	4.65	.304	..	75
27	4.40	4.65B	4.15	4.60B	5.00	.320	12	86
28	....	....	4.90A	5.00N	4.85	.312	1	85
29	....	5.30B	....	5.30B	5.40	.336	....	85
30	6.50	6.50	6.45	6.45	6.40	.376	9	85
31	6.40	6.45	6.00	6.20B	6.55	.386	5	87

IN NOVEMBER

3	6.20	6.60B	6.20	6.60B	6.75	.399	4	86
4	6.10	6.65B	6.10	6.65B	6.85	.404	10	91
5	6.60	7.10	6.55	7.10	7.05	.415	6	86
6	6.70	6.70	5.75	6.30B	6.65	.398	8	85
7	6.50	6.50	6.05	6.30B	6.30	.391	105	157
10	6.40	6.40	6.00	6.35B	6.50	.400	6	156
11	6.55	6.70B	6.50A	6.70B	6.80	.417	108	116
12	7.00	7.00	6.20A	6.50	6.40	.403	6	120
13	6.35	6.35	4.70A	4.70A	4.35	.317	34	108
14	4.65	5.50	4.35	5.50	5.65	.372	18	110
17	4.80	5.70	4.80	5.10A	4.95	.339	15	120
18	4.85	5.05	3.50	3.55	3.15	.243	5	123
19	3.15	3.30	2.90A	3.25B	3.35	.257	50	128
20	3.60@ .45	3.95B	3.35	3.95B	4.30	.317	13	131
21	4.70@ .80	5.90	4.70	5.30	5.25	.357	69	162
24	5.30	6.45	5.25	6.00	6.15	.410	135	250
25	6.30	6.40	5.65	6.40	6.50	.430	187	340
26	6.25	6.45	5.80	6.35B	6.40	.431	37	351
27	Exchange Closed: Thanksgiving Day							
28	6.35	6.35	5.80	6.25A	6.00	.415	13	352

IN DECEMBER

1	4.75	7.00B	4.75	7.00B	7.00	.457	28	362
2	7.65@ .50	8.90	6.90	8.90	8.75	.522	151	449
3	8.80	9.60	8.50	8.60	8.75	.522	310	628
4	8.80	9.40	8.60	8.80	9.00	.530	73	655
5	9.00	9.00	7.35A	7.60A	7.70	.479	70	662
8	7.70	7.90	6.40	7.55	7.60	.480	64	644
9	7.30	7.75	6.30	6.30@ .55	6.75	.442	38	630
10	6.90	7.85	6.90	7.35@ .10	7.20	.464	92	647
11	6.80	7.20	5.50	5.90A	5.90	.408	75	663
12	6.00	6.00	5.25	5.55A	5.25	.385	64	542
15	4.80	6.00	4.30	6.00	5.95	.415	441	832
16	6.25@ .05	6.40	5.55	6.00A@ 5.90	6.05	.424	420	1018
17	5.90	6.05	5.00	5.20	5.25	.392	172	1122
18	5.60	5.60	4.75	4.85	4.80	.380	431	1394
19	4.90	5.25	4.45	5.05	5.05	.394	445	1675
22	5.20@ .25	5.55	4.90	5.05A	4.95	.393	292	1773
23	5.10@ .05	5.10	4.20	4.30@ .20	4.35	.364	194	1847
24	4.55	4.75	4.50	4.65	4.50	.380	54	1851
25	Exchange Closed: Christmas							
26	4.35	4.50	4.35	4.35	4.20	.365	50	1863
29	3.85@ .90	4.00	2.95	2.95	3.00	.283	212	1904
30	2.90	3.30	2.85	2.85	2.90	.278	124	1884
31	2.90	3.05	2.30	2.45	2.45	.252	206	1986

MARCH 1987 260 CALLS

IN JULY 1986

2	13.00	13.00	13.00	13.00	13.00	.511	1	1
3	....	....	12.30A	12.30A	11.90	.484	....	1
4	Exchange Closed: Independence Day							
7	....	....	8.80A	8.80A	8.15	.383	....	1
8	....	....	7.45A	7.85A	7.55	.362	....	1
9	....	7.80B	....	7.80B	8.00	.378	....	1
10	....	8.25B	7.35A	8.25B	8.60	.393	....	1
11	8.60	8.60	8.25A	8.25A	8.00	.372	2	3
14	....	....	7.60A	7.60A	6.60	.325	....	3
15	....	....	....	6.60N	5.75	.291	....	3

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

MARCH 1987 260 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IDM Risk Factor	Volume (Trades Cleared)	Open Interest
16	....	6.10B	....	6.10B	5.90	.294	....	3
17	....	6.30B	....	6.30B	6.10	.305	....	3
18	....	6.20B	....	6.20B	7.00	.314	....	3
21	....	....	....	7.00N	6.45	.310	....	3
22	....	7.00B	....	7.00B	7.10	.333	....	3
23	7.35	7.35	7.35	7.35	6.75	.328	1	4
24	7.00	7.00	7.00	7.00	6.85	.331	1	5
25	....	7.20B	....	7.20B	7.55	.356	....	5
28	....	....	5.80A	5.80A	5.70	.291	....	5
29	....	....	5.65A	5.70N	5.75	.293	....	5
30	....	5.95B	5.30A	5.95B	6.40	.318	....	5
31	....	....	6.10A	6.10A	5.80	.298	....	5

IN AUGUST

1	....	....	5.40A	5.40A	5.10	.270	....	5
4	....	5.80B	5.00A	5.80B	6.15	.308	....	5
5	....	6.40B	....	6.40B	6.45	.314	....	5
6	....	....	....	6.45N	6.05	.308	....	5
7	6.30	6.30	6.30	6.30	6.00	.307	1	6
8	....	6.15B	....	6.15B	5.85	.305	....	6
11	6.50	6.90B	6.50	6.90B	7.15	.345	1	7
12	7.00	7.30	7.00	7.30	8.00	.376	7	14
13	9.00	9.00	9.00	9.00	8.60	.402	1	15
14	....	8.80B	....	8.80B	8.95	.414	....	15
15	....	....	8.70A	8.70A	9.00	.418	....	15
18	....	9.05B	7.90A	9.05B	8.70	.420	....	15
19	8.60	8.60	8.60	8.60	8.55	.409	1	16
20	....	9.65B	....	9.65B	9.80	.450	....	16
21	10.10	10.10	9.85A	9.85A	9.80	.446	1	17
22	....	....	9.75A	9.80N	9.75	.444	....	17
25	....	....	9.35A	9.35A	9.10	.432	....	17
26	....	10.75B	....	10.75B	10.90	.486	....	17
27	11.00	11.00	11.00	11.00	10.85	.485	5	19
28	....	....	10.80A	10.80A	10.75	.482	....	19
29	11.00	11.10	10.45	10.50	10.30	.471	21	34

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	10.30	10.35	8.00	8.00	8.20	.405	4	38
3	8.50	9.45B	8.50	9.45B	9.45	.444	11	41
4	9.65	11.00B	9.65	11.00B	11.15	.492	6	39
5	....	....	9.40A	9.40A	9.05	.430	....	39
8	9.10	9.10	8.70A	8.70A	8.85	.417	1	40
9	9.85	9.85	8.50A	8.50A	8.35	.404	5	39
10	8.35	8.35	8.25A	8.25A	8.05	.393	1	39
11	5.05	5.05	4.50A	4.50A	4.30	.227	4	35
12	....	5.10B	....	5.10B	4.30	.179	....	35
15	5.30	5.30	3.70	4.00B	4.30	.197	11	34
16	4.15	4.15	3.50	4.00	3.90	.197	15	52
17	4.10@.20	4.20	3.80	4.10B	3.65	.189	46	55
18	4.00	4.00	3.65	3.65	3.70	.200	3	46
19	3.80	3.80	3.50	3.70	3.60	.197	10	49
22	3.80	4.10B	3.80	4.10B	4.40	.237	4	53
23	4.75	4.75	4.25	4.25	4.70	.258	2	53
24	....	....	4.40A	4.40A	4.25	.251	....	53
25	4.15	4.15	3.10	3.10	3.40	.202	3	53
26	3.60	3.80B	3.60	3.60	3.50	.211	2	51
29	3.10	3.10	2.90	2.90	3.25	.185	2	53
30	3.90	3.90	3.80A	3.80A	3.45	.196	1	54

IN OCTOBER

1	4.20	4.40B	3.95A	3.95A	4.15	.227	2	54
2	3.60	4.25	3.60	3.70A	4.30	.239	....	54
3	....	....	3.70A	3.90A	3.75	.216	2	56
6	....	4.05B	....	4.00B	4.10	.232	....	55
7	4.00	4.40	3.85A	4.30A	4.15	.237	3	57
8	4.20	4.30B	3.85A	4.30B	4.60	.260	5	61
9	4.80	4.90	4.40A	4.40A	4.20	.244	11	72
10	....	4.25B	4.05A	4.20N	4.05	.243	1	73
13	....	....	....	4.05N	4.20	.260	....	73
14	4.40	4.40	3.85A	3.85A	3.75	.237	5	74
15	....	4.70B	....	4.70B	5.00	.290	....	74
16	5.30	5.30	4.55	5.00	4.95	.289	5	78
17	4.55	4.55	4.55	4.55	4.35	.267	22	87
20	....	....	3.55A	3.55A	3.60	.237	....	76
21	3.60	3.60	3.40A	3.50	3.50	.232	2	78
22	3.60	3.65B	3.50A	3.50A	3.20	.228	5	81
23	3.90	4.10B	3.90	4.10B	4.10	.275	2	82
24	4.10	4.10	3.75A	3.75A	3.55	.249	7	89
27	3.50	3.50	3.15	3.50B	3.80	.262	24	102
28	....	....	3.70A	3.80N	3.70	.255	....	90
29	3.70	4.00	3.70	3.95	4.15	.276	4	91

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

MARCH 1987 260 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IDM Risk Factor	Volume (Trades Cleared)	Open Interest
30	5.00	5.00	4.90A	4.90A	4.95	.313	....	90
31	4.55	4.70B	4.55	4.70B	5.05	.321	11	100

IN NOVEMBER

3	5.15	5.15	4.65	5.05B	5.15	.332	12	100
4	4.75@.55	5.25	4.55	5.25	5.25	.336	20	109
5	5.00	5.30	5.00	5.10B	5.35	.345	69	161
6	5.15@4.95	5.30	4.65	4.80	4.95	.329	25	135
7	4.70	4.90	4.70	4.90	4.65	.321	14	128
10	4.70	4.70	4.50A	4.70	4.80	.328	7	142
11	4.80	4.80	4.80	4.80	5.10	.343	1	143
12	5.10	5.20	4.60	4.65B	4.75	.329	37	139
13	4.20	4.20	3.40A	3.40A	3.10	.249	21	140
14	3.25	3.85	3.15	3.85	4.15	.299	10	141
17	3.85	4.25	3.50	3.50	3.55	.268	9	142
18	3.40	3.40	2.10	2.25	2.15	.183	20	145
19	2.15	2.30B	2.05A	2.30B	2.35	.196	3	147
20	2.55	2.85B	2.40A	2.85B	3.05	.247	....	145
21	2.90	4.30	2.90	4.10	3.85	.283	40	179
24	4.25	4.70	4.25	4.40B	4.45	.330	90	260
25	4.30	4.50	4.00	4.50B	4.65	.349	129	220
26	4.40@.45	4.65	4.15	4.65B	4.65	.349	36	247
27	Exchange Closed: Thanksgiving Day							
28	4.40	4.50	4.35A	4.35A	4.30	.333	40	260

IN DECEMBER

1	3.60@.40	5.00B	3.30	5.00B	5.10	.371	82	313
2	5.80@.55	6.50	5.00	6.50	6.55	.435	92	320
3	6.70	7.15	6.30	6.30	6.50	.435	249	481
4	6.65	7.10	6.35	6.60	6.70	.443	32	481
5	6.80	6.80	5.35A	5.45	5.60	.393	101	513
8	5.50@.55	6.00	4.50	5.60B	5.55	.392	84	539
9	5.15	5.50	4.85	4.90A	4.85	.356	204	595
10	5.05	5.80	4.65A	5.60A	5.25	.376	18	601
11	5.00	5.20	3.75	4.25	4.20	.323	88	644
12	4.20	4.40	3.65	3.65	3.65	.301	94	685
15	3.35@.30	4.20	3.00	4.20	4.25	.328	64	711
16	4.30	4.60	3.85A	4.30A	4.30	.335	247	875
17	4.30	4.30	3.50	3.60	3.60	.305	184	961
18	3.60	3.75B	3.35A	3.35A	3.30	.294	74	1005
19	3.25	3.60	3.05	3.50	3.50	.306	782	1642
22	3.60	3.75	3.30	3.40	3.30	.302	333	1935
23	3.40	3.40	2.80	2.80	2.85	.275	431	1863
24	3.00	3.10	2.95	2.95	2.95	.289	45	1884
25	Exchange Closed: Christmas							
26	2.95	2.95	2.80A	2.80A	2.75	.275	124	1827
29	2.45@.50	2.50	1.80	1.80	1.85	.202	249	1723
30	1.85	2.05	1.75	1.75	1.80	.197	107	1682
31	1.80	1.90	1.45	1.45	1.50	.176	252	1714

MARCH 1987 265 CALLS

IN SEPTEMBER 1986

1	Exchange Closed: Labor Day							
3	7.00	7.65B	6.70	7.65B	7.65	.381	50	50
4	7.85	9.05B	7.80	9.05B	9.30	.428	6	56
5	....	....	8.00A	8.00A	7.40	.368	....	56
8	7.20	7.20	7.00	7.00	7.15	.355	21	75
9	....	7.70B	6.90A	6.90A	6.80	.343	....	75
10	6.40	6.60	6.15	6.40B	6.50	.332	29	95
11	....	....	4.30A	4.30A	3.40	.182	....	95
12	4.00	4.00	3.00	3.00	3.50	.141	50	66
15	....	....	3.25A	3.25A	3.25	.157	3	67
16	3.25	3.25	3.25	3.25	3.05	.157	1	68
17	2.50	3.20B	2.50	3.20B	2.85	.151	2	70
18	....	....	....	2.85N	2.95	.161	....	69
19	....	....	2.90A	2.90A	2.85	.158	....	69
22	....	3.25B	....	3.25B	3.50	.193	....	69
23	4.00	4.00	3.75A	3.75A	3.75	.212	1	69
24	....	....	3.50A	3.50A	3.35	.205	....	69
25	3.30	3.30	2.50	2.50	2.65	.162	10	73
26	2.20	3.05	2.20	3.05	2.80	.170	14	76
29	2.60	2.60	2.20	2.40B	2.50	.148	23	66
30	2.70	2.90	2.70	2.70A	2.70	.157	11	77

IN OCTOBER

1	3.05	3.70	3.05	3.25A	3.25	.184	55	121
2	3.30	3.35	2.95A	3.35	3.40	.194	11	131
3	2.85	3.70B	2.85	2.85	3.00	.174	2	133
6	....	3.40B	....	3.00N	3.20	.188	....	133
7	3.10	3.10	3.00	3.10	3.30	.193	22	154
8	3.30	3.35B	3.05A	3.35B	3.65	.213	....	153
9	3.60	3.60	3.30A	3.30A	3.30	.200	3	155

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

MARCH 1987 265 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	3.30	3.35B	3.20A	3.30	3.15	.198	1	155
13				3.15N	3.25	.213	....	155
14	3.30	3.30	3.00	3.00	2.90	.193	2	156
15	3.80	3.80	3.80	3.80	3.90	.241	....	156
16				3.90N	3.90	.239	10	166
17	3.55	3.55	3.25A	3.30	3.35	.219	5	171
20	2.40	2.80	2.40	2.80	2.80	.192	16	170
21	2.70	2.75	2.65	2.70	2.65	.187	6	175
22	2.65	2.70	2.65	2.65A	2.40	.183	5	178
23		2.80B		2.80B	3.15	.224	4	178
24	3.10	3.15	2.65	2.65	2.70	.200	23	190
27	2.50	2.95	2.30A	2.95	2.90	.212	6	193
28			2.80A	2.90N	2.80	.204	1	191
29	2.75	2.95	2.65A	2.95	3.15	.223	5	195
30	3.85	3.85	3.70	3.70	3.80	.255	102	280
31	3.40	3.60B	3.40	3.60B	3.85	.262	10	290

IN NOVEMBER

3	3.50	3.80	3.50	3.80B	3.90	.271	4	292
4	3.40	3.85B	3.40	3.85B	4.00	.273	36	324
5	3.90	4.00	3.80	3.90	4.00	.281	89	346
6	3.80	3.85B	3.40A	3.70A	3.75	.266	1	345
7	3.50	3.70B	3.40	3.60B	3.35	.258	42	387
10	3.35	3.45B	3.30	3.45B	3.45	.263	9	392
11	3.45	3.45	3.45	3.45	3.75	.276	....	393
12	3.80	3.80	3.25	3.40	3.50	.263	15	406
13	3.20	3.20	2.45A	2.45A	2.20	.192	18	407
14	2.05	2.70B	2.05	2.70B	3.05	.234	36	397
17	2.60	2.95	2.70	2.70	2.55	.206	4	399
18	2.50	2.50	1.50	1.50	1.55	.135	20	402
19	1.50	1.70	1.30	1.70	1.70	.145	66	423
20	1.75	2.00	1.70	2.00	2.15	.186	4	422
21	2.70	3.00B	2.50A	2.60	2.75	.218	121	460
24	2.75	3.55	2.75	2.95	3.10	.259	20	465
25	3.20	3.30B	2.80	3.30B	3.25	.275	29	462
26	3.05	3.20	3.05	3.20	3.25	.274	69	455
27	Exchange Closed; Thanksgiving Day							
28	3.00	3.00	3.00	3.00	3.00	.259	7	455

IN DECEMBER

1	2.50@ .40	3.60	2.40	3.60	3.60	.293	27	478
2	4.10	4.60	3.70	4.60	4.70	.352	100	509
3	4.75@ .80	5.30	4.65	4.70	4.70	.352	139	577
4	4.75	5.10B	4.60	4.60	4.80	.360	98	635
5	4.85	4.90	3.80	3.80	4.05	.313	52	668
8	4.05	4.50	3.25	4.00	3.95	.311	118	711
9	3.80	4.05	3.40	3.40	3.40	.277	64	681
10	3.80	4.00	3.60	3.80B	3.70	.296	59	702
11	3.40	3.50	2.75	3.00A	2.90	.247	59	700
12	2.80	2.90	2.50	2.60	2.50	.228	51	718
15	2.35	2.85	2.00	2.85	2.90	.250	127	686
16	3.10	3.20	2.50	2.90B	2.95	.256	101	699
17	3.00	3.00	2.45	2.45	2.40	.229	45	710
18	2.55	2.55	2.15	2.20	2.20	.219	54	739
19	2.20	2.40	2.00	2.40	2.35	.228	78	765
22	2.40	2.60	2.15	2.15	2.15	.224	88	803
23	2.25	2.25	1.85	1.90	1.90	.201	121	813
24	1.90	2.00	1.90	1.90	1.90	.211	82	857
25	Exchange Closed; Christmas							
26	1.85	1.85	1.80	1.80	1.75	.198	8	834
29	1.85	1.85	1.05	1.10	1.10	.138	113	872
30	1.10	1.20	1.00	1.05@ .00	1.05	.134	129	908
31	1.05	1.10	80	80	85	.117	162	972

JUNE 1987 240 CALLS

IN OCTOBER 1986

31	15.80	15.80	15.55A	15.80	16.15	.599	25	25

IN NOVEMBER

3		16.60B		16.60B	16.55	.613	....	25
4		16.65B	16.50A	16.65B	16.85	.619	....	25
5		17.15B		17.15B	17.30	.629	....	25
6			16.00A	16.80A	16.60	.618	....	25
7			16.55A	16.55A	16.20	.614	....	25
10	15.80	16.60B	15.80	16.60B	16.65	.625	25	10
11				16.65N	17.35	.640	....	10
12			17.05A	17.05A	16.70	.631	....	10
13			15.50A	15.50A	13.30	.563	....	10
14		14.30B		14.30B	15.45	.609	....	10
17			14.50A	14.50A	14.30	.586	....	10
18			11.00A	11.00A	10.95	.501	....	10

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1987 240 CALLS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	10.70	11.15B	10.70	11.15B	11.45	.515	1	11
20	....	....	....	11.45N	13.35	.570	....	11
21	....	15.40B	....	15.40B	14.95	.603	....	11
24	15.75	16.50B	15.75	16.10B	16.75	.645	1	12
25	....	17.00B	16.60A	17.00B	17.40	.661	....	12
26	....	....	17.30A	17.30A	17.25	.663	....	12
27	Exchange Closed; Thanksgiving Day							
28	....	....	16.90A	16.90A	16.65	.654	....	12

IN DECEMBER

1	....	17.50B	15.40A	17.50B	18.30	.685	....	12
2	....	19.85B	....	19.85B	20.90	.724	....	12
3	....	21.80B	20.75A	20.75A	20.85	.723	....	12
4	....	21.25B	....	20.85N	21.40	.729	....	12
5	....	....	19.30A	19.30A	19.45	.697	....	12
8	....	19.60B	17.75A	19.60B	19.30	.698	....	12
9	....	....	18.40A	18.40A	17.90	.677	....	12
10	....	19.45B	....	19.45B	18.80	.692	....	12
11	....	....	17.00A	17.00A	16.70	.653	....	12
12	....	....	16.30A	16.30A	15.90	.641	....	12
15	....	16.80B	15.00A	16.80B	17.15	.666	....	12
16	....	17.40B	17.00A	17.40B	17.20	.670	....	12
17	....	17.30B	16.60A	16.60A	16.15	.649	....	12
18	....	....	15.70A	15.70A	15.65	.643	....	12
19	....	16.20B	....	16.20B	16.60	.657	....	12
22	....	....	....	16.60N	15.90	.657	....	13
23	....	16.15B	15.30A	15.30A	15.00	.639	....	13
24	....	....	....	15.00N	15.55	.652	....	12
25	Exchange Closed; Christmas							
26	....	....	....	15.55N	15.10	.645	....	12
29	....	....	13.10A	13.10A	12.60	.588	....	12
30	....	12.80B	....	12.60N	12.50	.585	....	12
31	....	....	11.30A	11.30A	11.65	.564	....	12

JUNE 1987 245 CALLS

IN OCTOBER 1986

20	10.40@ .35	10.50B	10.35	10.50B	11.00	.448	10	10
21	10.00	10.30B	10.00	10.30B	10.55	.447	15	25
22	....	....	....	10.55N	10.05	.444	....	25
23	....	11.90B	....	11.90B	11.90	.491	....	25
24	....	....	....	11.90N	10.95	.468	....	25
27	....	11.00B	10.25A	11.00B	11.30	.482	....	25
28	....	....	....	11.30N	11.20	.477	....	25
29	....	12.00B	....	12.00B	11.95	.500	....	25
30	....	13.40B	....	13.40B	13.55	.534	....	25
31	....	....	13.15A	13.55N	13.70	.543	....	25

IN NOVEMBER

3	....	14.05B	....	14.05B	14.00	.556	....	25
4	....	14.05B	13.95A	14.05B	14.25	.561	....	25
5	....	14.50B	....	14.50B	14.65	.571	....	25
6	....	....	13.40A	14.20A	14.00	.559	....	25
7	....	....	....	14.00N	13.65	.554	....	25
10	....	13.95B	13.60A	13.95B	14.05	.565	....	25
11	....	....	....	14.05N	14.70	.579	....	25
12	....	....	14.40A	14.40A	14.05	.570	....	25
13	....	....	13.00A	13.00A	11.00	.500	....	25
14	....	11.90B	....	11.90B	12.90	.545	....	25
17	....	....	12.05A	12.05A	11.90	.521	....	25
18	....	....	9.00A	9.00A	8.90	.436	....	25
19	....	9.10B	8.85A	9.10B	9.35	.460	....	25
20	9.45	9.45	9.30	9.30	11.00	.504	2	26
21	....	12.90B	....	12.90B	12.45	.538	....	27
24	14.20	14.20	13.65A	13.65A	14.00	.581	25	26
25	13.70	14.25B	13.70	14.25B	14.55	.597	1	26
26	....	....	14.40A	14.40A	14.40	.599	....	26
27	Exchange Closed; Thanksgiving Day							
28	....	....	14.05A	14.05A	13.85	.589	....	26

IN DECEMBER

1	....	14.60B	12.80A	14.60B	15.30	.621	....	26
2	16.00	16.80B	15.60A	16.80B	17.70	.664	1	27
3	....	18.55B	17.55A	17.55A	17.80	.663	....	27
4	....	18.05B	....	17.60N	18.10	.670	....	27
5	....	....	16.30A	16.30A	16.30	.635	....	27
8	....	16.55B	14.90A	16.55B	16.20	.636	....	27
9	....	....	15.50A	15.50A	15.00	.613	....	27
10	....	16.40B	....	16.40B	15.85	.629	....	27
11	....	....	14.20A	14.20A	13.90	.587	....	27
12	....	....	13.50A	13.50A	13.15	.573	....	27
15	....	14.05B	12.30A	14.05B	14.35	.600	....	27
16	....	14.50B	14.20A	14.50B	14.30	.604	....	27

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1987 245 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	....	14.40B	13.75A	13.75A	13.35	.581	....	27
18	....	....	13.00A	13.00A	12.90	.575	....	27
19	....	13.45B	....	13.45B	13.70	.589	....	27
22	....	....	....	13.70N	13.05	.568	....	27
23	13.20	13.35B	12.50A	12.50A	12.30	.568	1	27
24	....	....	....	12.30N	12.75	.581	....	27
25	Exchange Closed; Christmas							
26	....	....	....	12.75N	12.35	.573	....	27
29	....	....	10.50A	10.50A	10.15	.513	....	27
30	10.10	10.45	10.00A	10.25A	10.00	.511	2	29
31	10.25	10.25	9.05A	9.05A	9.30	.488	2	30

JUNE 1987 250 CALLS

IN OCTOBER 1986

21	8.05	8.05	8.05	8.05	8.90	.395	10	10
22	....	....	....	8.90N	8.35	.393	....	10
23	9.80	9.95B	9.50	9.50	9.95	.438	100	110
24	....	....	....	9.95N	9.15	.415	....	110
27	....	9.25B	8.65A	9.15N	9.40	.428	....	110
28	....	....	....	9.40N	9.35	.422	....	110
29	9.70	10.00B	9.70	10.00B	10.00	.444	10	120
30	....	11.10B	....	11.10B	11.35	.478	....	120
31	....	....	11.05A	11.35N	11.50	.486	....	120

IN NOVEMBER

3	....	11.90B	....	11.90B	11.75	.498	....	120
4	....	....	11.70A	11.75N	11.95	.503	....	120
5	....	12.10B	....	12.10B	12.30	.513	....	120
6	....	....	11.25A	11.85A	11.75	.500	....	120
7	....	....	11.70A	11.70A	11.40	.495	....	120
10	....	11.55B	11.35A	11.55B	11.75	.504	....	120
11	....	....	....	11.75N	12.30	.518	....	120
12	....	....	12.05A	12.05A	11.70	.508	....	120
13	....	....	10.85A	10.85A	9.00	.437	....	120
14	....	9.50B	....	9.50B	10.65	.482	....	120
17	....	....	10.00A	10.00A	9.90	.457	....	120
18	8.00	8.00	7.50A	7.50A	7.20	.374	1	121
19	....	7.30B	....	7.30B	7.55	.387	....	121
20	7.65	7.65	7.55	7.55	8.95	.440	11	112
21	....	10.60B	....	10.60B	10.25	.473	....	112
24	11.60	11.60	11.25A	11.25A	11.60	.515	30	82
25	11.75	11.75	11.30A	11.75	12.00	.532	30	62
26	12.00	12.00	11.50	11.80B	11.90	.533	35	42
27	Exchange Closed; Thanksgiving Day							
28	12.20	12.20	11.00	11.00	11.40	.523	6	43

IN DECEMBER

1	9.90	12.05B	9.90	12.05B	12.70	.556	21	37
2	....	14.00B	....	14.00B	14.85	.601	10	37
3	....	15.60B	14.75A	14.75A	14.80	.600	....	37
4	....	15.15B	....	14.80N	15.10	.608	....	37
5	....	....	13.60A	13.60A	13.60	.571	....	37
8	....	13.80B	12.30A	13.80B	13.45	.571	....	37
9	....	....	12.90A	12.90A	12.35	.547	....	37
10	....	13.70B	....	13.70B	13.15	.563	....	37
11	....	....	11.75A	11.75A	11.45	.520	....	37
12	....	....	11.10A	11.10A	10.80	.505	....	37
15	....	11.55B	10.10A	11.55B	11.80	.532	....	37
16	11.20	11.85B	11.20	11.85B	11.80	.536	1	36
17	....	....	11.30A	11.30A	10.90	.512	....	36
18	....	....	10.60A	10.60A	10.50	.505	....	36
19	....	10.80B	....	10.80B	11.20	.519	....	36
22	11.40	11.40	11.30	11.30	10.60	.517	2	38
23	....	10.70B	10.20A	10.20A	9.95	.497	....	38
24	....	10.20B	....	10.20B	10.35	.509	....	38
25	Exchange Closed; Christmas							
26	....	....	....	10.35N	10.00	.500	....	38
29	....	....	8.25A	8.25A	8.05	.439	....	38
30	....	8.15B	....	8.05N	7.95	.437	....	38
31	7.70	7.70	7.15A	7.15A	7.35	.414	2	40

JUNE 1987 255 CALLS

IN DECEMBER 1986

3	12.00	13.00B	12.00	12.00	12.30	.535	10	10
4	....	12.65B	....	12.30N	12.60	.544	....	10
5	11.00	11.00	11.00	11.00	11.20	.506	1	11
8	....	11.40B	10.20A	11.40B	11.10	.505	....	11
9	....	....	10.65A	10.65A	10.20	.480	....	11
10	....	11.30B	....	11.30B	10.85	.497	....	11
11	9.00	9.20B	9.00	9.20B	9.35	.453	1	12
12	8.60	8.75B	8.60	8.75B	8.75	.438	1	13

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1987 255 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	....	9.40B	8.10A	9.40B	9.55	.464	....	13
16	9.00	9.55B	9.00	9.55B	9.55	.468	5	18
17	....	....	9.15A	9.15A	8.80	.444	....	18
18	....	....	8.60A	8.60A	8.45	.437	....	18
19	....	8.65B	....	8.65B	9.05	.450	....	18
22	....	....	....	9.05N	8.50	.447	....	18
23	....	8.55B	8.20A	8.20A	7.90	.427	....	18
24	....	....	....	7.90N	8.25	.439	....	18
25	Exchange Closed; Christmas							
26	....	....	8.20A	8.20A	7.95	.429	....	18
29	7.40	7.40	6.40A	6.40A	6.30	.369	5	22
30	6.30	6.40B	6.10A	6.30	6.20	.368	1	23
31	6.30	6.30	5.55A	5.55A	5.70	.345	17	23

JUNE 1987 260 CALLS

IN NOVEMBER 1986

24	7.90	7.90	7.25	7.25	7.55	.389	141	141
25	7.55	7.75B	7.50	7.75B	7.95	.405	31	171
26	7.80	7.80	7.80	7.80	7.80	.405	30	201
27	Exchange Closed; Thanksgiving Day							
28	....	....	7.75A	7.75A	7.45	.394	....	201

IN DECEMBER

1	6.50	7.90B	6.50	7.90B	8.40	.425	21	221
2	....	9.45B	....	9.45B	10.15	.472	....	221
3	10.15	10.70B	10.05A	10.05A	10.10	.471	1	222
4	....	10.35B	....	10.10N	10.40	.480	....	222
5	....	....	9.30A	9.10N	9.10	.442	....	222
8	7.95	9.30B	7.95	9.30B	9.05	.441	1	222
9	8.50	8.50	8.50	8.50	8.25	.416	1	222
10	....	9.20B	....	9.20B	8.85	.432	....	222
11	....	....	7.85A	7.85A	7.55	.389	....	222
12	....	....	7.10A	7.10A	7.00	.375	....	222
15	6.50	7.55B	6.40A	7.55B	7.65	.399	3	222
16	....	....	....	7.65N	7.65	.402	....	222
17	....	....	7.30A	7.30A	7.00	.379	....	222
18	7.20	7.20	6.80A	6.80A	6.70	.371	1	222
19	6.80	6.80	6.60	6.80B	7.25	.384	4	224
22	6.90	6.90	6.90	6.90	6.75	.380	1	225
23	6.45	6.45	6.45	6.45	6.20	.350	2	227
24	6.20	6.20	6.20	6.20	6.50	.371	1	227
25	Exchange Closed; Christmas							
26	....	....	6.40A	6.40A	6.25	.361	....	227
29	4.90	4.90	4.90	4.95A@.90	4.85	.304	1	227
30	5.05	5.05	4.95A	4.95A	4.75	.301	2	229
31	4.25	4.25	4.25	4.25	4.40	.281	1	229

JUNE 1987 265 CALLS

IN DECEMBER 1986

23	4.95	4.95	4.95	4.95	4.80	.299	6	4
24	4.85	4.85	4.85	4.85	5.10	.306	1	5
25	Exchange Closed; Christmas							
26	....	....	4.95A	4.95A	4.85	.298	....	5
29	....	....	3.80A	3.80A	3.70	.246	....	5
30	3.75	3.75	3.65A	3.70A	3.65	.243	2	7
31	3.65	3.65	3.05	3.10	3.35	.225	10	17

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

MARCH 1986 175 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.05	.05	.05	.05	.05	.002	10	506
3..	....	....	....	.05N	.05	.001	....	506
6..	....	....	....	.05N	.05	.000	....	506
7..	....	....	....	.05N	....	.000	....	506
8..	....	....	....	.10B	.10	.002	....	502
9..	.15	.25	.15	.20A	.15	.004	135	634
10..	.15	.15	.10	.15	.15	.004	14	594
13..	....	....	....	.15N	.10	.003	....	594
14..	....	....	....	.10N	.10	.003	....	594
15..	.05	.05	.05	.05	.05	.002	....	594
16..	.10	.10	.10	.10	.05	.001	2	596
17..	....	....	....	.05N	.10	.002	....	596
20..	....	....	....	.10N	.05	.001	....	596
21..	.05	.10	.05	.10	.10	.003	51	622
22..	.15	.15	.10	.15	.10	.005	6	628
23..	.05	.05	.05	.05	.10	.003	1	627
24..	....	....	....	.10N	.05	.001	....	627
27..	....	....	....	.05N	.05	.000	....	627
28..	.05	.05	.05	.05	....	.000	2	627
29..	CAB	CAB	CAB	CAB	CAB	.000	....	627
30..	CAB	CAB	CAB	CAB	CAB	.000	....	627
31..	CAB	CAB	CAB	CAB	CAB	.000	....	627

IN FEBRUARY

3..	CAB	CAB	CAB	CAB	CAB	.000	....	627
4..	CAB	CAB	CAB	CAB	CAB	.000	....	627
5..	CAB	CAB	CAB	CAB	CAB	.000	....	627
6..	CAB	CAB	CAB	CAB	CAB	.000	....	614
7..	CAB	CAB	CAB	CAB	CAB	.000	....	614
10..	.05	.05	.05	.05	....	.000	11	612
11..	CAB	CAB	CAB	CAB	CAB	.000	....	612
12..	CAB	CAB	CAB	CAB	CAB	.000	....	612
13..	CAB	CAB	CAB	CAB	CAB	.000	....	612
14..	CAB	CAB	CAB	CAB	CAB	.000	....	612
17..	Exchange Closed; President's Day							
18..	....	....	....	....	....	.000	....	612
19..	CAB	CAB	CAB	CAB	CAB	.000	....	612
20..	CAB	CAB	CAB	CAB	CAB	.000	....	612
21..	CAB	CAB	CAB	CAB	CAB	.000	1	611
24..	CAB	CAB	CAB	CAB	CAB	.000	....	611
25..	CAB	CAB	CAB	CAB	CAB	.000	....	611
26..	CAB	CAB	CAB	CAB	CAB	.000	....	611
27..	CAB	CAB	CAB	CAB	CAB	.000	....	611
28..	CAB	CAB	CAB	CAB	CAB	.000	....	611

IN MARCH

3..	CAB	CAB	CAB	CAB	CAB	.000	....	611
4..	CAB	CAB	CAB	CAB	CAB	.000	....	611
5..	CAB	CAB	CAB	CAB	CAB	.000	....	611
6..	CAB	CAB	CAB	CAB	CAB	.000	....	611
7..	CAB	CAB	CAB	CAB	CAB	.000	....	611
10..	CAB	CAB	CAB	CAB	CAB	.000	10	611
11..	....	....	....	....	....	.000	....	611
12..	CAB	CAB	CAB	CAB	CAB	.000	....	611
13..	CAB	CAB	CAB	CAB	CAB	.000	....	601
14..	CAB	CAB	CAB	CAB	CAB	.000	....	601
17..	CAB	CAB	CAB	CAB	CAB	.000	1	600
18..	CAB	CAB	CAB	CAB	CAB	.000	....	600
19..	CAB	CAB	CAB	CAB	CAB	.000	....	600
20..	CAB	CAB	CAB	CAB	CAB	.000	....	600

MARCH 1986 180 PUTS

IN JANUARY 1986

1..	Exchange Closed; New Year's Day							
2..	.15	.15	.15	.15	.10	.007	....	1029
3..	....	....	....	.10N	.10	.004	....	1030
6..	.10@.15	.15	.05	.05	.05	.003	133	1028
7..	.10	.10	.10	.10	.05	.001	10	1038
8..	....	.15B	....	.15B	.20	.009	....	1038
9..	.35	.60	.30	.35	.30	.013	8	1042
10..	.30	.30	.25	.25	.30	.015	16	1032
13..	.35	.35	.30	.30	.25	.011	9	1036
14..	.30	.30	.25	.25	.25	.012	383	1415
15..	.25	.25	.15	.15	.15	.006	5	1417
16..	.15	.20	.15	.15	.15	.006	70	1414
17..	.20	.20	.15	.15	.20	.008	3	1414
20..	.15	.15	.15	.15	.15	.007	20	1414
21..	.20	.30	.15	.20	.20	.012	606	2037
22..	.25	.25	.15	.20	.20	.020	71	2041
23..	.20@.25	.30	.15	.25	.20	.012	936	2952
24..	.20	.20	.15	.20@.15	.15	.007	1218	4065
27..	.10	.10	.10	.10	.10	.004	277	4338

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

MARCH 1986 180 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28..	.10	.15	.05	.05	.05	.001	68	4344
29..	....	....	....	.05N	.05	.001	2	4344
30..	....	....	....	.05N	.05	.002	....	4341
31..	....	....	....	.05N	.05	.001	....	4333

IN FEBRUARY

3..	....	....	....	.05N	.05	.000	....	4333
4..	.05	.05	.05	.05	.05	.000	5	4338
5..	....	....	....	.05N	.05	.000	....	4343
6..	.05	.05	.05	.05	.05	.000	9	4352
7..	....	....	....	.05N	.05	.000	....	4352
10..	.05	.05	.05	.05	.05	.000	1	4352
11..	....	....	....	.05N	.05	.000	....	4352
12..	....	....	....	.05N	.05	.000	....	4352
13..	....	....	....	.05N	....	.000	....	4352
14..	CAB	CAB	CAB	CAB	CAB	.000	....	4352
17..	Exchange Closed; President's Day							
18..	....	....	....	....	....	.000	....	4352
19..	CAB	CAB	CAB	CAB	CAB	.000	....	4352
20..	CAB	CAB	CAB	CAB	CAB	.000	....	4352
21..	CAB	CAB	CAB	CAB	CAB	.000	....	4352
24..	CAB	CAB	CAB	CAB	CAB	.000	....	4353
25..	CAB	CAB	CAB	CAB	CAB	.000	....	4353
26..	CAB	CAB	CAB	CAB	CAB	.000	....	4355
27..	CAB	CAB	CAB	CAB	CAB	.000	....	4354
28..	CAB	CAB	CAB	CAB	CAB	.000	....	4354

IN MARCH

3..	CAB	CAB	CAB	CAB	CAB	.000	....	4354
4..	CAB	CAB	CAB	CAB	CAB	.000	....	4354
5..	CAB	CAB	CAB	CAB	CAB	.000	....	4354
6..	CAB	CAB	CAB	CAB	CAB	.000	....	4354
7..	CAB	CAB	CAB	CAB	CAB	.000	....	4354
10..	CAB	CAB	CAB	CAB	CAB	.000	5	4354
11..	CAB	CAB	CAB	CAB	CAB	.000	....	4353
12..	CAB	CAB	CAB	CAB	CAB	.000	1150	3218
13..	CAB	CAB	CAB	CAB	CAB	.000	64	3149
14..	CAB	CAB	CAB	CAB	CAB	.000	16	3134
17..	CAB	.05	CAB	.05	....	.000	577	2669
18..	....	.05	.05	.05	....	.000	260	2518
19..	CAB	CAB	CAB	CAB	CAB	.000	....	2518
20..	CAB	CAB	CAS	CAB	CAB	.000	....	2518

MARCH 1986 185 PUTS

IN JANUARY 1986

1..	Exchange Closed; New Year's Day							
2..	.25	.25	.25	.25	.20	.020	60	1514
3..	....	....	....	.20N	.15	.015	....	1514
6..	....	.20B	....	.15N	.10	.012	....	1514
7..	.10	.15	.10	.15	.10	.006	122	1488
8..	.15	.45	.15	.45	.40	.028	40	1514
9..	.55	.65	.50	.50	.50	.037	88	1503
10..	.50	.60	.50	.55	.55	.041	35	1497
13..	.60	.60	.50	.60	.50	.033	85	1504
14..	.55	.55	.50	.50	.50	.034	84	1451
15..	.40	.45	.35	.35	.35	.024	62	1449
16..	.35	.45	.30	.30	.30	.020	77	1473
17..	.35	.35	.30	.30	.30	.026	45	1471
20..	.30	35B	.30	.30	.25	.022	66	1461
21..	.25	.45	.25	.40	.35	.036	128	1506
22..	.40	.50	.30	.50	.40	.056	29	1485
23..	.40@.35	.50	.35	.40	.40	.039	96	1485
24..	.40	.40	.25	.30	.30	.024	218	1563
27..	.25	.25	.20	.25	.20	.017	39	1572
28..	.15	.15	.15	.15	.15	.006	61	1569
29..	.15	.15	.15	.15	.15	.007	8	1572
30..	.15	.20	.15	.20	.15	.009	61	1540
31..	.15	.15	.10	.10	.10	.005	191	1531

IN FEBRUARY

3..	.10	.10	.10	.10	.10	.002	51	1482
4..	....	....	....	.10N	.10	.003	....	1482
5..	....	....	....	.10N	.10	.003	....	1482
6..	.10	.10	.10	.10	.10	.003	7	1478
7..	.20	.20	.10	.10	.10	.002	19	1485
10..	....	....	....	.10N	.10	.001	....	1479
11..	.05	.05	.05	.05	.10	.001	4	1480
12..	.05	.05	.05	.05	.05	.001	50	1428
13..	.05	.05	.05	.05	.05	.000	39	1440
14..	.05	.05	.05	.05	.05	.000	20	1420
17..	Exchange Closed; President's Day							
18..	....	.02	.02	....	....	.000	5	1420

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

MARCH 1986 185 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	CAB	CAB	CAB	CAB	CAB	.000	....	1417
20	CAB	CAB	CAB	CAB	CAB	.000	....	1417
21	CAB	CAB	CAB	CAB	CAB	.000	....	1417
24	CAB	CAB	CAB	CAB	CAB	.000	....	1417
25	CAB	CAB	CAB	CAB	CAB	.000	....	1417
26	CAB	CAB	CAB	CAB	CAB	.000	....	1417
27	CAB	CAB	CAB	CAB	CAB	.000	1	1416
28	CAB	CAB	CAB	CAB	CAB	.000	....	1416

IN MARCH

3	CAB	CAB	CAB	CAB	CAB	.000	....	1416
4	CAB	CAB	CAB	CAB	CAB	.000	....	1416
5	CAB	CAB	CAB	CAB	CAB	.000	65	1351
6	CAB	CAB	CAB	CAB	CAB	.000	....	1351
7	CAB	CAB	CAB	CAB	CAB	.000	....	1351
10	CAB	CAB	CAB	CAB	CAB	.000	1	1350
11	CAB	CAB	CAB	CAB	CAB	.000	....	1348
12	CAB	CAB	CAB	CAB	CAB	.000	....	1348
13	CAB	CAB	CAB	CAB	CAB	.000	151	1216
14	CAB	CAB	CAB	CAB	CAB	.000	13	1204
17	CAB	CAB	CAB	CAB	CAB	.000	14	1191
18	CAB	CAB	CAB	CAB	CAB	.000	....	1172
19	CAB	CAB	CAB	CAB	CAB	.000	....	1172
20	CAB	CAB	CAB	CAB	CAB	.000	....	1171

MARCH 1986 190 PUTS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	.40	.45	.35	.40	.40	.050	63	2241
3	.35	.35	.30	.30	.30	.039	42	2252
6	.30	.30	.30	.30	.25	.034	12	2248
7	.25	.25	.20	.20	.20	.020	132	2265
8	.25	.75	.20	.60	.70	.069	889	1837
9	.95@1.15	1.20	.90	.95	.95	.086	274	1931
10	.95	1.00	.85	.90	.95	.093	135	1962
13	1.05	1.05	.90	.90	.90	.078	1363	1982
14	.85@.80	.90	.80	.80	.80	.080	252	1992
15	.80	.85	.60	.60	.60	.061	29	1980
16	.60	.70	.50A	.50A	.50	.053	55	2019
17	.50	.60	.50	.60	.60	.066	166	2090
20	.70	.70	.55	.55A	.50	.059	110	2122
21	.50	.90	.50	.70	.65	.088	365	2193
22	.70	.80B	.60	.80B	.80	.128	100	2219
23	.80	.85	.65	.65	.70	.096	98	2266
24	.70	.70	.40	.50	.50	.066	51	2281
27	.45	.50	.40	.45	.40	.052	69	2298
28	.40	.45	.30	.30	.30	.022	182	2343
29	.25	.35	.25	.35	.30	.025	156	2372
30	.35	.40	.30	.40	.35	.031	57	2384
31	.30	.35	.20	.25	.25	.018	223	2503

IN FEBRUARY

3	.25	.25	.20	.20	.20	.009	146	2611
4	.20	.25	.15	.20	.25	.014	169	2592
5	.25	.25	.25	.25	.25	.014	41	2561
6	.20	.25	.15	.20	.20	.014	19	2546
7	.20	.20	.20	.20	.20	.009	24	2528
10	.15	.15	.15	.15	.15	.005	64	2475
11	.15	.15	.10	.10	.15	.006	5	2474
12	.15@.10	.15	.10	.10	.10	.005	1	2473
13	.10	.10	.10	.10	.10	.003	62	2423
14	.10	.10	.10	.10	.10	.001	15	2411
17	Exchange Closed; President's Day							
18	.05	.05	.05	.05	.05	.000	20	2431
19	.05	.05	.05	.05	.05	.000	4	2432
20	....	....	....	.05N	....	.000	....	2424
21	CAB	CAB	CAB	CAB	CAB	.000	....	2424
24	CAB	CAB	CAB	CAB	CAB	.000	....	2423
25	CAB	CAB	CAB	CAB	CAB	.000	....	2423
26	CAB	CAB	CAB	CAB	CAB	.000	....	2423
27	CAB	CAB	CAB	CAB	CAB	.000	....	2421
28	CAB	CAB	CAB	CAB	CAB	.000	....	2421

IN MARCH

3	CAB	CAB	CAB	CAB	CAB	.000	....	2421
4	CAB	CAB	CAB	CAB	CAB	.000	....	2421
5	CAB	CAB	CAB	CAB	CAB	.000	178	2243
6	CAB	CAB	CAB	CAB	CAB	.000	1	2243
7	CAB	CAB	CAB	CAB	CAB	.000	....	2243
10	CAB	CAB	CAB	CAB	CAB	.000	2	2242
11	CAB	CAB	CAB	CAB	CAB	.000	....	2242

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

MARCH 1986 190 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	CAB	CAB	CAB	CAB	CAB	.000	....	2242
13	CAB	CAB	CAB	CAB	CAB	.000	155	2095
14	CAB	CAB	CAB	CAB	CAB	.000	....	2095
17	CAB	CAB	CAB	CAB	CAB	.000	4	2093
18	.05	.05	.05	.05	....	.000	210	1968
19	CAB	CAB	CAB	CAB	CAB	.000	....	1968
20	CAB	CAB	CAB	CAB	CAB	.000	....	1968

MARCH 1986 195 PUTS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	.85	.85	.70	.80	.75	.105	96	1040
3	.65	.70	.55	.55	.55	.085	26	1053
6	.55	.65	.50	.60	.55	.077	42	1068
7	.50@.45	.50	.40	.40	.40	.050	85	1114
8	.40	2.00	.40	1.60	1.30	.142	138	1160
9	1.70	2.25	1.45	1.65	1.70	.169	391	1134
10	1.60	1.80	1.50	1.70	1.75	.180	173	1178
13	2.00	2.00	1.55	1.60B	1.55	.157	207	1241
14	1.45@.40	1.70	1.40	1.55A	1.50	.160	120	1261
15	1.50	1.50	1.05A	1.10	1.10	.129	183	1277
16	1.10	1.30	.90	1.00	.90	.115	141	1323
17	.90	1.15	.85	1.05	1.05	.139	200	1415
20	1.30	1.35	1.00	1.00	.95	.129	84	1440
21	.95@1.00	1.55	.95	1.25	1.25	.180	351	1438
22	1.30	1.65	1.15	1.65	1.65	.243	151	1497
23	1.65@.70	1.75	1.35	1.35	1.35	.195	311	1564
24	1.30	1.35	.90	1.00	.95	.147	436	1575
27	.90	1.00	.80	.85	.85	.122	147	1569
28	.60	.95	.55	.60	.55	.062	730	1535
29	.55	.70	.45	.65	.60	.068	316	1522
30	.55	.80	.55	.70	.65	.082	133	1547
31	.65	.65	.40	.55	.50	.052	95	1580

IN FEBRUARY

3	.50	.60	.40	.45	.45	.031	63	1548
4	.50	.65	.40	.50	.50	.044	432	1557
5	.50	.60	.40	.55	.50	.044	60	1579
6	.50	.50	.40	.40	.40	.043	386	1730
7	.55	.70	.25	.30	.30	.029	243	1772
10	.30	.35	.25	.25	.25	.019	169	1775
11	.30	.30	.25	.30	.25	.023	56	1753
12	.25	.25	.20	.20	.20	.021	52	1772
13	.15	.25	.15	.15	.20	.014	36	1779
14	.15	.20	.10	.15	.15	.007	59	1815
17	Exchange Closed; President's Day							
18	.10	.10	.05	.10	.10	.002	32	1818
19	.10	.10	.05	.10	.10	.004	53	1832
20	.05	.10	.05	.05	.05	.001	17	1829
21	.05	.05	.05	.05	.05	.000	111	1826
24	.05	.05	.05	.05	.05	.000	587	1850
25	.05	.05	.05	.05	.05	.000	28	1844
26	.05	.05	CAB	CAB	.05	.000	....	1844
27	.05	.05	.05	CAB	CAB	.000	14	1840
28	.05	.05	.05	.05	....	.000	1	1839

IN MARCH

3	CAB	.05	CAB	.05	....	.000	5	1837
4	CAB	CAB	CAB	CAB	CAB	.000	....	1835
5	CAB	CAB	CAB	CAB	CAB	.000	....	1838
6	.05	.05	.05	.05	....	.000	920	2109
7	CAB	CAB	CAB	CAB	CAB	.000	2	2109
10	CAB	CAB	CAB	CAB	CAB	.000	1	2101
11	CAB	CAB	CAB	CAB	CAB	.000	....	2095
12	CAB	CAB	CAB	CAB	CAB	.000	....	2094
13	CAB	CAB	CAB	CAB	CAB	.000	....	2094
14	CAB	CAB	CAB	CAB	CAB	.000	3	2097
17	CAB	CAB	CAB	CAB	CAB	.000	1	2096
18	CAB	CAB	CAB	CAB	CAB	.000	....	2107
19	CAB	CAB	CAB	CAB	CAB	.000	....	2107
20	CAB	CAB	CAB	CAB	CAB	.000	....	2107

MARCH 1986 200 PUTS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	1.35	1.55	1.30	1.45A	1.35	.190	84	1270
3	1.25	1.25	1.05	1.15	1.15	.162	27	1275
6	1.10	1.35	1.10	1.10	1.10	.151	79	1298
7	.95	1.00	.75	.75	.75	.107	62	1298
8	.75@.85	3.25	.75	2.05@.30	2.15	.251	376	1510
9	3.00	3.70	2.60	2.85	2.90	.288	852	1233

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

MARCH 1986 200 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	2.80	3.15	2.65	2.90B	3.00	.301	591	1439
13	3.30@.45	3.45	2.65	2.65	2.65	.272	546	1616
14	2.55@.50	2.90	2.45	2.55	2.65	.277	214	1588
15	2.60	2.60	1.90	1.90	1.95	.233	482	1725
16	1.95	2.40	1.75	1.75A	1.70	.213	408	1886
17	1.70	2.20	1.65	2.10	2.05	.250	201	1981
20	2.40@.45	2.50	1.90	1.90	1.85	.239	449	2078
21	1.85	2.80	1.85	2.55	2.45	.312	376	2120
22	2.55	3.20	2.25	3.15@.20	3.20	.395	780	2300
23	3.20	3.30	2.60	2.60	2.60	.335	537	2304
24	2.60@.55	2.60	1.90	2.00	1.95	.271	1048	2276
27	1.90@.85	1.90	1.50	1.80	1.75	.238	243	2326
28	1.75	1.95	1.15	1.15	1.00	.140	268	2406
29	1.05	1.50	.90	1.25	1.20	.151	1743	3072
30	1.25	1.65	1.10	1.40	1.35	.175	331	3113
31	1.35@.30	1.40	.95	1.10@.00	1.00	.121	196	3063

IN FEBRUARY

3	1.00	1.25	.80	.85	.85	.081	398	3128
4	.85	1.25	.80	1.00	1.00	.108	612	3203
5	1.10	1.35	.95	1.00	1.00	.108	130	3218
6	1.00@.95	1.05	.80	1.00	.90	.104	719	3025
7	1.15	1.50	.60	.65	.70	.075	1050	2823
10	.70	.75	.55	.55	.55	.055	181	2813
11	.55	.65	.50	.55	.55	.065	188	2809
12	.60	.70	.50	.55A	.55	.060	64	2821
13	.50	.60	.40	.45@.40	.40	.043	150	2798
14	.35	.40	.25	.30	.30	.025	132	2794
17	Exchange Closed: President's Day							
18	.25	.30	.15	.20	.15	.010	186	2800
19	.20	.25	.15	.25	.20	.017	111	2823
20	.20	.25	.20	.20	.15	.007	7	2822
21	.10	.10	.10	.10	.10	.005	48	2818
24	.15	.15	.10	.15	.10	.003	129	2889
25	.15	.20	.10	.10	.10	.004	104	2976
26	....	....	....	.10N	.10	.003	....	2976
27	.05	.05	.05	.05	.05	.001	1	2927
28	.05	.05	.05	.05	.05	.001	230	2917

IN MARCH

3	.05	.05	.05	.05	.05	.000	5	2895
4	.05	.05	CAB	CAB	CAB	.000	3	2894
5	.05	.05	.05	.05	....	.000	550	2679
6	.05	.05	CAB	CAB	CAB	.000	2016	4441
7	CAB	CAB	CAB	CAB	CAB	.000	40	4341
10	.05	.05	.05	.05	....	.000	4	4341
11	CAB	CAB	CAB	CAB	CAB	.000	1	4341
12	CAB	CAB	CAB	CAB	CAB	.000	....	4341
13	CAB	CAB	CAB	CAB	CAB	.000	6	4334
14	CAB	CAB	CAB	CAB	CAB	.000	....	4334
17	CAB	CAB	CAB	CAB	CAB	.000	13	4323
18	.05	.05	.05	.05	....	.000	200	4223
19	CAB	CAB	CAB	CAB	CAB	.000	....	4223
20	CAB	CAB	CAB	CAB	CAB	.000	9	4214

MARCH 1986 205 PUTS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	2.65@.60	2.95	2.45	2.55	2.55	.306	213	1176
3	2.45	2.45	2.00	2.05	2.15	.270	284	1294
6	2.00	2.50	1.95	2.10	2.05	.259	54	1267
7	1.90	1.90	1.55	1.60	1.55	.196	208	1266
8	1.55@.50	4.60	1.50	3.70@.80	3.75	.389	812	1260
9	4.50@5.00	5.90	4.40	4.70	4.80	.431	648	1318
10	4.70@.80	5.10	4.40	5.05	4.95	.446	799	1540
13	5.35@.45	5.45	4.45	4.50	4.45	.414	339	1674
14	4.30	4.80	4.30	4.45	4.45	.420	84	1623
15	4.30	4.35	3.40	3.50	3.45	.368	255	1613
16	3.50@.55	4.05	3.00	3.10	3.10	.345	291	1639
17	3.00	4.00	3.00	3.50	3.60	.392	403	1657
20	4.15	4.25	3.35	3.35	3.40	.382	188	1706
21	3.45@.40	4.90	3.40	4.40	4.45	.470	805	1896
22	4.50	5.60	4.05	5.60	5.70	.560	483	1868
23	5.60	5.70	4.70	4.70	4.65	.500	440	1883
24	4.70	4.80	3.55	3.60@.70	3.65	.428	473	1847
27	3.45@.40	3.65	3.05	3.25	3.30	.393	755	1899
28	3.25	3.50	1.95	1.95@2.05	1.95	.262	658	2043
29	2.15@.10	2.70	1.80	2.40	2.30	.278	1671	1849
30	2.40	3.05	2.15	2.70	2.60	.312	526	2046
31	2.55	2.55	1.90	2.00	2.00	.235	621	2125

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

MARCH 1986 205 PUTS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.90	2.30	1.60	1.60	1.60	.172	653	2196
4	1.50@.55	2.50	1.50	1.95A	1.90	.216	481	2196
5	1.95@2.00	2.50	1.80	2.00A	1.95	.216	361	2153
6	1.90	2.05	1.60	1.85@.80	1.80	.209	486	2253
7	2.15@.20	2.60	1.25	1.30	1.35	.161	393	2291
10	1.25@.35	1.40	1.05	1.10@.05	1.10	.128	218	2347
11	1.15	1.30	1.05	1.15	1.15	.146	250	2386
12	1.10	1.30	1.00	1.00	1.05	.139	318	2593
13	1.00	1.20	.70	.70	.70	.107	285	2699
14	.65	.70	.50	.55	.50	.071	337	2748
17	Exchange Closed: President's Day							
18	.55@.50	.55	.35	.35	.30	.036	371	2768
19	.35	.50	.30	.45	.45	.055	207	2790
20	.50	.50	.30	.30	.30	.029	103	2801
21	.25	.25	.20	.20	.20	.021	117	2828
24	.20	.25	.20	.25	.20	.014	69	2813
25	.25	.25	.20	.25	.25	.019	470	2979
26	.20	.20	.15	.20	.20	.016	382	2881
27	.15	.20	.10	.15	.15	.007	173	2827
28	.15	15	.05	.05	.10	.008	72	2881

IN MARCH

3	.10	.10	.10	.10	.10	.006	26	2857
4	.05	.05	.05	.05	.05	.007	361	2950
5	.05	.05	.05	.05	.05	.003	186	2843
6	.05	.10	.05	.05	.05	.001	89	2785
7	.05	.05	.05	.05	.05	.001	30	2800
10	.05	.05	.05	.05	....	.000	443	2875
11	CAB	CAB	CAB	CAB	CAB	.000	55	2872
12	CAB	CAB	CAB	CAB	CAB	.000	8	2784
13	CAB	CAB	CAB	CAB	CAB	.000	1	2779
14	CAB	CAB	CAB	CAB	CAB	.000	....	2779
17	CAB	CAB	CAB	CAB	CAB	.000	....	2779
18	CAB	CAB	CAB	CAB	CAB	.000	153	2635
19	CAB	CAB	CAB	CAB	CAB	.000	14	2649
20	CAB	CAB	CAB	CAB	CAB	.000	....	2597

MARCH 1986 210 PUTS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	4.40	4.95	4.25	4.30	4.40	.442	988	4022
3	4.25	4.30	3.70	3.75	3.80	.403	643	3806
6	3.60	4.40B	3.60	3.70	3.70	.393	404	3864
7	3.30@.35	3.45	2.75	2.75	2.75	.316	344	3917
8	2.75@.85	6.40	2.65	6.00	6.05	.539	652	4032
9	7.10@.40	8.50	6.80	7.45	7.45	.581	337	4033
10	7.15	7.90	6.85	7.55	7.60	.595	121	3996
13	8.00	8.00	7.15A	7.15A	6.95	.565	35	3953
14	6.75	7.35B	6.65	7.00	7.00	.571	517	3782
15	7.00	7.20B	5.75A	5.80	5.75	.519	109	3776
16	5.85	6.40	5.35	5.35	5.20	.495	177	3786
17	5.20	6.45	5.15	6.10	6.00	.546	309	3789
20	6.75	6.90	5.85	5.85	5.80	.540	62	3807
21	5.80	7.70	5.80	7.15	7.30	.628	100	3798
22	7.25	8.80	6.75	8.75	9.00	.712	82	3792
23	9.00	9.00	7.65	7.70@.65	7.65	.660	82	3784
24	7.70	7.90	6.25	6.25	6.25	.593	30	3825
27	6.00	6.25B	5.45	5.75	5.70	.563	291	3852
28	5.85	5.85	3.70	3.70	3.70	.419	1180	3980
29	4.00	4.70	3.30	4.05@.15	4.15	.439	550	4003
30	4.20	5.15	3.80	4.80	4.65	.478	434	4065
31	4.55	4.55	3.35	3.65	3.70	.386	1354	3964

IN FEBRUARY

3	3.65	4.10	3.00	3.10	3.05	.306	3814	2603
4	3.10	4.25	2.80	3.45	3.45	.364	1148	2601
5	3.60	4.25	3.30	3.40	3.35	.364	559	2599
6	3.40@.35	3.60	2.90	3.35	3.35	.355	507	2651
7	3.85@.90	4.80	2.20	2.55	2.55	.290	455	2603
10	2.65	2.70	2.10	2.10	2.10	.247	264	2709
11	2.25@.35	2.45	2.00	2.25	2.25	.274	448	2719
12	2.15	2.55	2.00	2.05	2.05	.264	626	2908
13	2.00	2.35	1.40	1.40@.50	1.45	.217	770	2941
14	1.40@.35	1.45	.90	1.00@.95	1.00	.160	516	3117
17	Exchange Closed: President's Day							
18	.95	1.05	.70	.70	.70	.098	867	2785
19	.80	1.00	.70	.95	.95	.138	532	2758
20	.95	1.00	.60	.60	.60	.083	263	2756
21	.55	.55	.45	.55	.50	.066	199	2827
24	.60	.60	.40	.45	.45	.049	401	2839
25	.50	.55	.45	.50	.50	.064	189	2695
26	.55	.55	.40	.40	.40	.057	647	2728
27	.30	.45	.25	.25	.25	.029	301	2593

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

MARCH 1986 210 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28..	.25	.30	.15	.20	.20	.036	199	2595
				IN MARCH				
3..	.20	.25	.15	.20A	.20	.031	108	2642
4..	.15	.20	.10	.20	.20	.036	168	2551
5..	.20	.25	.10	.10	.10	.022	259	2680
6..	.15	.15	.10	.10	.10	.012	70	2619
7..	.10	.10	.10	.10	.10	.013	67	2584
10..	.10	.10	.05	.05	.05	.003	140	2559
11..	.05	.05	.05	.05	....	.000	119	2526
12..	.05	.05	.05	.05	....	.000	1	2526
13..	.05	.05	.05	.05	....	.000	2	2523
14..	CAB	CAB	CAB	CAB	CAB	.000	2	2522
17..	CAB	.05	CAB	.05	....	.000	1	2522
18..	CAB	CAB	CAB	CAB	CAB	.000	5	2516
19..	CAB	CAB	CAB	CAB	CAB	.000	10	2517
20..	CAB	CAB	CAB	CAB	CAB	.000	6	2507

MARCH 1986 215 PUTS

IN JANUARY 1986

1..	Exchange Closed: New Year's Day							
2..	7.30	7.65B	6.95A	7.25A	7.05	.582	2	1677
3..	6.40	6.60	6.20A	6.20A	6.25	.544	65	1722
6..	6.05	7.10B	5.85A	6.35	6.10	.537	68	1729
7..	5.70	5.70	4.70	4.75B	4.75	.456	361	1926
8..	4.80	9.90	4.60	9.20	9.35	.681	146	2012
9..	10.70	12.05	10.35	10.50B	10.70	.716	142	2052
10..	10.75	11.10B	10.15A	10.80	10.95	.728	5	2048
13..	10.60	11.40B	10.40	10.40	10.20	.704	5	2046
14..	9.80	10.60B	9.80	10.20	10.25	.709	5	2013
15..	9.95	10.30B	8.80	9.05	8.80	.663	26	2004
16..	8.80	9.75	8.25	8.25	8.10	.642	8	2006
17..	9.00	9.30B	9.00	9.00	9.20	.690	1	1983
20..	10.05	10.25	9.00A	9.00A	8.85	.688	9	1988
21..	9.05	11.45	8.90	10.75	10.85	.765	64	1937
22..	10.40	12.65B	10.40	12.65B	13.00	.831	33	1908
23..	12.90	12.90	12.20A	12.20A	11.45	.793	4	1906
24..	11.55	11.60B	9.90	9.90	9.80	.740	10	1914
27..	9.30	9.75B	8.75A	9.35B	9.00	.718	22	1892
28..	9.00	9.10B	6.80A	6.80A	6.40	.587	486	1446
29..	6.40	7.20B	5.80	6.90	6.85	.607	51	1469
30..	7.00	8.00B	6.60A	8.00B	7.55	.644	10	1476
31..	7.20	7.20	5.75	6.15A	6.10	.554	205	1607
				IN FEBRUARY				
3..	5.90	6.55B	4.85	4.85	4.90	.470	120	1679
4..	4.90	6.60B	4.70	5.70B	5.80	.533	1191	1578
5..	5.80	6.60	5.50	5.75	5.70	.533	431	1765
6..	5.80	6.10B	4.90	5.60A	5.65	.522	152	1832
7..	6.10@.30	6.55	4.40	4.65	4.50	.450	460	1634
10..	4.70	4.70	3.85	3.85	3.85	.402	627	1812
11..	4.10	4.40	3.75	4.10	4.10	.436	148	1829
12..	3.95	4.50	3.70	4.00	3.85	.425	151	1803
13..	4.00	4.30	2.70	2.85	2.85	.370	244	1938
14..	2.80	2.90	1.95	2.00	2.00	.297	458	2188
17..	Exchange Closed: President's Day							
18..	2.00@1.95	2.05	1.40	1.40	1.45	.211	464	2269
19..	1.60	2.10	1.30	2.00	2.00	.277	694	2320
20..	2.10@.15	2.15	1.25	1.25	1.25	.189	309	2315
21..	1.10@.05	1.15	.90	1.05	1.05	.159	339	2449
24..	1.05	1.20	.85	.95	.90	.132	525	2478
25..	.90	1.30	.90	1.10	1.10	.162	229	2489
26..	1.15	1.20	.85	1.00	1.00	.150	498	2537
27..	.90@.85	1.00	.50	.60B	.55	.091	490	2528
28..	.55	.75	.30	.60	.55	.110	282	2568
				IN MARCH				
3..	.55@.50	.55	.40	.55@.50	.55	.105	220	2649
4..	.40	.60	.30	.55	.55	.122	162	2701
5..	.60	.70	.40	.40	.40	.089	710	2787
6..	.35@.30	.40	.30	.35	.35	.060	234	2760
7..	.35@.30	.35	.20	.25	.25	.065	116	2771
10..	.25	.25	.15	.15	.15	.026	157	2811
11..	.15	.15	.05	.05	.05	.001	394	2781
12..	.10	.10	.05	.05	.05	.001	198	2741
13..	.05	.05	CAB	CAB	CAB	.000	38	2769
14..	CAB	CAB	CAB	CAB	CAB	.000	....	2658
17..	CAB	CAB	CAB	CAB	CAB	.000	....	2658
18..	.05	05	CAB	CAB	CAB	.000	9	2661
19..	CAB	CAB	CAB	CAB	CAB	.000	23	2633
20..	CAB	CAB	CAB	CAB	CAB	.000	201	2429

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

MARCH 1986 215 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	CAB	CAB	CAB	CAB	CAB	.000	1	....
				MARCH 1986 220 PUTS				
				IN JANUARY 1986				
1..	Exchange Closed: New Year's Day							
2..	10.30	11.35	10.30	10.70A	10.45	.709	4	15
3..	9.20	9.90B	9.20	9.20	9.45	.677	3	18
6..	10.00	10.40B	9.00A	9.50A	9.25	.674	4	17
7..	8.55	8.55	7.60	7.60	7.50	.599	11	20
8..	7.55	13.05B	7.20	13.05B	13.10	.797	13	25
9..	14.20	15.70B	13.90	14.60	14.60	.824	8	28
10..	14.05	15.10B	13.85A	15.10B	14.90	.833	3	29
13..	15.15	15.25B	14.40A	14.40A	14.05	.816	2	28
14..	13.50	14.55B	13.50	13.50	14.10	.820	2	26
15..	....	14.15B	12.70A	14.10N	12.50	.784	....	26
16..	....	13.40B	12.10A	12.10A	11.80	.768	....	26
17..	12.85	13.10B	12.00A	13.10B	13.10	.807	1	26
20..	14.00	14.15B	13.00A	13.00A	12.70	.808	1	28
21..	13.10	15.50B	13.10	14.90B	15.05	.866	1	28
22..	15.95	17.00	14.70A	17.00	17.45	.911	3	27
23..	16.80	17.20B	16.50A	16.50A	15.75	.887	3	24
24..	14.80	14.80	14.00A	14.00A	13.90	.852	2	23
27..	....	....	12.20A	12.20A	13.05	.838	....	23
28..	....	13.20B	10.40A	10.40A	9.80	.736	....	23
29..	9.60	10.50	9.00	10.25	10.35	.753	11	32
30..	....	11.70B	10.05A	11.70B	11.20	.783	....	32
31..	9.35	9.50	9.25	9.25	9.30	.708	10	28
				IN FEBRUARY				
3..	8.80	9.90B	7.80	7.90A	7.80	.635	71	98
4..	7.60	7.60	7.60	7.60	8.95	.692	82	179
5..	9.20	9.80B	9.00A	9.00A	8.80	.692	5	184
6..	8.05	8.70B	8.00	8.70B	8.75	.682	53	228
7..	7.45	9.55B	6.90	7.10	7.25	.614	2	228
10..	7.45	7.45	6.50	6.60	6.30	.571	240	387
11..	6.45	6.95B	6.40A	6.90B	6.75	.605	18	400
12..	....	6.90B	6.45A	6.60	6.50	.596	....	400
13..	6.50	6.75B	5.05	5.20	5.20	.543	108	490
14..	5.15	5.20	3.60A	3.80	3.75	.466	293	737
17..	Exchange Closed: President's Day							
18..	3.95	4.10	2.85A	2.95	2.90	.373	500	956
19..	3.20	4.10	2.70	3.70	3.80	.456	741	1159
20..	4.00	4.00	2.60	2.60	2.55	.347	184	1177
21..	2.20@.35	2.40	2.00	2.10@.20	2.20	.308	491	1337
24..	2.25@.35	2.50	1.75	2.05	2.05	.274	368	1445
25..	2.00	2.75	1.90	2.35	2.35	.321	984	1684
26..	2.55	2.60	1.90	2.25	2.15	.307	424	1800
27..	1.95	2.15	1.00	1.15	1.20	.214	459	1983
28..	1.10@.00	1.50	.95	1.40	1.35	.251	876	2303
				IN MARCH				
3..	1.20@.25	1.50	1.05	1.25	1.35	.256	537	2154
4..	1.15	1.50	.65	1.40@.50	1.40	.293	424	2179
5..	1.50@.45	2.00	1.10	1.10	1.10	.241	1193	2597
6..	1.05@.95	1.20	.85	.95	.90	.187	1141	3115
7..	.95	1.00	.70	.90	.90	.207	635	2950
10..	.60	.85	.50	.50	.50	.122	235	2993
11..	.50	.50	.15	.15	.15	.018	1847	3078
12..	.20	.20	.05	.15@.10	.15	.017	298	3034
13..	.15	.20	.10	.10	.10	.007	159	2524
14..	.10	.10	.05	.05	.05	.002	70	2511
17..	.05	.05	.05	.05	.05	.000	81	2562
18..	CAB	CAB	CAB	CAB	CAB	.000	23	2534
19..	CAB	CAB	CAB	CAB	CAB	.000	4	2532
20..	CAB	CAB	CAB	CAB	CAB	.000	2	2531
				MARCH 1986 225 PUTS				
				IN JANUARY 1986				
31..	13.00	13.40B	13.00	13.40B	13.20	.830	....	....
				IN FEBRUARY				
3..	13.50	13.50	12.00A	12.00A	11.30	.775	2	2
4..	10.90	10.90	10.80	10.80	12.80	.819	3	5
5..	12.60	13.80B	12.60	12.60	12.65	.819	2	7
6..	....	....	12.35A	12.35A	12.55	.811	....	7
7..	14.00	14.00	10.30	10.30	10.75	.757	4	11
10..	10.10	11.05B	9.65	9.65	9.65	.725	7	17
11..	10.00	10.35B	9.75A	10.00	10.25	.754	5	22
12..	9.65	10.60B	9.65	9.80B	9.85	.747	10	32

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

MARCH 1986 225 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13	9.75	10.40B	8.40	8.40	8.40	.704	45	67
14	8.00	8.10B	6.50	6.65B	6.55	.639	122	186
17	Exchange Closed: President's Day							
18	6.40	6.80B	4.95	5.15	5.15	.556	397	534
19	5.05	6.50B	5.00A	6.50B	6.55	.641	18	540
20	6.90	6.90	4.90A	5.00@4.90A	4.90	.533	174	694
21	4.25	4.65	3.70	4.45	4.25	.492	139	789
24	4.35	4.45	3.50	3.70	3.75	.463	582	992
25	3.75	5.20	3.75	4.60	4.50	.519	322	1232
26	4.50	4.80	3.65	4.20	4.20	.505	371	1430
27	3.70	4.15	2.40	2.60	2.60	.397	300	1643
28	2.25	3.50	2.05	2.90B	3.00	.449	538	1931

IN MARCH

3	2.90@3.05	3.35B	2.65	3.20	3.15	.471	286	1944
4	2.95	4.00	1.90	3.35	3.40	.523	173	2025
5	3.55	4.40	2.70	2.95@.70	2.80	.470	891	2394
6	2.60	3.05	2.20	2.25@.20	2.25	.406	575	2591
7	2.50	2.60	1.80	2.45@.40	2.45	.445	803	2789
10	2.40@.35	2.40	1.55	1.75	1.70	.343	476	2662
11	1.45	1.50	.45	.50	.45	.097	2227	2664
12	.55	.55	.15	.50	.50	.100	2290	3479
13	.55	.60	.30	.35	.30	.057	410	3409
14	.25	.45	.15	.20	.20	.030	673	3438
17	.25@.20	.30	.20	.20	.25	.019	725	3342
18	.25	.25	.05	.05	.05	.001	454	3369
19	.05@.10	.10	.05	.05	.05	.000	757	3958
20	.05	.05	CAB	CAB	CAB	.000	112	3929
21	CAB	CAB	CAB	CAB	CAB	.000	357	....
24	....	....	....	....	....	.000	335	....

MARCH 1986 230 PUTS

IN FEBRUARY 1986

17	Exchange Closed: President's Day							
18	8.30	8.70B	8.30	8.70B	8.50	.725	20	20
19	9.40	10.15B	8.00A	10.15B	10.30	.794	10	30
20	10.20	10.30	8.20	8.20	8.00	.709	2	31
21	7.05	7.70B	6.60	7.00B	7.20	.674	212	232
24	7.30	7.60B	5.95	6.65B	6.65	.656	271	499
25	6.70	8.00B	6.70	7.65B	7.60	.708	173	597
26	....	7.75B	6.65A	7.60N	7.25	.698	....	597
27	6.45	7.20B	4.90A	4.90A	5.20	.601	296	886
28	4.50	6.20	4.50	5.55	5.85	.656	684	1204

IN MARCH

3	6.00	6.30	5.25	6.10	6.10	.691	43	1200
4	5.75	6.90	4.20	6.80A	6.70	.741	476	1600
5	7.05	8.00B	5.95	5.95	5.75	.705	274	1654
6	5.50	6.40B	5.00	5.00	4.85	.656	487	2080
7	5.00	5.65B	4.30	5.30	5.35	.700	414	2394
10	5.25	5.30B	4.00	4.25	4.20	.633	555	2129
11	3.65	3.70	1.30	1.45@.25	1.35	.301	1546	2476
12	1.55@.65	1.70	.95	1.55	1.60	.320	1637	2128
13	1.80@.85	2.20	1.05	1.15	1.05	.233	540	2221
14	.95@.90	1.10	.60	.60@.65	.60	.164	584	2279
17	.65@.70	1.10	.65	.95	.95	.187	1746	2887
18	1.00	1.05	.25	.30@.35	.30	.045	1449	3502
19	.25	.35	.15	.15	.15	.039	299	3463
20	.10	.15	CAB	.05	.05	.001	715	3678
21	CAB	CAB	CAB	CAB	CAB	.068	112	....
24	....	....	....	....	....	.000	6	....

JUNE 1986 175 PUTS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	.25	.25	.25	.25	.25	.018	6	136
3	....	....	....	.25N	.20	.014	....	136
6	....	....	....	.20N	.20	.013	....	136
7	....	....	....	.20N	.15	.009	....	136
8	....	.20B	....	.20B	.25	.024	....	136
9	.40	.55	.40	.55	.55	.029	3	138
10	.60	.60	.60	.60	.55	.032	1	138
13	....	....	....	.55N	.50	.028	....	138
14	....	....	....	.50N	.50	.029	2	136
15	.50	.50	.45A	.45A	.35	.024	1	137
16	....	....	....	.35N	.30	.021	....	137
17	.35	.35	.35	.35	.35	.025	1	138
20	....	....	....	.35N	.30	.023	....	138
21	....	.50B	....	.30N	.35	.032	....	138
22	....	....	....	.35N	.40	.042	....	136
23	....	....	....	.40N	.40	.033	....	138

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 175 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	.35	.35	.35	.35	.35	.025	2	140
27	....	....	....	.35N	.35	.021	....	140
28	.30	.30	.30	.30	.25	.012	1	141
29	....	....	....	.25N	.25	.013	....	141
30	....	....	....	.25N	.25	.016	....	141
31	....	....	....	.25N	.25	.011	....	141

IN FEBRUARY

3	.30	.30	.30	.30	.25	.008	1	141
4	....	....	....	.25N	.30	.011	....	141
5	....	....	....	.30N	.25	.011	....	141
6	....	....	....	.25N	.25	.012	....	141
7	.30	.30	.30	.30	.25	.010	1	141
10	....	....	....	.25N	.20	.008	....	141
11	....	....	....	.20N	.20	.009	....	141
12	....	....	....	.20N	.20	.009	....	141
13	....	....	....	.20N	.20	.007	....	141
14	....	....	....	.20N	.15	.005	....	141
17	Exchange Closed: President's Day							
18	....	....	....	.15N	.15	.003	....	141
19	.20	.20	.20	.20	.15	.004	2	143
20	....	....	....	.15N	.15	.003	....	143
21	....	....	....	.15N	.15	.002	....	143
24	....	....	....	.15N	.15	.002	....	143
25	....	....	....	.15N	.15	.002	....	143
26	....	....	....	.15N	.10	.002	....	143
27	....	....	....	.10N	.05	.001	....	143
28	....	....	....	.05N	.05	.002	....	143

IN MARCH

3	....	....	....	.05N	.05	.002	....	143
4	....	....	....	.05N	.05	.002	....	143
5	....	....	....	.05N	.05	.001	....	143
6	....	....	....	.05N	.05	.001	....	143
7	....	....	....	.05N	.05	.001	....	143
10	....	....	....	.05N	.05	.000	....	143
11	....	....	....	.05N	....	.000	....	143
12	CAB	CAB	CAB	CAB	CAB	.000	....	143
13	CAB	CAB	CAB	CAB	CAB	.000	....	143
14	CAB	CAB	CAB	CAB	CAB	.000	....	143
17	....	....	....	....	....	.000	....	143
18	CAB	CAB	CAB	CAB	CAB	.000	....	143
19	.05	.05	.05	.05	....	.000	12	155
20	CAB	CAB	CAB	CAB	CAB	.000	....	155
21	CAB	CAB	CAB	CAB	CAB	.000	....	155
24	.05	.05	.05	.05	....	.000	4	159
25	CAB	CAB	CAB	CAB	CAB	.000	....	159
26	CAB	CAB	CAB	CAB	CAB	.000	....	159
27	CAB	CAB	CAB	CAB	CAB	.000	....	159
28	Exchange Closed: Good Friday							
31	CAB	CAB	CAB	CAB	CAB	.000	....	159

IN APRIL

1	CAB	CAB	CAB	CAB	CAB	.000	....	159
2	CAB	CAB	CAB	CAB	CAB	.000	....	159
3	CAB	CAB	CAB	CAB	CAB	.000	....	159
4	CAB	CAB	CAB	CAB	CAB	.000	....	159
7	CAB	CAB	CAB	CAB	CAB	.000	....	159
8	CAB	CAB	CAB	CAB	CAB	.000	....	159
9	CAB	CAB	CAB	CAB	CAB	.000	....	159
10	CAB	CAB	CAB	CAB	CAB	000	....	159
11	CAB	CAB	CAB	CAB	CAB	.000	....	159
14	CAB	CAB	CAB	CAB	CAB	.000	....	159
15	CAB	CAB	CAB	CAB	CAB	.000	....	159
16	CAB	CAB	CAB	CAB	CAB	.000	....	159
17	CAB	CAB	CAB	CAB	CAB	.000	....	159
18	CAB	CAB	CAB	CAB	CAB	.000	....	159
21	CAB	CAB	CAB	CAB	CAB	.000	....	159
22	CAB	CAB	CAB	CAB	CAB	.000	....	159
23	CAB	CAB	CAB	CAB	CAB	.000	....	159
24	CAB	CAB	CAB	CAB	CAB	.000	....	159
25	CAB	CAB	CAB	CAB	CAB	.000	....	159
28	CAB	CAB	CAB	CAB	CAB	.000	....	159
29	CAB	CAB	CAB	CAB	CAB	.000	....	159
30	CAB	CAB	CAB	CAB	CAB	.000	....	159

IN MAY

1	CAB	CAB	CAB	CAB	CAB	.000	....	159
2	CAB	CAB	CAB	CAB	CAB	.000	....	159
5	CAB	CAB	CAB	CAB	CAB	.000	....	159
6	CAB	CAB	CAB	CAB	CAB	.000	....	158
7	CAB	CAB	CAB	CAB	CAB	.000	....	158

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 175 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	CAB	CAB	CAB	CAB	CAB	.000	....	158
9	CAB	CAB	CAB	CAB	CAB	.000	....	158
12	CAB	CAB	CAB	CAB	CAB	.000	....	158
13	CAB	CAB	CAB	CAB	CAB	.000	....	158
14	CAB	CAB	CAB	CAB	CAB	.000	....	158
15	CAB	CAB	CAB	CAB	CAB	.000	....	158
16	CAB	CAB	CAB	CAB	CAB	.000	....	158
19	....	....	....	....	....	.000	....	158
20	CAB	CAB	CAB	CAB	CAB	.000	....	158
21	CAB	CAB	CAB	CAB	CAB	.000	....	158
22	CAB	CAB	CAB	CAB	CAB	.000	....	158
23	CAB	CAB	CAB	CAB	CAB	.000	....	158
26	Exchange Closed: Memorial Day							
27	CAB	CAB	CAB	CAB	CAB	.000	....	158
28	CAB	CAB	CAB	CAB	CAB	.000	....	158
29	CAB	CAB	CAB	CAB	CAB	.000	....	158
30	CAB	CAB	CAB	CAB	CAB	.000	....	158

IN JUNE

2	CAB	CAB	CAB	CAB	CAB	.000	....	158
3	CAB	CAB	CAB	CAB	CAB	.000	....	158
4	CAB	CAB	CAB	CAB	CAB	.000	....	158
5	CAB	CAB	CAB	CAB	CAB	.000	....	158
6	CAB	CAB	CAB	CAB	CAB	.000	....	158
9	CAB	CAB	CAB	CAB	CAB	.000	....	158
10	CAB	CAB	CAB	CAB	CAB	.000	....	158
11	CAB	CAB	CAB	CAB	CAB	.000	....	158
12	CAB	CAB	CAB	CAB	CAB	.000	....	158
13	CAB	CAB	CAB	CAB	CAB	.000	....	158
16	CAB	CAB	CAB	CAB	CAB	.000	....	158
17	CAB	CAB	CAB	CAB	CAB	.000	....	158
18	CAB	CAB	CAB	CAB	CAB	.000	....	158
19	CAB	CAB	CAB	CAB	CAB	.000	....	158

JUNE 1986 180 PUTS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	.50	.50	.50	.50	.45	.036	1	319
3	....	....	....	.45N	.40	.029	....	319
6	.40	.50	.40	.45	.40	.027	5	322
7	.40	.40	.30	.30	.30	.019	34	356
8	.35	.45	.35	.45	.45	.046	6	361
9	.90	1.00	.90	.90	.90	.055	6	359
10	1.00	1.00	.90	.90	.90	.059	2	359
13	....	.95B	....	.95B	.90	.053	....	359
14	.90	.90	.90	.90	.85	.055	3	356
15	.90	.90	.75A	.75A	.65	.046	2	358
16	....	....	.60A	.60A	.55	.041	....	358
17	.65	.65	.65	.65	.60	.049	1	359
20	.65	.65	.65	.65	.60	.045	....	359
21	.70	.75	.70	.75	.70	.060	4	360
22	....	....	....	.70N	.75	.077	....	360
23	.80	.80	.75	.75	.75	.063	3	363
24	.70	.70	.65A	.65A	.60	.049	2	363
27	.60	.60	.50	.55	.55	.042	6	361
28	....	....	.50A	.50A	.45	.025	....	361
29	.45	.45	.45	.45	.45	.028	1	361
30	....	.50B	....	.50B	.50	.033	....	361
31	.50	.50	.40	.40	.45	.024	2	362

IN FEBRUARY

3	.45	.45	.45	.45	.45	.018	4	361
4	.50	.50	.50	.50	.50	.024	4	362
5	....	....	....	.50N	.50	.024	....	362
6	.50	.50	.50	.50	.40	.024	5	365
7	.50	.50	.50	.50	.35	.021	6	370
10	.45	.45	.40	.40	.35	.018	2	372
11	.45	.45	.45	.45	.35	.020	2	374
12	.40	.40	.40	.40	.35	.020	2	377
13	.40	.40	.40	.40	.30	.016	2	379
14	.30	.30	.30	.30	.25	.011	1	380
17	Exchange Closed: President's Day							
18	.25	.25	.20	.25	.20	.007	9	383
19	....	.25B	....	.25B	.25	.010	1	384
20	.30	.30	.25	.25	.20	.007	35	384
21	.20	.20	.20	.20	.20	.006	1	395
24	.20	.20	.20	.20	.20	.005	10	395
25	....	....	....	.20N	.20	.006	2	397
26	.20	.20	.15	.15	.15	.006	4	397
27	....	....	....	.15N	.10	.004	....	377
28	....	....	....	.10N	.10	.005	....	377

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 180 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.10N	.10	.005	....	377
4	....	....	....	.10N	.10	.005	....	377
5	....	....	....	.10N	.10	.004	....	375
6	....	....	....	.10N	.10	.003	....	375
7	....	....	....	.10N	.10	.003	....	375
10	....	....	....	.10N	.10	.002	....	375
11	.10	.10	.10	.10	.05	.001	5	380
12	....	....	....	.05N	.05	.001	....	380
13	.10	.10	.10	.10	.05	.001	7	387
14	....	....	....	.05N	.05	.000	....	387
17	.15	.15	.15	.15	.05	.001	15	402
18	....	.10B	....	.10B	.05	.000	....	402
19	.10	.10	.10	.10	.05	.000	6	402
20	....	....	....	.05N	.05	.000	....	402
21	....	....	....	.05N	.05	.001	....	402
24	....	....	....	....	....	.000	....	402
25	.10	.10	.10	.10	.05	.000	1	403
26	....	....	....	.05N	....	.000	....	403
27	.05	.05	.05	.05	....	.000	113	429
28	Exchange Closed: Good Friday							
31	CAB	CAB	CAB	CAB	CAB	.000	....	428

IN APRIL

1	CAB	CAB	CAB	CAB	CAB	.000	....	428
2	CAB	CAB	CAB	CAB	CAB	.000	....	428
3	CAB	CAB	CAB	CAB	CAB	.001	....	428
4	.10	.10	.10	.10	.05	.002	10	438
7	....	....	....	.05N	.05	.002	....	438
8	....	....	....	.05N	.05	.002	....	438
9	....	....	....	.05N	....	.000	....	438
10	CAB	CAB	CAB	CAB	CAB	.000	....	438
11	CAB	CAB	CAB	CAB	CAB	.000	....	438
14	CAB	CAB	CAB	CAB	CAB	.000	....	438
15	CAB	CAB	CAB	CAB	CAB	.000	....	438
16	CAB	CAB	CAB	CAB	CAB	.000	....	438
17	CAB	CAB	CAB	CAB	CAB	.000	....	438
18	CAB	CAB	CAB	CAB	CAB	.000	....	438
21	CAB	CAB	CAB	CAB	CAB	.000	....	438
22	CAB	CAB	CAB	CAB	CAB	.000	....	438
23	CAB	CAB	CAB	CAB	CAB	.000	....	438
24	CAB	CAB	CAB	CAB	CAB	.000	....	438
25	CAB	CAB	CAB	CAB	CAB	.000	....	438
28	CAB	CAB	CAB	CAB	CAB	.000	....	438
29	CAB	CAB	CAB	CAB	CAB	.000	....	438
30	CAB	CAB	CAB	CAB	CAB	.000	....	438

IN MAY

1	CAB	CAB	CAB	CAB	CAB	.000	....	438
2	CAB	CAB	CAB	CAB	CAB	.000	....	438
5	CAB	CAB	.05A	CAB	CAB	.000	....	438
6	CAB	CAB	CAB	CAB	CAB	.000	....	438
7	CAB	CAB	CAB	CAB	CAB	.000	....	438
8	CAB	CAB	CAB	CAB	CAB	.000	....	438
9	CAB	CAB	CAB	CAB	CAB	.000	2	438
12	CAB	CAB	CAB	CAB	CAB	.000	....	439
13	CAB	CAB	CAB	CAB	CAB	.000	1	438
14	CAB	CAB	CAB	CAB	CAB	.000	....	436
15	CAB	CAB	CAB	CAB	CAB	.000	....	436
16	CAB	CAB	CAB	CAB	CAB	.000	....	438
19	CAB	CAB	CAB	CAB	CAB	.000	5	432
20	CAB	CAB	CAB	CAB	CAB	.000	....	432
21	CAB	CAB	CAB	CAB	CAB	.000	....	432
22	CAB	CAB	CAB	CAB	CAB	.000	....	432
23	CAB	CAB	CAB	CAB	CAB	.000	....	432
26	Exchange Closed: Memorial Day							
27	CAB	CAB	CAB	CAB	CAB	.000	....	432
28	CAB	CAB	CAB	CAB	CAB	.000	....	432
29	CAB	CAB	CAB	CAB	CAB	.000	....	432
30	CAB	CAB	CAB	CAB	CAB	.000	....	432

IN JUNE

2	CAB	CAB	CAB	CAB	CAB	.000	5	432
3	CAB	CAB	CAB	CAB	CAB	.000	....	431
4	CAB	CAB	CAB	CAB	CAB	.000	....	431
5	CAB	CAB	CAB	CAB	CAB	.000	....	431
6	CAB	CAB	CAB	CAB	CAB	.000	....	427
9	CAB	CAB	CAB	CAB	CAB	.000	....	427
10	CAB	CAB	CAB	CAB	CAB	.000	....	427
11	CAB	CAB	CAB	CAB	CAB	.000	....	427
12	CAB	CAB	CAB	CAB	CAB	.000	....	427
13	CAB	CAB	CAB	CAB	CAB	.000	....	427
16	CAB	CAB	CAB	CAB	CAB	.000	....	427
17	CAB	CAB	CAB	CAB	CAB	.000	....	425

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 180 PUTS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18..	CAB	CAB	CAB	CAB	CAB	.000	....	425
19..	CAB	CAB	CAB	CAB	CAB	.000	....	425

JUNE 1986 185 PUTS

IN JANUARY 1986

1..	Exchange Closed; New Year's Day							
2..	....	....	....	.70N	.75	.064	....	2281
3..	....	....	....	.75N	.65	.054	....	2281
6..	....	....	....	.65N	.65	.051	....	2281
7..	.60	.60	.55	.55	.55	.037	2	2281
8..	....	.60B	....	.60B	.70	.081	....	2281
9..	1.55	1.65B	1.50	1.50	1.50	.095	7	2283
10..	....	....	....	1.50N	1.50	.101	1	2283
13..	1.45	1.45	1.45	1.45	1.35	.091	50	2281
14..	1.30	1.30	1.30	1.30	1.30	.094	1	2282
15..	1.25	1.25	1.15	1.15	1.00	.080	4	2286
16..	....	....	....	1.00N	.95	.073	....	2286
17..	1.00	1.00	1.00	1.00	1.00	.085	1	2286
20..	1.20	1.20	1.00	1.00	.90	.080	2	2287
21..	1.00	1.20	1.00	1.20	1.10	.103	4	2289
22..	1.20	1.20	1.10	1.20	1.25	.129	52	2339
23..	1.15	1.25	1.10	1.10	1.10	.108	5	2338
24..	1.10	1.10	.95A	1.00	.90	.087	4	2339
27..	.90	.90	.90	.90	.80	.077	2	2339
28..	.75	.75	.70	.70	.65	.049	2	2341
29..	.65	.75	.65	.75	.75	.053	3	2341
30..	....	....	....	.75N	.80	.061	....	2341
31..	.90	.90	.90	.90	.80	.047	1	2342

IN FEBRUARY

3..	.75@ 70	.75	.70	.70	.75	.036	3	2343
4..	....	....	....	.75N	.75	.046	....	2343
5..	.80	.85	.80	.85	.75	.046	2	2345
6..	.75	.75	.75	.75	.70	.046	5	2348
7..	.75	.75	.75	.75	.65	.040	5	2353
10..	....	....	....	.65N	.60	.034	....	2353
11..	....	....	....	.60N	.60	.038	....	2353
12..	.60	.60	.50	.50	.55	.038	62	2353
13..	....	....	....	.55N	.45	.031	1	2352
14..	....	....	....	.45N	.40	.023	....	2352
17..	Exchange Closed; President's Day							
18..	.30	.30	.30	.30	.30	.016	6	2352
19..	.35	.35	.35	.35	.35	.021	10	2342
20..	.35@ .40	.40	.35	.40	.30	.015	10	2352
21..	.30	.30	.30	.30	.30	.013	1	2352
24..	....	....	....	.30N	.30	.012	....	2352
25..	....	....	....	.30N	.30	.014	....	2352
26..	....	....	....	.30N	.25	.014	....	2352
27..	....	....	....	.25N	.20	.010	....	2352
28..	....	....	....	.20N	.20	.011	....	2352

IN MARCH

3..	....	....	....	.20N	.20	.011	....	2352
4..	....	....	....	.20N	.20	.012	....	2352
5..	....	....	....	.20N	.20	.010	....	2352
6..	....	....	....	.20N	.20	.008	....	2352
7..	....	....	....	.20N	.20	.008	....	2352
10..	....	....	....	.20N	.20	.006	....	2352
11..	....	....	....	.20N	.10	.002	....	2352
12..	....	....	....	.10N	.10	.003	....	2352
13..	....	....	....	.10N	.10	.002	....	2352
14..	....	....	....	.10N	.10	.002	....	2352
17..	.20	.20	.20	.20	.10	.002	15	2367
18..	....	....	....	.10N	.10	.002	....	2367
19..	....	....	....	.10N	.10	.002	....	2367
20..	CAB	CAB	CAB	CAB	CAB	.002	....	2367
21..	....	....	....	.10N	.10	.003	....	2367
24..	.10	.10	.10	.10	.10	.002	5	2367
25..	....	....	....	.10N	.10	.002	....	2367
26..	.10	.10	.10	.10	.05	.001	39	2367
27..	....	.10B	....	.05N	.05	.001	....	2367
28..	Exchange Closed; Good Friday							
31..	....	....	....	.05N	.05	.001	....	2367

IN APRIL

1..	....	....	....	.05N	.05	.002	....	2367
2..	....	....	....	.05N	.05	.002	....	2367
3..	....	....	....	.05N	.05	.003	....	2367
4..	....	....	....	.05N	.10	.006	....	2367
7..	.15	.15	.15	.15	.10	.005	6	2372
8..	....	....	....	.10N	.05	.005	1	2372
9..	....	....	....	.05N	.05	.002	....	2372

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 185 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10..	....	....	....	.05N	.05	.001	....	2372
11..	.05	.05	.05	.05	.05	.001	96	2379
14..	....	....	....	.05N	....	.000	....	2379
15..	CAB	CAB	CAB	CAB	CAB	.000	1	2380
16..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
17..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
18..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
21..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
22..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
23..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
24..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
25..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
28..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
29..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
30..	CAB	CAB	CAB	CAB	CAB	.000	....	2380

IN MAY

1..	CAB	CAB	CAB	CAB	CAB	.000	....	2382
2..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
5..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
6..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
7..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
8..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
9..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
12..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
13..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
14..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
15..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
16..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
19..	....	....	....	....	....	.000	....	2381
20..	CAB	CAB	CAB	CAB	CAB	.000	....	2381
21..	CAB	CAB	CAB	CAB	CAB	.000	....	2381
22..	CAB	CAB	CAB	CAB	CAB	.000	....	2381
23..	CAB	CAB	CAB	CAB	CAB	.000	....	2381
26..	Exchange Closed; Memorial Day							
27..	CAB	CAB	CAB	CAB	CAB	.000	....	2381
28..	CAB	CAB	CAB	CAB	CAB	.000	....	2381
29..	CAB	CAB	CAB	CAB	CAB	.000	....	2381
30..	CAB	CAB	CAB	CAB	CAB	.000	....	2381

IN JUNE

2..	CAB	CAB	CAB	CAB	CAB	.000	....	2381
3..	CAB	CAB	CAB	CAB	CAB	.000	....	2381
4..	CAB	CAB	CAB	CAB	CAB	.000	....	2381
5..	CAB	CAB	CAB	CAB	CAB	.000	....	2381
6..	CAB	CAB	CAB	CAB	CAB	.000	....	2381
9..	CAB	CAB	CAB	CAB	CAB	.000	....	2381
10..	CAB	CAB	CAB	CAB	CAB	.000	....	2381
11..	CAB	CAB	CAB	CAB	CAB	.000	....	2381
12..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
13..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
16..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
17..	CAB	CAB	CAB	CAB	CAB	.000	....	2379
18..	CAB	CAB	CAB	CAB	CAB	.000	....	2379
19..	CAB	CAB	CAB	CAB	CAB	.000	....	2379

JUNE 1986 190 PUTS

IN JANUARY 1986

1..	Exchange Closed; New Year's Day							
2..	....	....	....	1.05N	1.05	.106	....	297
3..	.90	.95	.90	.95	.95	.091	4	298
6..	.90	1.05	.90	1.05	.95	.088	10	304
7..	....	....	.90A	.90A	.80	.066	5	305
8..	.95	1.00B	.95	1.00B	1.10	.132	1	305
9..	1.50	2.10	1.50	2.10	2.30	.150	13	299
10..	2.25	2.30B	2.10	2.30B	2.30	.158	17	305
13..	2.50	2.50	2.25A	2.25A	2.05	.145	1	304
14..	2.05	2.15B	2.00A	2.15B	2.10	.148	1	304
15..	1.85	1.85	1.70A	1.70A	1.55	.129	6	310
16..	1.55	1.80	1.50	1.50	1.50	.120	13	313
17..	....	....	....	1.50N	1.55	.136	....	313
20..	1.70	1.70	1.50	1.50	1.40	.131	13	320
21..	1.50	1.90	1.50	1.80	1.75	.162	18	323
22..	1.75	1.95B	1.75	1.95B	2.05	.198	50	373
23..	2.15	2.20	1.90A	1.90A	1.80	.170	20	391
24..	1.65	1.80B	1.65	1.65	1.45	.142	7	394
27..	1.40	1.40	1.40	1.40	1.30	.128	2	395
28..	1.45	1.45	1.20	1.20	1.00	.087	13	405
29..	1.00	1.25	1.00	1.25	1.15	.092	6	407
30..	1.15	1.30	1.15	1.30	1.30	.104	4	411
31..	....	....	1.10A	1.30N	1.20	.082	....	410

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 190 PUTS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.20	1.30	1.15	1.15	1.05	.065	18	414
4	1.25	1.25	1.25	1.25	1.10	.080	....	414
5	1.25	1.25	1.15	1.20	1.10	.080	7	420
6	1.15	1.15	1.00	1.00	1.00	.080	3	423
7	1.00@.95	1.05B	.90A	.90A	.85	.069	4	427
10	....	....	....	.85N	.75	.061	2	429
11	....	....	....	.75N	.85	.067	....	429
12	....	....	.80A	.80A	.80	.066	....	431
13	.70	.75	.70	.75	.70	.056	6	437
14	.70	.70	.55	.55	.55	.044	21	433
17	Exchange Closed; President's Day							
18	.55	.55	.55	.55	.45	.031	12	433
19	.60	.60	.60	.60	.55	.040	1	433
20	.60	.60	.55	.55	.45	.029	19	451
21	.45	.45	.45	.45	.45	.026	66	483
24	.40	.40	.40	.40	.40	.023	6	484
25	.35	.35	.35	.35	.40	.028	1	485
26	.45	.45	.40	.40	.35	.027	7	492
27	.40	.40	.40	.40	.35	.020	2	494
28	.40	.40	.35	.35	.35	.022	32	499

IN MARCH

3	.35	.35	.35	.35	.35	.023	1	502
4	....	....	....	.35N	.35	.025	....	500
5	.35	.35	.35	.35	.35	.022	2	500
6	....	....	....	.35N	.30	.017	....	500
7	.35	.35	.35	.35	.35	.018	....	500
10	....	....	....	.35N	.30	.014	2	500
11	.30	.30	.15	.15	.20	.006	6	504
12	....	....	....	.20N	.25	.007	....	510
13	.25	.25	.15	.25	.20	.006	2	506
14	....	....	....	.20N	.20	.005	2	508
17	.40	.40	.25	.25	.20	.007	47	506
18	....	....	....	.20N	.20	.005	....	506
19	....	....	....	.20N	.20	.006	....	504
20	.20	.20	.20	.20	.20	.005	2	506
21	.20	.25	.20	.25	.20	.007	11	506
24	.20	.25	.20	.25	.20	.006	41	507
25	.20	.20	.20	.20	.20	.005	83	507
26	.15	.15	.15	.15	.10	.003	1	507
27	....	....	....	.10N	.10	.003	....	507
28	Exchange Closed; Good Friday							
31	....	....	....	.10N	.10	.003	....	507

IN APRIL

1	....	....	....	.10N	.10	.005	....	507
2	.10	.10	.10	.10	.10	.005	1	506
3	....	....	....	.10N	.10	.009	....	506
4	.20	.20	.20	.20	.20	.014	6	506
7	....	.25B	....	.20N	.20	.012	....	506
8	.20	.20	.20	.20	.15	.012	2	508
9	.15	.15	.15	.15	.10	.005	5	513
10	....	....	....	.10N	.10	.003	....	513
11	....	....	....	.10N	.10	.003	....	513
14	....	....	....	.10N	.05	.002	....	513
15	.10	.10	.10	.10	.05	.002	4	515
16	.05	.05	.05	.05	.05	.000	3	518
17	....	....	....	.05N	....	.000	....	518
18	CAB	CAB	CAB	CAB	CAB	.000	....	518
21	CAB	CAB	CAB	CAB	CAB	.000	....	518
22	CAB	CAB	CAB	CAB	CAB	.000	....	518
23	.05	.05	.05	.05	....	.000	200	718
24	CAB	CAB	CAB	CAB	CAB	.000	....	718
25	CAB	CAB	CAB	CAB	CAB	.000	....	718
28	CAB	CAB	CAB	CAB	CAB	.000	....	718
29	CAB	CAB	CAB	CAB	CAB	.000	....	718
30	CAB	CAB	CAB	CAB	CAB	.001	....	718

IN MAY

1	CAB	CAB	CAB	CAB	CAB	.000	....	718
2	CAB	CAB	CAB	CAB	CAB	.000	....	718
5	CAB	CAB	CAB	CAB	CAB	.000	....	718
6	CAB	CAB	CAB	CAB	CAB	.000	....	718
7	CAB	CAB	CAB	CAB	CAB	.000	....	718
8	CAB	CAB	CAB	CAB	CAB	.000	....	723
9	CAB	CAB	CAB	CAB	CAB	.000	....	723
12	CAB	CAB	CAB	CAB	CAB	.000	1	722
13	CAB	CAB	CAB	CAB	CAB	.000	....	717
14	CAB	CAB	CAB	CAB	CAB	.000	....	717
15	CAB	CAB	CAB	CAB	CAB	.000	....	717
16	CAB	CAB	CAB	CAB	CAB	.000	....	717
19	....	....	....	....	....	.000	....	717
20	CAB	CAB	CAB	CAB	CAB	.000	....	717

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 190 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	CAB	CAB	CAB	CAB	CAB	.000	....	717
22	CAB	CAB	CAB	CAB	CAB	.000	4	714
23	CAB	CAB	CAB	CAB	CAB	.000	....	714
26	Exchange Closed; Memorial Day							
27	CAB	CAB	CAB	CAB	CAB	.000	....	714
28	CAB	CAB	CAB	CAB	CAB	.000	....	714
29	CAB	CAB	CAB	CAB	CAB	.000	....	714
30	CAB	CAB	CAB	CAB	CAB	.000	....	714

IN JUNE

2	CAB	CAB	CAB	CAB	CAB	.000	....	714
3	CAB	CAB	CAB	CAB	CAB	.000	....	714
4	CAB	CAB	CAB	CAB	CAB	.000	....	714
5	CAB	CAB	CAB	CAB	CAB	.000	....	714
6	CAB	CAB	CAB	CAB	CAB	.000	....	714
9	CAB	CAB	CAB	CAB	CAB	.000	....	714
10	CAB	CAB	CAB	CAB	CAB	.000	....	714
11	CAB	CAB	CAB	CAB	CAB	.000	....	714
12	CAB	CAB	CAB	CAB	CAB	.000	....	712
13	CAB	CAB	CAB	CAB	CAB	.000	....	712
16	CAB	CAB	CAB	CAB	CAB	.000	....	712
17	CAB	CAB	CAB	CAB	CAB	.000	....	712
18	CAB	CAB	CAB	CAB	CAB	.000	....	711
19	CAB	CAB	CAB	CAB	CAB	.000	....	711

JUNE 1986 195 PUTS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	1.80	1.80	1.80	1.80	1.75	.163	2	218
3	1.70	1.70	1.35	1.35	1.45	.143	8	226
6	1.55	1.55	1.40A	1.55	1.50	.139	3	226
7	1.45	1.55B	1.15	1.15	1.15	.109	15	238
8	1.30	2.00B	1.30	2.00B	2.10	.199	21	259
9	3.00	3.50	2.75	3.50	3.40	.222	21	251
10	3.35	3.60	3.05	3.50	3.45	.231	9	250
13	....	3.55B	3.30A	3.30A	3.05	.215	2	249
14	2.80	3.10B	2.80	3.10B	3.15	.218	1	248
15	2.85	2.85	2.65A	2.65A	2.45	.194	3	248
16	2.65	2.75	2.55A	2.55A	2.25	.182	6	253
17	2.50	2.60	2.50	2.60	2.40	.204	5	257
20	2.80	2.80	2.40A	2.40A	2.25	.197	2	259
21	2.45	2.95	2.45	2.95	2.85	.238	5	264
22	2.95	3.25	2.80A	3.25	3.25	.283	14	276
23	3.35	3.35	3.05	3.05	2.85	.249	7	279
24	2.90	2.90	2.55A	2.55A	2.35	.214	3	282
27	2.45	2.45	2.25A	2.35A	2.15	.197	5	286
28	2.15	2.25	1.85	1.85	1.50	.140	25	278
29	1.60	1.75B	1.45	1.75B	1.75	.148	35	294
30	2.00	2.00	1.80	1.90B	2.00	.164	1	294
31	1.90	1.90	1.90	1.90	1.95	.133	21	294

IN FEBRUARY

3	2.00	2.10	1.70	1.70	1.65	.109	18	311
4	1.50	1.80	1.50	1.80	1.80	.128	6	317
5	....	1.85B	....	1.85B	1.75	.128	1	317
6	....	....	1.65A	1.65A	1.55	.128	....	317
7	....	1.65B	1.50A	1.50A	1.30	.112	....	317
10	....	....	....	1.30N	1.15	.100	....	317
11	1.25	1.35	1.25	1.35	1.30	.108	3	320
12	1.30	1.35	1.30	1.35	1.20	.107	1	321
13	....	....	....	1.20N	1.00	.093	....	321
14	.90	1.10	.80	.80	.85	.075	33	292
17	Exchange Closed; President's Day							
18	.85	.85	.85	.85	.75	.056	5	292
19	.75	.75	.75	.75	.85	.069	1	293
20	.85	.85	.75	.75	.70	.053	13	294
21	.70	.70	.65A	.65A	.65	.047	1	296
24	.65	.65	.60	.60	.60	.043	21	300
25	....	....	....	.60N	.65	.050	....	295
26	.55	.55	.55	.55	.55	.050	....	295
27	.50	.50	.50	.50	.45	.037	21	298
28	.50	.50	.45A	.45A	.45	.042	25	293

IN MARCH

3	.40	.40	.40	.40	.50	.043	1	293
4	.40	.40	.40	.40	.50	.047	11	294
5	.60	.60	.60	.60	.50	.041	11	304
6	.50	.55	.50	.55	.50	.034	64	275
7	.55	.55	.55	.55	.55	.036	22	284
10	.50	.50	.50	.50	.50	.028	....	294
11	.50	.55	.50	.55	.35	.014	13	295
12	.40	.40	.40	.40	.40	.016	7	302

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 200 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	2.50	2.50	2.30	2.35A	2.35	.211	6	323
6	2.75	2.75	2.75	2.75	2.30	.206	1	321
7	2.00	2.00	1.80	1.80	1.75	.167	10	312
8	1.85	3.80	1.85	3.80	3.40	.281	20	303
9	4.50	5.70	4.10	4.95A	4.85	.307	33	297
10	4.70	4.95B	4.70	4.95B	4.95	.318	25	318
13	5.50	5.50	4.80	4.80A	4.50	.298	12	322
14	4.30	4.60	4.30	4.60	4.55	.302	5	321
15	4.40	4.40	3.75A	3.75A	3.70	.273	5	319
16	3.70	3.90	3.70	3.75A	3.35	.259	2	318
17	3.75	3.75	3.70A	3.70A	3.70	.286	1	317
20	4.20	4.20	3.95A	3.95A	3.55	.279	4	318
21	4.30	4.30	4.30	4.30	4.30	.328	4	317
22	4.15	4.90B	4.15	4.90B	5.00	.379	3	316
23	4.65	4.70	4.40	4.40	4.40	.342	28	316
24	....	....	3.85A	3.85A	3.65	.301	....	315
27	3.75	3.75	3.30	3.50	3.40	.282	210	409
28	3.30	3.40	2.90	2.90	2.30	.211	32	424
29	2.60	3.00	2.35	3.00	2.75	.220	36	427
30	2.90	3.40	2.80	3.40	3.15	.241	6	421
31	3.10	3.15	2.75	2.95	2.95	.200	19	434

IN FEBRUARY

3	3.15	3.30	2.60	2.60	2.50	.167	12	442
4	2.60	3.00B	2.35	2.80	2.75	.193	6	441
5	2.70	2.85B	2.70	2.75	2.65	.193	2	440
6	2.40	2.55	2.25	2.25	2.30	.191	47	442
7	....	2.40B	2.20	2.20	2.00	.169	3	445
10	2.20	2.20	1.95A	2.00A	1.80	.153	11	451
11	2.00	2.10	2.00	2.10	2.00	.164	4	452
12	2.00	2.20	1.95	1.95	1.90	.162	21	463
13	1.90	2.00	1.60	1.60	1.60	.144	18	459
14	1.70@.65	1.70	1.25	1.25	1.25	.119	8	461
17	Exchange Closed; President's Day							
18	1.30	1.30	1.10	1.10	1.10	.093	7	464
19	1.05	1.35	1.05	1.35	1.25	.112	7	468
20	1.35	1.35	1.15A	1.15A	1.00	.088	25	477
21	.80	1.00	.80	1.00	.95	.079	43	492
24	.95	.95	.85	.95	.90	.074	19	505
25	.95	1.00	.90	.95	.95	.084	304	477
26	....	....	.90A	.90A	.85	.083	....	475
27	.85	.90	.85	.90	.70	.065	4	476
28	.70	.80	.70	.75A	.75	.071	18	492

IN MARCH

3	.85	.85	.80	.85	.80	.074	46	523
4	.80	.90	.65	.90	.85	.080	22	536
5	.95	1.15	.80	1.00	.80	.072	11	545
6	.80	.95	.80	.90	.85	.061	94	513
7	.95	.95	.90A	.90A	.90	.064	8	517
10	.90	.90	.75	.75	.80	.052	61	560
11	.70	.75	.65	.70	.60	.028	21	570
12	.40	.50	.40	.50	.65	.031	7	572
13	.80	.80	.60	.65	.60	.027	66	562
14	.60	.60	.50	.60B	.55	.024	13	581
17	.70	.70	.60	.60	.55	.029	20	593
18	.60	.60	.50	.55	.50	.022	109	638
19	.50	.60	.50	.55A	.50	.025	33	647
20	.45	.55	.45	.55	.50	.022	6	648
21	.50	.50	.50	.50	.50	.029	32	630
24	.50	.50	.50	.50	.50	.028	5	630
25	.60	.60	.50A	.50A	.45	.024	20	643
26	.40	.45	.35	.35	.30	.017	19	639
27	.30	.30	.25	.25	.25	.016	37	621
28	Exchange Closed; Good Friday							
31	.25	.25	.25	.25	.25	.016	92	614

IN APRIL

1	....	.30B	....	.30B	.35	.026	10	614
2	.35	.35	.30	.30	.30	.023	3	618
3	.30	.40B	.30	.40B	.40	.038	5	618
4	.40	.70	.35	.70	.65	.056	27	610
7	.60	.70	.55A	.55A	.60	.050	73	610
8	.55	.55	.40	.40	.40	.050	13	610
9	.50@.55	.55	.50	.50A	.35	.025	102	662
10	.35	.35	.35	.35	.30	.018	1	669
11	.30	.30	.30	.30	.30	.020	4	669
14	.20	.25	.20	.25	.20	.013	....	669
15	.25	.25	.20	.25	.20	.012	36	673
16	.20	.20	.15	.15	.15	.005	101	642
17	....	....	....	.15N	.10	.005	....	645
18	....	....	....	.10N	.10	.005	....	635
21	....	....	....	.10N	.05	.002	....	635

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 195 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13	.60	.60	.40	.40	.35	.014	9	307
14	....	....	....	.35N	.35	.012	....	307
17	.50	.50	.40	.40	.35	.014	35	317
18	.35	.35	.35	.35	.35	.011	3	314
19	.35	.35	.30A	.30A	.30	.012	20	311
20	.30	.30	.30	.30	.30	.011	8	311
21	.25	.25	.25	.25	.30	.015	4	319
24	.25	.25	.25	.25	.30	.014	....	318
25	....	....	....	.30N	.30	.012	1	318
26	.30	.30	.20A	.20A	.20	.008	3	320
27	....	....	....	.20N	.15	.007	....	320
28	Exchange Closed; Good Friday							
31	....	....	....	.15N	.15	.007	....	320

IN APRIL

1	.25	.25	.25	.25	.20	.013	1	320
2	....	....	....	.20N	.20	.011	....	320
3	....	....	....	.20N	.25	.019	....	320
4	....	.35B	....	.35B	.35	.030	....	318
7	....	.40B	....	.35N	.35	.026	....	318
8	.30	.30	.30	.30	.25	.026	10	318
9	.25	.25	.20	.20	.20	.012	101	417
10	.20	.20	.20	.20	.20	.008	10	424
11	.20	.20	.20	.20	.20	.009	1	425
14	....	....	....	.20N	.10	.005	....	425
15	.15	.15	.15	.15	.10	.005	10	417
16	....	....	....	.10N	.10	.002	....	417
17	....	....	....	.10N	.05	.001	....	419
18	....	....	....	.05N	.05	.002	....	419
21	.05	.05	.05	.05	....	.001	1	420
22	CAB	CAB	CAB	CAB	CAB	.001	....	420
23	.05	.05	.05	.05	.05	.001	440	784
24	....	....	....	.05N	.05	.001	....	782
25	.05	.05	.05	.05	....	.001	220	980
28	.05	.05	.05	.05	....	.000	231	1211
29	.05	.05	.05	.05	.05	.001	5	1209
30	....	....	....	.05N	.05	.003	....	1209

IN MAY

1	.05	.05	.05	.05	.05	.002	10	1209
2	.05@.10	.10	.05	.05A	.05	.002	5	1209
5	....	....	....	.05N	.05	.001	....	1209
6	....	....	....	.05N	.05	.001	....	1209
7	....	....	....	.05N	.05	.000	....	1209
8	....	....	....	.05N	....	.000	....	1207
9	CAB	CAB	CAB	CAB	CAB	.000	....	1207
12	CAB	CAB	CAB	CAB	CAB	.000	....	1207
13	CAB	CAB	CAB	CAB	CAB	.000	....	1207
14	CAB	CAB	CAB	CAB	CAB	.000	....	1207
15	CAB	CAB	CAB	CAB	CAB	.000	....	1207
16	CAB	CAB	CAB	CAB	CAB	.000	....	1207
19	....	....	....	....	....	.000	....	1207
20	CAB	CAB	CAB	CAB	CAB	.000	....	1207
21	CAB	CAB	CAB	CAB	CAB	.000	....	1207
22	CAB	CAB	CAB	CAB	CAB	.000	....	1206
23	CAB	CAB	CAB	CAB	CAB	.000	....	1206
26	Exchange Closed; Memorial Day							
27	CAB	CAB	CAB	CAB	CAB	.000	....	1207
28	CAB	CAB	CAB	CAB	CAB	.000	....	1207
29	CAB	CAB	CAB	CAB	CAB	.000	....	1207
30	CAB	CAB	CAB	CAB	CAB	.000	....	1207

IN JUNE

2	CAB	CAB	CAB	CAB	CAB	.000	....	1207
3	CAB	CAB	CAB	CAB	CAB	.000	....	1207
4	CAB	CAB	CAB	CAB	CAB	.000	....	1207
5	CAB	CAB	CAB	CAB	CAB	.000	....	1207
6	CAB	CAB	CAB	CAB	CAB	.000	....	1207
9	CAB	CAB	CAB	CAB	CAB	.000	....	1207
10	CAB	CAB	CAB	CAB	CAB	.000	....	1207
11	CAB	CAB	CAB	CAB	CAB	.000	....	1207
12	CAB	CAB	CAB	CAB	CAB	.000	....	1207
13	CAB	CAB	CAB	CAB	CAB	.000	....	1207
16	CAB	CAB	CAB	CAB	CAB	.000	....	1207
17	CAB	CAB	CAB	CAB	CAB	.000	....	1207
18	CAB	CAB	CAB	CAB	CAB	.000	....	1207
19	CAB	CAB	CAB	CAB	CAB	.000	....	1207

JUNE 1986 200 PUTS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	....	2.70B	....	2.70B	2.70	.234	....	321

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 200 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	.05	.05	.05	.05	.05	.004	22	637
23..	.10	.10	.05	.10	.10	.003	13	647
24..	....	....	....	.10N	.10	.004	2	646
25..	.10	.10	.10	.10	.05	.003	2	648
28..	....	....	....	.05N	.05	.001	....	648
29..	....	....	....	.05N	.10	.003	....	649
30..	....	....	....	.10N	.15	.009	....	649

IN MAY

1..	.15	.15	.10	.10	.10	.008	16	653
2..	....	....	....	.10N	.10	.008	....	651
5..	....	....	....	.10N	.10	.003	....	651
6..	....	....	....	.10N	.10	.003	....	651
7..	....	....	....	.10N	.10	.003	....	651
8..	....	....	.05A	.05A	.05	.002	....	648
9..	.05	.05	.05	.05	.05	.001	4	652
12..	....	....	....	.05N	.05	.001	....	652
13..	....	....	....	.05N	.05	.001	....	652
14..	....	....	....	.05N	....	.001	....	652
15..	CAB	CAB	CAB	CAB	.05	.002	....	652
16..	....	....	....	.05N	.05	.002	....	652
19..	....	....	....	.05N	....	.001	....	652
20..	CAB	CAB	CAB	CAB	CAB	.000	....	652
21..	CAB	CAB	CAB	CAB	CAB	.000	....	652
22..	CAB	CAB	CAB	CAB	CAB	.000	....	652
23..	CAB	CAB	CAB	CAB	CAB	.000	....	652
26..	Exchange Closed; Memorial Day							
27..	CAB	CAB	CAB	CAB	CAB	.000	....	652
28..	CAB	CAB	CAB	CAB	CAB	.000	....	652
29..	CAB	CAB	CAB	CAB	CAB	.000	40	652
30..	CAB	CAB	CAB	CAB	CAB	.000	....	633

IN JUNE

2..	CAB	CAB	CAB	CAB	CAB	.000	....	633
3..	CAB	CAB	CAB	CAB	CAB	.000	....	633
4..	CAB	CAB	CAB	CAB	CAB	.000	....	633
5..	CAB	CAB	CAB	CAB	CAB	.000	....	612
6..	CAB	CAB	CAB	CAB	CAB	.000	....	612
9..	CAB	CAB	CAB	CAB	CAB	.000	....	612
10..	CAB	CAB	CAB	CAB	CAB	.000	1	612
11..	CAB	CAB	CAB	CAB	CAB	.000	....	612
12..	CAB	CAB	CAB	CAB	CAB	.000	....	609
13..	CAB	CAB	CAB	CAB	CAB	.000	....	609
16..	CAB	CAB	CAB	CAB	CAB	.000	....	609
17..	CAB	CAB	CAB	CAB	CAB	.000	....	609
18..	CAB	CAB	CAB	CAB	CAB	.000	....	608
19..	CAB	CAB	CAB	CAB	CAB	.000	....	608

JUNE 1986 205 PUTS

IN JANUARY 1986

1..	Exchange Closed; New Year's Day							
2..	4.20	4.30B	4.15A	4.30B	4.10	.318	9	322
3..	3.80	3.80	3.80	3.80	3.60	.291	4	322
6..	4.00	4.00	3.65	3.65	3.50	.286	6	328
7..	3.10	3.20	3.10	3.20	3.00	.240	8	336
8..	3.10	4.00B	3.10	4.00B	5.05	.374	8	338
9..	5.90	8.05	5.90	7.00A	6.70	.402	5	333
10..	6.30	6.90B	6.30	6.90B	6.85	.413	3	333
13..	6.90	7.10B	6.50	6.55	6.35	.391	4	330
14..	6.55	6.55	6.40A	6.55	6.40	.395	2	331
15..	6.05	6.05	5.35	5.35	5.35	.363	7	337
16..	5.60	5.70B	5.30	5.30	4.95	.347	7	333
17..	5.05	5.30B	5.05	5.30B	5.45	.378	....	333
20..	6.00	6.00	5.65A	5.65A	5.30	.371	2	334
21..	5.40	6.10B	5.40	6.10B	6.25	.426	2	335
22..	6.40	7.00B	6.15A	7.00B	7.25	.482	5	336
23..	7.30	7.30	6.60A	6.60A	6.45	.443	324	651
24..	....	....	5.65A	5.65A	5.40	.398	24	661
27..	5.50	5.50	5.00A	5.30	5.10	.378	3	676
28..	5.20	5.30	4.50	4.55	3.55	.296	13	665
29..	3.85	4.35	3.60	4.30	4.25	.307	34	684
30..	4.85	4.85	4.85	4.85	4.65	.330	24	697
31..	4.65	4.65	4.05A	4.20	4.35	.282	14	694

IN FEBRUARY

3..	4.40	4.40	3.70A	3.70A	3.65	.241	4	694
4..	3.55	4.20B	3.55	4.20B	4.00	.271	9	696
5..	3.70	4.25B	3.70	3.75@4.00	3.85	.271	8	699
6..	3.70	3.70	3.40A	3.60B	3.55	.268	4	699
7..	3.80	4.00	3.30	3.35	3.10	.241	178	766
10..	3.20	3.20	2.90A	3.15	2.80	.220	32	773

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 205 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	2.90	3.15	2.90	3.00A	3.00	.233	16	764
12..	3.00	3.25	3.00	3.00A	2.85	.230	12	773
13..	....	....	2.50A	2.50A	2.45	.209	2	773
14..	2.50	2.50	2.05	2.05	2.05	.178	6	771
17..	Exchange Closed; President's Day							
18..	2.05	2.05	1.70A	1.70A	1.60	.143	5	774
19..	1.75	2.00	1.65A	1.90	1.85	.169	23	792
20..	1.80	1.80	1.45	1.45	1.50	.137	4	795
21..	1.50	1.50	1.35A	1.50	1.40	.125	4	796
24..	1.60	1.60	1.30	1.35	1.35	.118	16	793
25..	1.40	1.55	1.40	1.55	1.50	.132	4	795
26..	1.45	1.50	1.40	1.40	1.40	.129	22	815
27..	1.35	1.40	1.35	1.40	1.15	.104	31	815
28..	1.45	1.45	1.25A	1.25A	1.20	.114	2	817

IN MARCH

3..	1.25	1.25	1.20	1.20	1.20	.118	2	819
4..	1.05	1.15B	1.00	1.15B	1.35	.127	3	819
5..	1.55	1.60	1.40	1.60	1.30	.116	69	880
6..	1.10	1.45	1.10	1.35	1.30	.102	50	906
7..	1.40	1.40	1.35	1.40	1.45	.106	27	926
10..	1.40	1.40	1.25	1.40	1.35	.089	58	914
11..	.95	1.15	.95	.95	.85	.051	4	912
12..	.75	.75	.75	.75	.90	.056	13	915
13..	1.00	1.10	.90	.90	.80	.049	4	917
14..	.70	.70	.70	.70	.75	.044	20	937
17..	.85	.85	.80	.80	.80	.052	5	936
18..	.90	.90	.90	.90	.80	.041	100	1011
19..	.80	.85	.80	.80A	.80	.045	35	1025
20..	.80	.80	.75	.80	.75	.041	40	1022
21..	.80	.80	.70	.70	.80	.052	17	1019
24..	.80	.85B	.70	.70	.75	.050	2	1018
25..	.65	.65	.65	.65	.65	.045	1	1019
26..	.60	.60	.50	.50	.50	.032	15	1019
27..	.45	.45	.40	.40	.45	.031	12	1016
28..	Exchange Closed; Good Friday							
31..	.35	.45	.35	.45	.45	.031	45	1012

IN APRIL

1..	.35	.55B	.35	.55B	.60	.048	2	1011
2..	.50	.50	.50	.50	.50	.043	10	1011
3..	.60	.60	.60	.60	.70	.068	1	1012
4..	.75	1.00	.70	1.00	1.00	.095	74	1053
7..	.90	1.10	.90	1.00	.90	.088	33	1070
8..	.85	.85	65A	.65A	.60	.088	9	1063
9..	.55	.65	.50	.65	.60	.048	20	1069
10..	.60	.60	.45	.50	.50	.035	47	1065
11..	.55	.55	.50	.50	.45	.039	33	1078
14..	.50	.50	.25	.25	.30	.027	3	1078
15..	.30	.30	.30	.30	.30	.027	40	1092
16..	.30	.30	.20	.20	.25	.013	32	1124
17..	.20	.20	.15	.20	.20	.011	12	1131
18..	.25	.25	.25	.25	.20	.013	1	1131
21..	.20	.20	.20	.20	.10	.007	1	1132
22..	.10	.10	.05	10B	.15	.011	3	1132
23..	.20	.20	.15	.15	.15	.009	3	1135
24..	.15	.15	.15	.15	.15	.010	2	1135
25..	....	....	....	.15N	.10	.008	....	1135
28..	.15	.15	.15	.15	.10	.005	1	1136
29..	.30	.30	.15A	.15A	.15	.010	1	1136
30..	.30	.30	.25	.25	.25	.023	2	1135

IN MAY

1..	.20	.30	.20	.20	.20	.021	416	1145
2..	.20	.20	.20	.20	.20	.020	4	1149
5..	....	....	....	.20N	.15	.010	....	1149
6..	....	....	....	.15N	.15	.010	....	1149
7..	....	....	....	.15N	.15	.010	....	1149
8..	.10	.10	.10	.10	.10	.008	5	1151
9..	....	....	....	.10N	.10	.006	....	1151
12..	....	....	....	.10N	.10	.005	....	1151
13..	....	....	....	.10N	.10	.005	....	1151
14..	....	....	....	.10N	.05	.004	....	1151
15..	.05	.05	.05	.05	.10	.006	18	1150
16..	.10	.10	.10	.10	.10	.009	4	1154
19..	....	....	.05A	.05A	.05	.005	....	1152
20..	....	....	....	.05N	....	.001	....	1163
21..	CAB	CAB	CAB	CAB	CAB	.001	....	1160
22..	CAB	CAB	CAB	CAB	CAB	.000	....	1160
23..	CAB	CAB	CAB	CAB	CAB	.000	....	1160
26..	Exchange Closed; Memorial Day							
27..	CAB	CAB	CAB	CAB	CAB	.000	....	1160
28..	CAB	CAB	CAB	CAB	CAB	.000	....	1160
29..	CAB	CAB	CAB	CAB	CAB	.000	38	1124

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 205 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30..	CAB	CAB	CAB	CAB	CAB	.000	....	1124
				IN JUNE				
2..	CAB	CAB	CAB	CAB	CAB	.000	....	1124
3..	CAB	CAB	CAB	CAB	CAB	.000	....	1124
4..	CAB	CAB	CAB	CAB	CAB	.000	....	1124
5..	CAB	CAB	CAB	CAB	CAB	.000	....	1124
6..	CAB	CAB	CAB	CAB	CAB	.000	2	1122
9..	CAB	CAB	CAB	CAB	CAB	.000	....	1122
10..	CAB	CAB	CAB	CAB	CAB	.000	....	1122
11..	CAB	CAB	CAB	CAB	CAB	.000	....	1122
12..	CAB	CAB	CAB	CAB	CAB	.000	....	1120
13..	CAB	CAB	CAB	CAB	CAB	.000	....	1120
16..	CAB	CAB	CAB	CAB	CAB	.000	....	1120
17..	CAB	CAB	CAB	CAB	CAB	.000	....	1118
18..	CAB	CAB	CAB	CAB	CAB	.000	....	1116
19..	CAB	CAB	CAB	CAB	CAB	.000	....	1117

JUNE 1986 210 PUTS

IN JANUARY 1986

1..	Exchange Closed: New Year's Day							
2..	6.10	6.20	6.00A	6.20	5.90	.410	2	540
3..	5.30	5.50	5.30	5.40	5.30	.381	4	543
6..	5.40	5.50B	5.40	5.40	5.20	.377	1	544
7..	5.00	5.00	4.50A	4.50A	4.30	.325	5	549
8..	4.45	5.65	4.45	5.60A	7.25	.473	5	554
9..	9.30	9.75B	8.70	9.00	9.10	.501	2	554
10..	8.90	9.30	8.90	9.30	9.25	.512	2	553
13..	9.50	9.55B	8.80A	8.80A	8.65	.489	3	553
14..	8.60	8.85B	8.60	8.75	8.70	.493	8	545
15..	8.60	8.60	7.60	7.60A	7.50	.459	6	543
16..	8.00	8.00	7.00	7.00	7.05	.442	4	542
17..	7.00	7.45B	7.00	7.45B	7.70	.475	1	541
20..	8.10	8.25B	7.85A	7.85A	7.50	.470	1	540
21..	7.60	8.90	7.60	8.80A	8.75	.527	16	536
22..	8.95	9.75B	8.65A	9.75B	9.95	.583	36	501
23..	9.60	9.60	9.40A	9.40A	8.95	.545	2	500
24..	8.90	8.90	8.00A	8.00A	7.75	.500	10	510
27..	7.40	7.45	7.40	7.45	7.35	.480	6	511
28..	6.90	6.90	6.90	6.90	5.30	.392	1	510
29..	5.50	6.40	5.50	6.40	6.10	.404	6	513
30..	6.40	7.00	6.40	7.00	6.60	.429	2	514
31..	6.60	6.60	6.00	6.00	6.05	.374	11	518
				IN FEBRUARY				
3..	6.15	6.50	5.00	5.00	5.20	.327	338	855
4..	5.15	6.30	5.15	6.00A	5.75	.361	14	856
5..	5.60	6.10B	5.55A	5.80	5.50	.361	6	860
6..	4.95	5.30	4.80	5.25A	5.25	.357	627	1095
7..	6.00	6.45	4.60	4.60	4.60	.323	796	1326
10..	4.50	4.70	4.20A	4.35A	4.10	.299	295	1416
11..	4.20	4.55	4.20	4.55	4.40	.315	13	1427
12..	4.50	4.50	4.30	4.30	4.25	.311	19	1444
13..	4.55	4.55	3.70	3.70	3.75	.286	6	1442
14..	3.65	3.75B	3.20	3.25A	3.10	.250	18	1443
17..	Exchange Closed: President's Day							
18..	3.20	3.20	2.55	2.55	2.50	.208	19	1442
19..	2.50	2.90B	2.50	2.90B	2.90	.241	7	1444
20..	2.80	2.80	2.30	2.30	2.30	.200	15	1446
21..	2.10	2.25	1.95	2.15	2.10	.184	45	1464
24..	2.10	2.30	2.00	2.05	2.05	.175	37	1466
25..	2.10	2.40	2.10	2.35	2.25	.193	13	1467
26..	2.20	2.30	2.00	2.00	2.10	.189	9	1469
27..	1.80	2.20	1.80	1.90	1.80	.157	57	1480
28..	1.80	2.20B	1.60	2.00	1.85	.170	26	1493
				IN MARCH				
3..	1.75	1.90	1.75	1.90	1.90	.176	11	1496
4..	1.80	2.05	1.40	2.05	2.15	.189	25	1498
5..	2.30	2.70	1.95A	2.00	2.00	.175	80	1529
6..	1.90	2.20	1.90	1.95	2.00	.156	41	1550
7..	2.00	2.35	2.00	2.20A	2.25	.163	54	1552
10..	2.20	2.25	1.95	1.95	2.05	.141	62	1579
11..	1.85	1.85	1.30A	1.30A	1.15	.087	16	1586
12..	1.10	1.40	1.10	1.40	1.35	.093	33	1604
13..	1.40	1.45	1.15	1.25B	1.15	.083	33	1603
14..	1.10	1.30	1.10	1.30	1.15	.075	60	1623
17..	1.25	1.30	1.25	1.30B	1.35	.087	25	1627
18..	1.30	1.30	1.10	1.10	1.20	.070	27	1632
19..	1.15	1.30	1.10	1.20	1.25	.077	45	1650
20..	1.15	1.20	1.10	1.20	1.20	.069	56	1679

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 210 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	1.15	1.15	1.10	1.15	1.30	.087	37	1698
24..	1.20	1.20	1.10A	1.10A	1.15	.084	3	1700
25..	1.10	1.15	.95	1.00B	1.00	.076	42	1712
26..	.95	.95	.75	.75	.80	.057	40	1682
27..	.80	.80	.65	.70	.75	.055	13	1688
28..	Exchange Closed: Good Friday							
31..	.75	.75	.60	.70	.70	.055	109	1690
				IN APRIL				
1..	.80	1.00	.80	1.00	1.00	.082	39	1680
2..	1.05	1.10	.90	.90	.90	.075	85	1705
3..	.95	1.25B	.90	1.25B	1.25	.112	53	1703
4..	1.25	1.80	1.15	1.75	1.70	.151	69	1731
7..	1.80	2.10	1.40	1.50	1.55	.142	71	1690
8..	1.40	1.40	.95	.95	.95	.142	48	1690
9..	.85	1.25	.80	1.00	.95	.083	46	1693
10..	1.00	1.05	.70	.70	.80	.064	67	1685
11..	.75	.75	.65	.75	.70	.071	32	1706
14..	.70	.75	.50	.55	.55	.052	15	1712
15..	.60	.65	.55	.55	.55	.052	57	1708
16..	.45@.40	.45	.35	.35	.35	.027	202	1735
17..	.35	.40	.30	.35	.30	.025	17	1739
18..	.30	.30	.25	.25	.30	.026	5	1741
21..	.25	.25	.25	.25	.20	.017	25	1751
22..	.20	.30	.20	.30	.25	.024	36	1752
23..	.35	.35	.25	.25	.25	.022	151	1770
24..	.25	.30	.20	.25	.25	.024	59	1777
25..	.25	.25	.20A	.20A	.20	.019	16	1776
28..	.20	.20	.20	.20	.20	.014	33	1786
29..	.15	.30	.15	.20	.25	.024	155	1797
30..	.30	.50	.30	.50@.45	.45	.050	65	1820
				IN MAY				
1..	.45	.50	.35	.45	.40	.047	19	1828
2..	.40	.40	.40	.40	.40	.046	16	1835
5..	.30	.30	.30	.30	.30	.026	4	1835
6..	.30	.30	.20	.20	.25	.027	3	1835
7..	.35	.35	.25	.25	.25	.026	15	1832
8..	.20	.20	.20	.20	.20	.023	4	1836
9..	.25	.25	.15	.15	.15	.017	11	1838
12..	.15	.15	.10	.15	.15	.017	37	1839
13..	.20	.20	.10	.10	.15	.017	13	1841
14..	.15	.15	.10	.10	.10	.013	23	1820
15..	.10	.10	.10	.10	.15	.024	62	1844
16..	.15	.20	.15	.15	.15	.027	43	1850
19..	.15	.15	.10	.10	.10	.019	54	1847
20..	.10	.10	.05	.05	.05	.006	41	1887
21..	.05	.05	.05	.05	.05	.005	11	1885
22..	CAB	CAB	CAB	CAB	CAB	.001	2	1884
23..	CAB	CAB	CAB	CAB	CAB	.000	1	1884
26..	Exchange Closed: Memorial Day							
27..	CAB	CAB	CAB	CAB	CAB	.000	....	1883
28..	CAB	CAB	CAB	CAB	CAB	.000	....	1883
29..	CAB	CAB	CAB	CAB	CAB	.000	2	1885
30..	CAB	CAB	CAB	CAB	CAB	.000	....	1883
				IN JUNE				
2..	.05	.05	.05	.05	....	.000	1	1884
3..	CAB	CAB	CAB	CAB	CAB	.000	....	1881
4..	CAB	CAB	CAB	CAB	CAB	.000	....	1881
5..	CAB	CAB	CAB	CAB	CAB	.000	....	1880
6..	CAB	CAB	CAB	CAB	CAB	.000	1	1879
9..	CAB	CAB	CAB	CAB	CAB	.000	....	1879
10..	CAB	CAB	CAB	CAB	CAB	.000	....	1879
11..	CAB	CAB	CAB	CAB	CAB	.000	....	1879
12..	CAB	CAB	CAB	CAB	CAB	.000	....	1874
13..	CAB	CAB	CAB	CAB	CAB	.000	22	1852
16..	CAB	CAB	CAB	CAB	CAB	.000	....	1852
17..	CAB	CAB	CAB	CAB	CAB	.000	....	1852
18..	CAB	CAB	CAB	CAB	CAB	.000	....	1847
19..	.05	.05	CAB	CAB	CAB	.000	2	1846

JUNE 1986 215 PUTS

IN JANUARY 1986

1..	Exchange Closed: New Year's Day							
2..	8.60	8.60	8.35	8.35	8.30	.505	3	763
3..	7.65	7.65	7.65	7.65	7.50	.475	1	763
6..	....	7.70B	....	7.50N	7.40	.473	....	763
7..	6.95	6.95	6.35A	6.35A	6.25	.417	3	764
8..	....	7.25B	....	7.25B	10.00	.570	....	764
9..	....	12.70B	....	10.00N	11.90	.597	....	764
10..	11.60	12.00	11.60	12.00	12.10	.607	1	764

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 215 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13	....	12.50B	11.60A	11.60A	11.40	.585	2	764
14	....	11.50B	11.30A	11.40N	11.45	.588	....	764
15	11.10	11.10	10.25A	10.25A	10.15	.555	2	766
16	....	10.50B	10.00A	10.00A	9.60	.539	....	764
17	....	10.20B	....	10.20B	10.40	.572	....	764
20	....	11.15B	....	10.40N	10.10	.567	....	764
21	....	11.35B	....	11.35B	11.70	.623	....	764
22	11.70	12.90B	11.55A	12.90B	13.25	.676	2	764
23	....	....	12.60A	12.60A	12.00	.642	....	764
24	11.90	11.90	10.90A	10.90A	10.70	.600	1	763
27	....	....	10.50A	10.50A	10.05	.581	....	763
28	....	....	9.45A	9.45A	7.60	.492	....	763
29	7.80	8.35B	7.50	8.30	8.40	.504	6	764
30	8.40	9.10B	8.40	9.10B	9.15	.529	2	765
31	....	....	8.25A	9.15N	8.30	.472	....	765

IN FEBRUARY

3	7.65	7.65	7.65	7.65	7.25	.422	1	765
4	7.35	7.35	7.30A	7.35	7.90	.456	3	767
5	7.90	8.50	7.75A	8.00A	7.65	.456	4	771
6	7.25	7.40	7.10A	7.25A	7.40	.451	6	770
7	....	7.70B	6.90A	6.90A	6.55	.413	....	771
10	6.50	6.50	6.05	6.05	6.05	.387	23	794
11	6.50	6.50	6.40A	6.40A	6.25	.403	5	799
12	6.35	6.40B	6.20	6.20	6.10	.399	18	815
13	6.25	6.60	5.75	5.85	5.45	.372	513	1318
14	4.75	4.80	4.50	4.50	4.65	.332	3	1319
17	Exchange Closed: President's Day							
18	4.65	4.75	4.00	4.00	3.70	.285	26	1331
19	3.70	4.50	3.45	4.50	4.35	.323	35	1332
20	4.35	4.40B	3.50	3.60	3.50	.276	69	1360
21	3.20	3.25	3.10	3.25	3.20	.256	22	1369
24	3.40	3.40	3.00	3.15	3.10	.246	46	1355
25	3.10@.05	3.75	3.05	3.75	3.50	.267	25	1368
26	3.60	3.60	3.15	3.30	3.30	.262	138	1370
27	3.20	3.20	2.85	2.85	2.70	.222	93	1368
28	2.60	3.10	2.60	2.75	2.75	.240	43	1388

IN MARCH

3	2.85@.80	3.10	2.75	3.05	2.95	.247	44	1426
4	2.75	3.55B	2.50	3.40	3.25	.264	142	1533
5	3.40	3.80	3.35	3.35A	3.05	.248	97	1602
6	2.95	3.50	2.95	3.40A	3.05	.226	41	1588
7	3.20	3.45	3.00A	3.25	3.35	.235	317	1654
10	3.30	3.30	3.15	3.15A	3.05	.207	7	1655
11	2.70	2.80	1.55	1.55	1.70	.136	68	1663
12	1.70	2.00B	1.55	2.00B	2.05	.144	96	1634
13	2.20	2.40	1.85	1.90B	1.85	.130	147	1649
14	1.70	1.95	1.65	1.85	1.75	.119	32	1672
17	2.10	2.10	1.95	1.95	2.05	.135	8	1673
18	2.20	2.20	1.85	1.85	1.85	.111	7	1669
19	1.80	2.00	1.80	1.90	1.95	.120	158	1667
20	1.95	1.95	1.70	1.90	1.80	.110	19	1687
21	1.70	1.80B	1.60A	1.80B	1.95	.134	69	1716
24	1.75	2.00	1.75	1.75	1.75	.132	92	1730
25	1.85	1.90	1.70A	1.70A	1.60	.121	47	1766
26	1.60	1.60	1.25A	1.25A	1.25	.093	11	1774
27	1.15	1.15	1.00	1.05	1.15	.091	107	1764
28	Exchange Closed: Good Friday							
31	1.05	1.10	.95	1.05	1.10	.091	61	1778

IN APRIL

1	1.00	1.65	1.00	1.65	1.65	.131	111	1814
2	1.65	1.75	1.40	1.45	1.55	.121	106	1800
3	1.50	2.20	1.40	2.10A	2.05	.172	38	1795
4	2.00	2.90	1.90A	2.90	2.80	.223	229	1879
7	2.80@.85	3.25	2.40	2.60	2.55	.213	165	1879
8	2.40	2.40	1.60	1.60	1.55	.213	56	1897
9	1.35	1.85B	1.25	1.60	1.60	.134	68	1869
10	1.65	1.65	1.20	1.30	1.30	.106	118	1875
11	1.25	1.40	1.10	1.30	1.25	.118	75	1932
14	1.00	1.00	.90	.90	.95	.091	13	1928
15	1.00	1.10	.90	.90	.95	.090	45	1925
16	.80	.80	.55	.60	.60	.052	90	1945
17	.60	.65	.45	.45	.50	.048	26	1947
18	.50	.55	.50	.50	.50	.053	206	1953
21	.55	.55	.35	.35	.30	.035	55	1959
22	.30@.35	.55	.30	.50A	.45	.049	160	1964
23	.60	.60	.40	.40A	.45	.045	198	2057
24	.45	.50	.35	.40	.40	.049	105	2058
25	.40	.40	.35A	.40	.35	.040	81	2055
28	.35	.40	.35	.35	.30	.031	102	2092
29	.30	.60	.30	.45A	.50	.051	105	2102

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 215 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	.50	.85	.50	.85	.85	.096	96	2088

IN MAY

1	.90	.90	.75	.85	.80	.092	102	2115
2	.80	.80	.60	.80	.80	.091	116	2177
5	.75	.75	.50	.50	.50	.057	63	2148
6	.45	.55	.45	.50A	.45	.059	12	2148
7	.50	.55	.45A	.45A	.40	.058	21	2134
8	.40	.40	.35	.35	.35	.053	319	2036
9	.50	.50	.30	.30	.25	.042	251	2034
12	.25	.35	.25	.30	.30	.043	56	2042
13	.25	.25	.25	.25	.25	.045	46	2048
14	.25	.25	.25	.25	.20	.037	20	2048
15	.20	.30	.20	.25	.25	.062	136	2049
16	.30	.35	.25	.25	.25	.070	70	2024
19	.25	.25	.20	.20	.20	.054	177	2148
20	.20	.20	.10	.10	.10	.022	16	2157
21	.10	.10	.10	.10	.10	.021	31	2159
22	.05	.05	.05	.05	.05	.005	21	2162
23	.10	.10	.05A	.05A	.05	.003	8	2163
26	Exchange Closed: Memorial Day							
27	....	....	....	.05N	....	.000	....	2152
28	CAB	CAB	CAB	CAB	CAB	.000	2	2162
29	CAB	CAB	CAB	CAB	CAB	.000	....	2162
30	CAB	CAB	CAB	CAB	CAB	.000	....	2162

IN JUNE

2	CAB	CAB	CAB	CAB	CAB	.000	....	2162
3	CAB	CAB	CAB	CAB	CAB	.000	....	2152
4	CAB	CAB	CAB	CAB	CAB	.000	1	2152
5	.05	.05	.05	.05	....	.000	1	2151
6	CAB	CAB	CAB	CAB	CAB	.000	7	2144
9	CAB	CAB	CAB	CAB	CAB	.000	2	2142
10	CAB	CAB	CAB	CAB	CAB	.000	1	2140
11	.05	.05	.05	.05	....	.000	1	2137
12	CAB	CAB	CAB	CAB	CAB	.000	....	2137
13	CAB	CAB	CAB	CAB	CAB	.000	6	2137
16	CAB	CAB	CAB	CAB	CAB	.000	63	2137
17	CAB	CAB	CAB	CAB	CAB	.000	....	2137
18	CAB	CAB	CAB	CAB	CAB	.000	....	2065
19	.05	.05	CAB	CAB	CAB	.000	4	2067

JUNE 1986 220 PUTS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	11.35	11.40B	11.20A	11.35	11.20	.597	1	20
3	....	....	10.35A	10.35A	10.25	.569	....	20
6	....	10.75B	....	10.25N	10.05	.568	....	20
7	....	....	9.10A	9.10A	8.70	.513	....	20
8	....	9.80B	....	9.80B	13.10	.662	....	20
9	14.70	16.05B	14.40	14.40	15.10	.686	2	22
10	....	15.40B	14.80A	15.40B	15.40	.694	....	22
13	....	15.80B	14.90A	14.90A	14.70	.674	....	23
14	....	14.75B	....	14.70N	14.65	.677	....	21
15	....	....	13.30A	13.30A	13.25	.646	....	21
16	....	13.70B	13.05A	13.05A	12.65	.631	....	21
17	....	13.25B	....	13.25B	13.65	.662	....	21
20	....	14.35B	....	....	....	.659	....	21
21	14.85	15.00	14.85	15.00	15.10	.711	2	23
22	....	16.45B	14.90A	16.45B	16.95	.756	....	23
23	....	....	15.70A	15.70A	15.55	.728	....	23
24	15.15	15.15	14.25A	14.25A	14.00	.691	2	24
27	....	....	13.30A	13.30A	13.30	.675	....	24
28	....	....	12.60A	12.60A	10.40	.591	....	24
29	10.50	10.60B	10.50	10.50	11.30	.602	1	25
30	....	11.60B	....	11.60B	12.15	.625	....	25
31	....	....	11.00A	11.00A	11.00	.569	....	25

IN FEBRUARY

3	11.10	11.10	11.10	11.10	9.70	.518	4	27
4	....	10.40B	....	10.40B	10.50	.552	....	27
5	10.50	11.20B	10.50	10.50	10.25	.552	1	28
6	....	....	9.85A	10.25N	10.05	.545	....	28
7	....	10.50B	9.30A	9.30A	9.90	.506	....	28
10	....	....	8.30A	9.90N	8.20	.479	....	28
11	8.25	8.65B	8.25	8.65B	8.60	.495	1	29
12	9.05	9.05	8.25	8.40B	8.45	.491	3	31
13	....	8.70B	8.05A	8.05A	7.65	.463	....	31
14	7.35	7.35	6.80A	6.80A	6.60	.422	1	32
17	Exchange Closed: President's Day							
18	6.95	6.95	5.75A	5.85	5.30	.371	4	35
19	5.85	6.35	5.50A	6.20	6.25	.413	7	42

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 220 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	5.25	5.30	5.65	5.65	5.20	.361	18	55
21	4.90	5.00	4.50	4.90	4.70	.339	20	64
24	4.90	4.90	4.50	4.90	4.60	.328	328	378
25	4.65	5.50	4.65	5.00	5.00	.350	113	435
26	5.00	5.25	4.50	5.00	4.85	.345	129	553
27	4.65	5.00	4.00	4.00	3.95	.300	82	628
28	3.80	4.40	3.80	4.40	4.20	.321	85	659

IN MARCH

3	4.25	4.65	4.10	4.55	4.45	.330	124	751
4	4.30	4.90	3.50	4.90	4.85	.350	165	908
5	4.90	5.85	4.80	4.95A	4.50	.333	153	1016
6	4.30	5.05	4.30	4.60B	4.50	.308	83	1088
7	4.35	4.95	4.55	4.80B	4.85	.320	68	1160
10	4.70	4.70	4.35	4.55	4.40	.288	15	1135
11	4.40	4.40	2.80	2.80	2.60	.200	112	1134
12	2.50	3.20	2.45A	3.20	3.15	.210	104	1199
13	3.20	3.40	3.00	3.10A	3.00	.191	131	1178
14	2.75	3.00	2.60	2.90A	2.75	.176	22	1185
17	2.90	3.20	2.85	2.85	2.95	.196	15	1193
18	2.85	3.00B	2.80	2.90	2.85	.166	4	1187
19	2.85	3.05	2.85	2.85	2.85	.178	14	1189
20	2.85	2.95	2.65	2.65	2.65	.165	27	1193
21	2.60	2.85B	2.50	2.85B	2.90	.195	132	1091
24	2.75	2.85B	2.75	2.75	2.75	.193	16	1089
25	2.65	2.90	2.55	2.55	2.50	.179	57	1104
26		2.30	1.90	1.90	1.95	.142	37	1127
27	1.70	1.85	1.60	1.70B	1.80	.140	411	1484
28	Exchange Closed; Good Friday							
31	1.70	1.80B	1.60	1.80B	1.85	.142	59	1491

IN APRIL

1	1.70	2.55	1.70	2.55	2.55	.194	74	1492
2	2.85	2.85	2.30	2.40	2.40	.182	51	1471
3	2.40	3.40	2.25	3.35	3.25	.246	64	1480
4	3.10	4.35	3.05	4.35	4.25	.309	160	1491
7	4.30	4.65B	3.70	4.15	4.00	.299	132	1462
8	3.65	3.65	2.40	2.40	2.40	.299	58	1475
9	2.20	3.00	2.15	2.70	2.55	.202	190	1601
10	2.75	2.75	1.95	2.10	2.10	.165	70	1631
11	2.00	2.25	1.85A	2.10A	2.00	.181	34	1637
14	1.95	2.00	1.40	1.55A	1.55	.145	47	1648
15	1.70	1.80	1.45	1.55A	1.55	.146	76	1670
16	1.30	1.35	.95	.95	1.00	.090	251	1582
17	1.10	1.10	.90	.95	.90	.084	151	1595
18	95@.90	.95	.80	.85	.80	.094	126	1597
21	.85	.90	.55	.55	.55	.065	152	1553
22	.80	.95	.55	.85	.80	.089	163	1620
23	.85	.95	.75	.75	.70	.083	392	1769
24	.75	.85	.65	.75	.75	.090	143	1833
25	.75	.95	.65	.70	.70	.076	132	1820
28	.70	.80	.60	.65	.60	.062	77	1870
29	.80	1.00	.55A	.85A	.90	.096	95	1849
30	.95	1.55	.90	1.40	1.55	.165	246	1895

IN MAY

1	1.55	1.70	1.30	1.40	1.45	.160	237	1890
2	1.50@.40	1.60	1.20	1.40	1.40	.160	278	1869
5	1.25	1.25	.90	.95	.95	.110	44	1856
6	1.00	1.05	.85	.85	.85	.114	332	1927
7	.95	1.15	.80	.80	.75	.114	88	1932
8	.75	.80	.60	.70	.70	.107	238	1938
9	.95	.95	.50	.50	.55	.090	44	1880
12	.55	.65	.50	.55	.55	.093	240	1926
13	.60	.65	.50	.55	.55	.098	172	1949
14	50@.55	.60	.45	.45	.45	.085	235	1981
15	50@.45	.75	.45	.75	.70	.133	755	2116
16	.80	.95	.65	.70	.70	.149	497	2280
19	.60	.70	.45	.55	.55	.125	197	2382
20	.55	.55	.25	.25	.25	.063	104	2414
21	.25	.30	.20	.20	.20	.062	187	2450
22	.20	.20	.10	.10	.10	.020	94	2409
23	.10	.15	.10	.10	.10	.014	28	2417
26	Exchange Closed; Memorial Day							
27	.05	.10	.05	.10	.05	.002	58	2432
28	.05	.05	.05	.05	....	.001	17	2431
29	.05	.05	.05	.05	....	.000	11	2440
30	CAB	CAB	CAB	CAB	CAB	.000	....	2440

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 220 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.05	.05	.05	.05	....	.001	....	2429
3	CAB	CAB	CAB	CAB	CAB	.000	....	2429
4	CAB	CAB	CAB	CAB	CAB	.000	....	2429
5	CAB	CAB	CAB	CAB	CAB	.000	....	2409
6	CAB	CAB	CAB	CAB	CAB	.000	5	2404
9	CAB	.05	CAB	.05	.05	.001	53	2429
10	.05	.05	.05	.05	.05	.000	36	2427
11	.05	.05	.05	.05	....	.000	14	2426
12	CAB	CAB	CAB	CAB	CAB	.000	....	2429
13	CAB	CAB	CAB	CAB	CAB	.000	....	2429
16	CAB	CAB	CAB	CAB	CAB	.000	100	2498
17	CAB	CAB	CAB	CAB	CAB	.000	4	2494
18	.05	.05	CAB	CAB	CAB	.000	13	2415
19	.05	.05	.05	.05	....	.000	9	2314

JUNE 1986 225 PUTS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	....	14.70B	....	14.55B	14.55	.682	....	10
3	....	....	13.50A	13.50A	13.50	.657	....	10
6	....	13.80B	13.45A	13.45A	13.30	.657	....	10
7	....	....	12.20A	12.20A	11.55	.605	....	10
8	....	13.10B	....	13.10B	16.80	.743	....	10
9	....	19.70B	....	16.80N	18.70	.763	....	10
10	....	19.05B	18.40A	19.05B	19.00	.770	....	10
13	18.80	19.50B	18.50A	18.50A	18.25	.752	8	5
14	....	18.35B	....	18.25N	18.25	.754	....	5
15	....	....	16.85A	16.85A	16.75	.727	....	5
16	....	17.30B	16.50A	16.50A	16.10	.714	....	5
17	....	16.70B	....	16.70B	17.25	.743	....	5
20	....	18.00B	....	17.25N	16.85	.740	....	5
21	....	18.85B	....	18.85B	18.95	.786	....	5
22	19.75	20.45B	18.75A	20.45B	20.90	.826	100	105
23	....	....	20.20A	20.20A	19.40	.801	....	105
24	17.70	17.70	17.70	17.70	17.80	.770	1	106
27	....	....	17.05A	17.05A	17.00	.757	....	106
28	15.20	15.20	15.20	15.20	13.70	.682	1	107
29	13.55	13.90B	13.10	13.10	14.75	.692	102	106
30	....	15.00B	....	15.00B	15.55	.713	....	106
31	13.20	13.70B	13.20	13.70B	14.10	.660	1	107

IN FEBRUARY

3	14.10	14.20	14.10	14.20	12.60	.612	2	109
4	12.40	12.75B	12.40	12.60B	13.60	.643	1	109
5	....	14.35B	....	13.60N	13.35	.643	....	109
6	....	....	12.95A	13.35N	13.15	.636	....	109
7	....	13.70B	12.30A	12.30A	11.85	.596	....	109
10	....	....	11.00A	11.30A	11.00	.570	....	109
11	....	11.40B	....	11.40B	11.55	.586	....	109
12	....	11.70B	11.50A	11.50A	11.25	.581	....	109
13	....	....	....	11.25N	10.30	.554	....	109
14	....	....	....	10.30N	9.05	.514	....	109
17	Exchange Closed; President's Day							
18	7.90	8.00B	7.90	8.00B	7.45	.463	11	120
19	8.00	8.60	7.65	8.60	8.65	.506	20	139
20	....	....	8.40A	8.40A	7.25	.452	1	138
21	7.00	7.00	6.60	6.60	6.70	.428	68	201
24	6.90	6.90	6.10	6.80	6.50	.417	8	205
25	6.50	7.25B	6.50	7.10	7.10	.440	5	206
26	7.05	7.30B	7.05	7.10	6.90	.434	7	208
27	6.90	6.90	5.85	5.85	5.75	.385	24	214
28	5.60	6.50	5.40A	6.00	6.05	.409	43	247

IN MARCH

3	6.05	6.50	5.95	6.50	6.50	.420	106	293
4	6.25	6.25	5.40A	6.25	6.90	.442	19	297
5	7.10	7.70	7.10	7.30A	6.50	.424	8	297
6	6.50	7.00	6.30A	6.70A	6.35	.399	87	367
7	6.50	7.10	6.50	7.00	6.70	.412	43	408
10	6.90	6.90	6.30A	6.30A	6.20	.378	12	420
11	5.90	6.00	4.00	4.00@.05	3.85	.278	208	569
12	4.00	4.50B	3.60	4.50B	4.60	.289	32	581
13	5.10	5.10	4.00	4.50	4.20	.265	69	616
14	4.00	4.35	3.90	3.95	3.95	.247	58	653
17	4.25	4.50	4.10	4.10	4.30	.273	59	636
18	4.50	4.50	3.90	4.05	4.00	.234	63	659
19	4.00	4.20	3.95	4.05	4.15	.249	91	682
20	4.15	4.25	3.80	3.95	3.85	.232	36	685
21	3.90	4.35	3.50	4.30	4.30	.269	108	697
24	3.95	4.50	3.85	3.90	4.00	.267	152	760
25	4.10	4.20	3.60	3.60	3.70	.251	55	787
26	3.55	3.55	3.00	3.05	2.95	.205	46	806

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 225 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	2.65	2.80	2.50A	2.60A	2.80	.202	193	898
28	Exchange Closed; Good Friday							
31	2.50	2.80	2.50	2.80	2.80	.206	190	1005
				IN APRIL				
1	2.70	3.80	2.70	3.75	3.80	.271	93	1042
2	4.05	4.15	3.60	3.65	3.65	.258	101	1039
3	3.60	4.90	3.45	4.70	4.85	.333	57	1072
4	4.70	6.25	4.40	6.10	6.20	.405	437	1187
7	6.25@.35	6.85B	5.45	5.65B	5.85	.396	808	1628
8	5.40	5.40	3.90	3.90	3.85	.396	1009	1397
9	3.60	4.55	3.40	4.10	3.95	.284	185	1458
10	3.95	4.05	3.05	3.25	3.20	.239	232	1417
11	3.20	3.50	2.90	3.20	3.20	.260	92	1439
14	3.15	3.20	2.40	2.40	2.50	.217	138	1372
15	2.75	2.80	2.40	2.65	2.55	.218	139	1410
16	2.05	2.25	1.60	1.60	1.60	.145	305	1472
17	1.85	1.75	1.40	1.55A	1.50	.136	68	1477
18	1.50	1.55	1.30	1.35	1.40	.151	67	1401
21	1.60@.55	1.60	1.10	1.10	1.05	.112	101	1367
22	1.10	1.55	1.00	1.40	1.40	.146	120	1389
23	1.55	1.65	1.30	1.30	1.30	.139	94	1394
24	1.30	1.35	1.10	1.35	1.35	.150	116	1412
25	1.20	1.55	1.20	1.30	1.25	.131	39	1403
28	1.30	1.35	1.10	1.25	1.10	.111	40	1403
29	1.05	1.90	1.05	1.50B	1.60	.163	206	1421
30	1.60	2.75	1.50	2.60B	2.70	.258	747	1486
				IN MAY				
1	2.75	2.90	2.20	2.60	2.55	.252	324	1414
2	2.60	2.75	2.15	2.55A	2.45	.254	232	1485
5	2.35@.40	2.40	1.70	1.80@.70	1.75	.189	240	1571
6	1.75	2.00	1.60	1.70	1.70	.192	202	1657
7	1.85	2.25	1.55	1.55A	1.55	.198	202	1691
8	1.40@.35	1.65	1.25	1.35	1.40	.189	250	1575
9	1.75	1.75	1.00	1.10	1.10	.165	147	1647
12	1.20	1.30	1.10	1.20	1.20	.174	550	1966
13	1.25	1.35	.95	1.20	1.20	.184	457	2123
14	1.05	1.30	1.00	1.00	1.05	.166	161	2228
15	1.00	1.75	1.00	1.55@.65	1.60	.242	394	2347
16	1.60	2.05	1.50	1.75@.70	1.75	.268	605	2408
19	1.65@.55	1.70	1.20	1.35	1.40	.241	182	2424
20	1.40@.35	1.40	.70	.70	.70	.142	220	2446
21	.70	.75	.45	.65A	.65	.143	293	2290
22	.50	.55	.20	.25	.25	.058	430	2285
23	.25	.25	.20	.20	.20	.045	383	2362
26	Exchange Closed; Memorial Day							
27	.20@.15	.25	.15	.15	.10	.013	313	1990
28	.10	.10	.05	.10	.05	.007	134	2010
29	.10	.15	.05	.05	.05	.004	26	2019
30	.05	.10	.05	.10	.10	.006	27	2018
				IN JUNE				
2	.10	.10	.05	.10	.10	.008	51	1964
3	.10	.10	.05	.10	.05	.004	73	1966
4	.05	.10	.05	.10	.05	.007	28	1962
5	.05	.10	.05	.05	.05	.003	51	1970
6	.05	.05	.05	.05	.05	.002	15	1970
9	.05	.10	.05	.10	.10	.015	18	1970
10	.15	.15	.10	.10	.10	.010	114	1957
11	.05	.10	.05	.05	.05	.003	59	1952
12	.05	.05	.05	.05	.05	.001	8	1943
13	CAB	CAB	CAB	CAB	CAB	.000	9	1942
16	CAB	CAB	CAB	CAB	CAB	.000	....	1933
17	CAB	CAB	CAB	CAB	CAB	000	....	1933
18	.05	.05	.05	.05	....	000	2	1924
19	.05	.05	CAB	CAB	CAB	000	2	1922
20	CAB	CAB	CAB	CAB	CAB	000	39	....

JUNE 1986 230 PUTS

IN FEBRUARY 1986

14	13.50	13.50	11.80	11.80	12.00	.603	3	3
17	Exchange Closed; President's Day							
18	10.25	10.25	10.25	10.25	10.30	.554	1	4
19	10.25	11.25B	10.25	11.25B	11.55	.597	10	14
20	10.00	10.00	10.00	10.00	9.95	.543	1	15
21	....	....	9.00A	9.00A	9.30	.519	....	15
24	8.90	9.20	8.80	9.00B	8.90	.506	22	36
25	9.50	9.50	9.50	9.50	9.70	.531	4	39
26	9.65	9.65	9.40A	9.65	9.45	.524	5	44
27	9.10	9.40	8.50A	8.50A	8.00	.475	20	60
28	7.60	8.65	7.60	8.40B	8.45	.500	37	81

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 230 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	8.20	8.90B	8.20	8.90B	8.90	.512	2	80
4	8.30	8.60B	7.50	8.60B	9.45	.535	6	82
5	9.45	10.15	9.45	9.60A	8.95	.519	23	79
6	....	9.20B	8.50A	8.95N	8.75	.494	....	79
7	8.70	9.50	8.70	9.15B	9.25	.508	6	84
10	9.10	9.10	8.90A	9.00	8.50	.474	19	86
11	8.35	8.35	5.70	5.70@6.00	5.85	.365	72	115
12	5.75@.70	6.30B	5.20	6.30B	6.40	.377	204	271
13	7.00	7.00	5.70	6.00	5.90	.349	40	287
14	5.80	6.00	5.50	5.95	5.70	.328	296	458
17	5.70	6.30	5.70	5.95	6.05	.359	92	537
18	6.10@.30	6.30	5.55	5.55	5.60	.314	98	551
19	5.60	6.00	5.60	5.70	5.75	.330	169	593
20	5.70	5.80	5.20	5.70	5.40	.310	250	751
21	5.35	6.20	4.90	6.20	6.00	.352	329	883
24	5.60	6.30	5.40	5.75	5.75	.351	335	993
25	5.85	6.00	5.25	5.25	5.30	.333	113	903
26	5.25	5.25	4.20	4.20	4.25	.280	131	910
27	4.00@.10	4.10	3.70	4.00	4.00	.277	416	1158
28	Exchange Closed; Good Friday							
31	3.95	4.10	3.60	4.00	4.10	.284	194	1226
				IN APRIL				
1	4.00	5.60	4.00	5.60	5.60	.359	137	1247
2	5.75@.85	6.00	5.15	5.30	5.35	.342	292	1293
3	5.35	7.00	5.10	7.00	6.90	.428	784	1836
4	6.70	8.75	6.40	8.50	8.60	.504	194	1944
7	8.80	9.40B	7.80	8.10	8.25	.497	481	2067
8	7.70	7.70	5.70	5.70	5.70	.497	511	1789
9	5.40	6.60	5.00	5.85	5.70	.377	549	1829
10	5.80	5.95B	4.50	4.65	4.75	.327	316	1583
11	4.30@.25	5.25B	4.25	4.80	4.75	.351	95	1595
14	4.65	4.85	3.70	3.85	3.90	.304	91	1599
15	4.25	4.30	3.70	3.80	3.90	.306	158	1594
16	3.40	3.45	2.55	2.70	2.65	.216	102	1602
17	2.65@.70	2.80	2.25	2.45	2.40	.206	253	1555
18	2.50	2.50	2.25	2.35	2.35	.225	147	1571
21	2.50	2.50	1.75	1.75	1.75	.176	173	1588
22	1.75@.80	2.70	1.70	2.40	2.35	.223	134	1598
23	2.45	2.65	2.20	2.20	2.25	.214	120	1655
24	2.30	2.45	1.90	2.30	2.35	.230	56	1664
25	2.15	2.75	2.00	2.20	2.05	.207	97	1723
28	1.95	2.25	1.80	1.80	1.85	.181	182	1778
29	1.70	2.95	1.70	2.70@.80	2.70	.251	653	1912
30	2.65	4.30B	2.50	4.20	4.30	.369	643	1881
				IN MAY				
1	4.40	4.60	3.80	4.20	4.10	.365	624	1977
2	4.15	4.60	3.60	4.10	4.05	.368	381	2235
5	3.90	3.90	3.00	3.00@.05	3.00	.292	649	2290
6	3.05	3.35	2.95	2.95	2.95	.303	200	2386
7	3.20@.25	3.90	2.75	2.80	2.80	.308	601	2355
8	2.65@.60	3.00	2.45	2.60	2.60	.299	239	2330
9	3.20@.25	3.25	2.10	2.25	2.15	.270	308	2330
12	2.35	2.50	2.10	2.35	2.35	.287	187	2256
13	2.40@.45	2.60	1.95	2.30	2.35	.302	151	2321
14	2.25@.15	2.50	2.00	2.05	2.05	.282	93	2370
15	2.10	3.35	2.05	3.15	3.15	.383	285	2420
16	3.20	3.85	3.05	3.30	3.35	.418	544	2363
19	3.05@.10	3.30B	2.60	2.90	2.90	.395	421	2330
20	2.90	2.90	1.60	1.65	1.85	.266	427	2415
21	1.65	1.80	1.25	1.50@.45	1.50	.273	500	2257
22	1.30@.40	1.40	.65	.65	.65	.137	710	2445
23	.65	.65	.50	.55	.50	.114	504	2550
26	Exchange Closed; Memorial Day							
27	.50@.45	.50	.20	.20	.20	.045	617	2535
28	.25	.30	.20	.25	.20	.030	316	2611
29	.20	.30	.20	.20	.20	.021	253	2779
30	.20	.25	.15	.20	.20	.026	763	3176
				IN JUNE				
2	.20	.25	.15	.25	.25	.036	705	3453
3	.25	.30	.20	.20	.15	.025	393	3485
4	.15	.35	.15	.20	.20	.035	540	3589
5	.20	.20	.10	.10	.10	.019	88	3578
6	.10@.15	.15	.05	.05	.10	.018	87	3598
9	.15	.40	.15	.40	.35	.085	401	3559
10	.40	.50	.20	.25	.25	.067	458	3483
11	.30	.30	.15	.20	.15	.036	512	3752
12	.15	.15	.10	.10	.10	.022	265	3913
13	.05	.05	.05	.05	.05	.001	215	4098
16	CAB	.05	CAB	CAB	CAB	.000	152	4186
17	CAB	CAB	CAB	CAB	CAB	.000	1	4092

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 230 PUTS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	CAB	CAB	CAB	CAB	CAB	.000	....	4076
19	.05	.05	CAB	CAB	CAB	.000	22	4054
20	CAB	CAB	CAB	CAB	CAB	.000	26	....

JUNE 1986 235 PUTS

IN FEBRUARY 1986

21	11.85	11.85	11.85	11.85	12.30	.607	1	1
24	....	....	11.60A	11.60A	11.85	.597	....	1
25	....	12.85B	....	12.85B	12.90	.618	....	1
26	....	12.95B	12.65A	12.65A	12.55	.612	....	1
27	....	....	11.20A	11.20A	10.75	.564	....	1
28	....	....	....	10.75N	11.35	.588	....	1

IN MARCH

3	....	....	....	11.35N	11.80	.601	....	1
4	11.25	11.25	11.15A	11.25	12.50	.624	5	6
5	12.65	13.45B	12.65	12.65	11.95	.610	....	6
6	....	12.15B	11.80A	11.95N	11.50	.586	....	6
7	11.20	11.90B	11.10A	11.90B	12.15	.602	20	26
10	....	....	11.65A	11.65A	11.25	.569	....	26
11	8.65	8.70	7.65	7.80	7.85	.458	715	741
12	7.90	8.70	7.80	8.50	8.70	.469	198	909
13	8.40	9.00B	8.20A	8.30	8.10	.440	42	930
14	7.90@.85	8.35B	7.15	7.50	7.70	.417	481	1202
17	8.00	8.50	7.85	8.50	8.35	.450	16	1202
18	8.55	8.55	7.40	7.85	7.65	.401	70	1247
19	7.65	8.10	7.55	7.80	7.80	.418	22	1241
20	7.70	7.70	7.15	7.30B	7.40	.396	32	1217
21	7.30	8.20	6.85	8.20	8.20	.441	105	1316
24	7.80@.70	8.55B	7.65	7.65	7.85	.442	307	1295
25	7.95	8.20	7.35	7.40A	7.30	.423	172	1274
26	6.90	7.00	6.10	6.10	6.05	.365	134	1341
27	5.65	5.80	5.25	5.55	5.80	.362	1167	1941
28	Exchange Closed; Good Friday							
31	5.60	5.80	5.40A	5.80	5.90	.371	109	1049

IN APRIL

1	5.55	7.80	5.55	7.80	7.75	.453	412	1188
2	8.10	8.40	7.25	7.50	7.50	.435	115	1184
3	....	9.60	7.20	9.60	9.45	.526	6	1172
4	9.60	11.55	9.10A	11.35	11.50	.601	107	1117
7	11.50	12.60	10.90	10.90@11.20	11.05	.596	171	1149
8	10.30	10.30	7.95	7.95	7.90	.596	76	1125
9	7.45	9.05	7.10	7.95	8.00	.476	88	1122
10	8.05	8.30	6.75A	6.80	6.75	.422	62	1127
11	6.60	7.40	6.35	7.00	6.90	.450	678	1602
14	7.00	7.00	5.60	5.65	5.75	.401	700	1568
15	6.20	6.40	5.50	5.80	5.80	.404	894	1845
16	5.20@.10	5.20	4.00	4.00	4.00	.302	1061	1284
17	4.05	4.30	3.60	3.90	3.75	.290	182	1336
18	3.85	3.95	3.60	3.65	3.75	.315	221	1306
21	3.90	3.95	2.80	2.80	2.85	.256	146	1295
22	2.90	4.20	2.75	3.75	3.70	.317	577	1749
23	4.00	4.40	3.50	3.50	3.50	.307	1371	2008
24	3.55	3.75	3.25	3.75	3.80	.327	818	2152
25	3.50	4.25	3.25	3.50	3.40	.301	1480	2403
28	3.15	3.70	3.05	3.05	3.05	.272	849	2141
29	2.95	4.75	2.90	4.30@.35	4.30	.358	1165	2514
30	4.25@.15	6.65	4.15	6.60	6.55	.491	1695	3245

IN MAY

1	6.65	6.90	5.80	6.45A	6.30	.487	413	3193
2	6.20	7.00	5.70	6.40	6.25	.492	515	2978
5	6.00	6.00	4.70	4.70	4.80	.414	450	2733
6	4.90	5.45	4.55A	4.85	4.85	.428	965	2832
7	5.25	6.20	4.80	4.80	4.70	.435	974	2750
8	4.50	5.00	4.10	4.55	4.50	.428	700	2749
9	5.25	5.25	3.80	3.90	3.85	.397	485	2754
12	4.25	4.50	3.85	4.25	4.15	.423	402	2898
13	4.25	4.60	3.65	4.30	4.25	.444	1201	2978
14	4.10	4.45	3.60	3.80	3.80	.424	649	3141
15	4.00	5.75	3.75	5.55	5.50	.538	230	3237
16	5.40	6.35	5.40	6.00	6.00	.578	141	3202
19	5.40	6.05B	4.95	5.40	5.35	.564	122	3157
20	5.15	5.40	3.30	3.30	3.35	.426	463	3063
21	3.40	3.60	2.80	3.20	3.25	.440	472	2920
22	2.90@3.00	3.00	1.45	1.45	1.45	.266	539	3032
23	1.45	1.45	1.10	1.15	1.20	.235	542	3239
26	Exchange Closed; Memorial Day							
27	1.10	1.15	.55	.65	.60	.121	1024	3366
28	.60	.60	.40	.40	.45	.089	327	3418

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 235 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	.50	.65	.35	.35	.40	.069	599	3566
30	.50@.45	.55	.30	.40	.40	.084	387	3671

IN JUNE

2	.40	.70	.35	.65	.60	.117	303	3733
3	.60	.80	.45	.50	.45	.090	553	3879
4	.40	.90	.40	.55	.55	.120	593	4087
5	.45	.65	.30	.30	.35	.079	294	4095
6	.30	.40	.25	.30@.35	.30	.079	239	4090
9	.30	1.35	.30	1.30@.20	1.25	.273	973	4208
10	1.35	1.60	.90	.95@1.00	1.00	.244	1022	3873
11	.95@1.05	1.10	.60	.60	.65	.170	359	3965
12	.75@.70	.75	.35	.45	.40	.131	426	4083
13	.35	.35	.10	.10	.10	.018	501	4295
16	.05	.10	.05	.05	.05	.002	260	4308
17	.05	.10	.05	.10	.05	.004	267	4182
18	.05	.15	.05	.05	....	.000	861	4100
19	CAB	CAB	CAB	CAB	CAB	.000	29	4097
20	CAB	CAB	CAB	CAB	CAB	.000	34	....

JUNE 1986 240 PUTS

IN MARCH 1986

5	15.80	15.80	15.80	15.80	15.50	.693	1	1
6	....	....	15.30A	15.30A	14.80	.673	....	1
7	....	15.20B	....	15.20B	15.45	.688	....	1
10	....	....	15.00A	15.00A	14.40	.658	....	1
11	11.60	11.60	11.60	11.60	10.55	.551	2	3
12	9.90	10.40B	9.90	10.40B	11.45	.562	116	69
13	12.10	12.10	10.80A	10.80A	10.60	.532	1	70
14	10.00	10.40	9.75	10.40	10.30	.508	15	85
17	....	10.60B	....	10.60B	11.05	.542	....	85
18	11.25	11.25	10.20	10.60	10.10	.491	8	86
19	10.35	10.45B	10.05	10.05	10.30	.508	24	102
20	10.10	10.30B	9.60	9.70B	9.75	.486	40	128
21	9.65	10.50B	9.35A	10.50B	10.80	.531	23	147
24	10.30	11.25B	10.20	10.25B@.30	10.45	.533	50	183
25	10.40	10.70	9.90	9.90	9.80	.514	15	181
26	9.40	9.55	8.15	8.15	8.25	.454	36	211
27	7.70	7.95	7.40	7.85	7.95	.451	441	603
28	Exchange Closed; Good Friday							
31	7.60	8.25	7.50	8.20B	8.15	.463	188	743

IN APRIL

1	7.90	10.35B	7.90	10.35B	10.40	.548	43	773
2	10.90@.85	11.00	9.90	10.05B	9.95	.530	40	753
3	10.00	12.50	9.80A	12.50	12.40	.619	3	753
4	12.20	15.00B	12.00	15.00B	14.85	.690	14	760
7	14.90	15.90	14.00A	14.10	14.55	.687	26	761
8	13.30	13.30	11.10A	11.10A	10.65	.667	14	760
9	10.55	11.40B	10.20A	11.20B	10.80	.574	4	756
10	11.00	11.00	9.15	9.20	9.30	.521	26	752
11	8.55	10.20	8.55	9.00	9.50	.549	310	1006
14	9.40	9.70	7.80	7.80	8.15	.502	53	964
15	8.55	8.90	7.80	8.30	8.20	.507	145	1035
16	7.30	7.50	5.75	5.95	5.85	.399	96	1041
17	6.15	6.15	5.40	5.60	5.50	.386	1180	1052
18	5.60	6.00	5.25	5.50	5.60	.415	695	1218
21	5.70	5.75B	4.40	4.40	4.45	.354	870	1127
22	4.45	6.35	4.40	5.65	5.65	.422	609	1202
23	6.15	6.60	5.35	5.40A@.35	5.40	.412	209	1146
24	5.40	5.90	5.00	5.90	5.80	.436	695	1284
25	5.35	6.25	5.00	5.35	5.20	.406	486	1462
28	5.10	5.65B	4.80	4.80	4.75	.378	1064	1811
29	4.60	7.05	4.50	6.30@.45	6.45	.475	1223	2000
30	6.50@.35	9.10B	6.30	9.10B	9.40	.610	453	1981

IN MAY

1	9.50	9.70	8.85	9.25	9.20	.608	110	1945
2	8.55	9.90B	8.45	9.60	9.15	.615	64	1942
5	8.00	8.50	7.10	7.10	7.30	.541	199	1886
6	7.35	7.85	6.85	7.40B	7.40	.558	31	1862
7	7.80	9.10B	7.50	7.75B	7.30	.567	61	1849
8	7.00	7.60B	6.70A	7.20A	7.05	.562	34	1857
9	8.05@.10	8.10	6.20	6.35	6.30	.534	7	1860
12	6.50	6.95	6.15	6.70	6.70	.566	32	1862
13	6.75	7.30	6.30A	6.90B	6.95	.590	112	1896
14	6.65	7.10B	6.20	6.20	6.40	.573	33	1907
15	6.55	8.75	6.30A	8.65	8.70	.685	25	1903
16	8.70	9.90	8.60	9.30B	9.45	.723	56	1897
19	8.95	9.45B	8.55A	8.85A	8.85	.718	85	1881

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 240 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	8.50	8.70B	5.90	5.90	5.95	.596	236	1840
21	5.90	6.55	5.30A	6.00A	5.90	.615	228	1693
22	5.50	5.50	3.10	3.10	3.10	.433	754	1592
23	3.25	3.30	2.60	2.75	2.65	.401	891	1854
26	Exchange Closed; Memorial Day							
27	2.65	2.65	1.35	1.35	1.35	.256	806	2399
28	1.45	1.50	1.05	1.25	1.15	.205	628	2576
29	1.30	1.55	.85	.90@.85	.85	.172	656	2874
30	1.00@.05	1.35	.60	1.05	1.10	.204	560	2860
				IN JUNE				
2	1.05@.10	2.15	.85	1.60	1.60	.274	529	2912
3	1.55	1.90	1.20	1.25	1.20	.231	867	2932
4	1.10	2.30	1.00	1.50@.60	1.55	.290	678	3146
5	1.50	1.85	.95	.95	.95	.221	337	3277
6	.90@.85	1.25	.80	1.00@.90	.95	.228	562	3382
9	1.15	3.45	1.10	3.30@.45	3.30	.559	990	3390
10	3.45@.40	4.15	2.60	2.95	2.95	.538	762	3523
11	3.00	3.15	1.90	2.05	2.15	.449	377	3546
12	2.30@.25	2.30	1.45	1.60	1.60	.403	368	3666
13	1.15@.10	1.20	.30	.35	.30	.125	1249	3929
16	.25@.30	.30	.20	.20	.20	.053	418	4050
17	.15@.20	.60	.15	.35	.35	.122	786	4327
18	.40@.35	.65	.15	.15	.15	.030	1002	4559
19	.20	.25	.05	.10	.10	.031	979	4870
20	.05@.10	.10	CAB	CAB	CAB	.000	526	....
23	....	....	....	....	....	.018	23	....
24	....	....	....	....	....	.034	2	....

JUNE 1986 245 PUTS

IN MARCH 1986

18	13.20	13.20	13.20	13.20	12.95	.580	10	10
19	13.35	13.35	13.35	13.35	13.25	.596	1	11
20	....	....	12.55A	12.55A	12.50	.574	....	11
21	12.30	13.90	12.20A	13.90	13.80	.618	5	15
24	....	14.45B	13.25A	13.25A	13.45	.621	....	14
25	13.50	13.80B	12.85A	12.85A	12.80	.603	11	24
26	12.35	12.45B	11.30A	11.30A	10.90	.544	7	30
27	10.05	10.05	10.05	10.05	10.65	.542	1	31
28	Exchange Closed; Good Friday							
31	....	....	10.25A	10.65N	11.00	.555	1	29
				IN APRIL				
1	10.45	13.60B	10.45	13.60B	13.55	.638	50	77
2	13.60	14.15B	12.90A	13.20	13.20	.621	3	78
3	13.10	15.60B	12.85A	15.60B	15.90	.705	5	82
4	....	18.70B	15.60A	18.70B	18.65	.768	....	80
7	....	19.65B	18.40A	18.65N	18.30	.767	....	80
8	....	....	14.50A	14.50A	14.00	.767	....	80
9	13.00	15.40B	13.00	14.40B	14.15	.666	3	80
10	....	14.20B	12.50A	12.75A	12.35	.616	....	80
11	....	13.25B	11.75A	12.35N	12.65	.644	....	80
14	....	12.85B	11.00A	11.00A	11.05	.602	....	80
15	10.90	11.60B	10.90	10.90	11.20	.607	6	86
16	10.10	10.10	8.20	8.40	8.25	.500	251	327
17	8.65	8.65	7.45	7.90	7.85	.488	148	328
18	8.00	8.50	7.60	8.40	8.15	.519	29	298
21	7.85	8.20B	6.70A	6.70A	6.60	.458	9	301
22	6.70	8.75B	6.45A	8.70	8.15	.530	120	412
23	8.50	9.25B	8.10	8.10	7.85	.522	28	406
24	7.55	8.60	7.30A	8.15B	8.35	.547	40	398
25	7.80	9.00	7.70A	7.90A	7.65	.520	174	453
28	7.40	8.20	7.20A	7.20A	7.05	.492	637	784
29	6.90	9.80	6.80	9.15	9.25	.591	867	1454
30	9.85	11.95	9.85	11.95	12.85	.718	118	1316
				IN MAY				
1	12.65	13.30B	12.45A	12.65	12.65	.717	5	1313
2	12.10	12.80B	12.00A	12.80B	12.65	.725	1	1310
5	....	....	11.25A	11.25A	10.40	.662	....	1309
6	10.90	11.40	10.50	10.50	10.65	.679	19	1257
7	12.05	12.30B	11.65	11.65	10.60	.689	30	1251
8	10.25	10.70	10.25	10.40A	10.30	.687	2	1248
9	10.10	11.25B	9.20A	10.10	9.40	.664	20	1269
12	9.40	10.30B	9.40	10.10	10.05	.698	16	1253
13	10.05	10.55B	9.60A	10.25B	10.40	.721	10	1263
14	10.65	10.65	9.60	9.75B	9.80	.710	11	1250
15	10.65	12.45B	9.75A	12.45B	12.65	.805	2	1250
16	....	14.00B	....	13.80B	13.55	.836	1	1251
19	13.40	13.40	12.80A	13.05A	12.95	.838	24	1252
20	11.40	11.40	9.50	9.55B	9.50	.747	30	1276

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 245 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	....	9.90B	9.35A	9.90B	9.60	.766	....	1276
22	8.85	8.85	6.00	6.00	5.90	.610	1113	674
23	5.25	5.90B	5.15	5.65	5.20	.583	72	736
26	Exchange Closed; Memorial Day							
27	4.95	5.05	2.85	3.05@.00	3.00	.438	906	1329
28	3.25	3.25	2.35	2.50	2.45	.379	843	1693
29	2.90	3.45	2.10	2.20	2.10	.338	289	1836
30	2.55	2.90	1.55	2.65	2.60	.386	743	1954
				IN JUNE				
2	2.60	4.25	2.10	3.50	3.50	.490	677	2226
3	3.55	4.10	2.80	2.85	2.90	.442	580	2184
4	2.70	4.65	2.60	3.60	3.60	.522	303	2088
5	3.35	4.00	2.65	2.65	2.60	.444	377	2215
6	2.40	3.15	2.25	2.70@.80	2.60	.462	333	2134
9	3.20@.15	6.85	3.10	6.70	6.85	.812	308	2169
10	7.00@.15	7.80	6.20A	6.35	6.45	.806	320	2362
11	6.50@.45	6.70B	4.95A	5.10	5.25	.752	155	2091
12	5.35	5.60B	4.45	4.80	4.50	.729	65	2100
13	3.50	3.55B	1.30	1.45	1.40	.406	652	2373
16	1.25@.20	1.55	1.00	1.20	1.05	.340	704	2543
17	.95@1.00	2.70	.95	2.10	2.15	.589	670	2769
18	2.15	3.10	1.20	1.35	1.20	.431	593	2979
19	1.35@.40	1.70	.70	1.50@.55	1.70	.706	641	3174
20	1.45	1.55B	CAB	CAB	CAB	.110	1610	....
23	....	....	....	....	....	.238	177	....
24	....	....	....	....	....	.268	15	....

JUNE 1986 250 PUTS

IN MARCH 1986

26	15.65	15.70B	14.40	14.40	14.10	.630	2	2
27	13.35	13.50	13.20A	13.50	13.85	.628	11	11
28	Exchange Closed; Good Friday							
31	....	....	13.30A	13.85N	14.20	.643	....	11
				IN APRIL				
1	16.20	17.25B	13.80A	17.25B	17.15	.719	5	16
2	....	17.85B	16.30A	17.25	16.80	.704	4	19
3	....	19.65B	16.30A	19.65B	19.70	.779	....	19
4	....	22.80B	19.40A	22.80B	22.85	.832	....	19
7	....	23.90B	22.60A	22.85N	22.45	.832	....	19
8	....	....	18.20A	18.20A	17.60	.832	....	19
9	17.80	19.40B	16.60A	18.10B	17.85	.747	2	20
10	....	17.90B	16.00A	16.25A	15.75	.703	....	19
11	....	16.90B	15.10A	15.75N	16.40	.729	....	19
14	....	16.55B	14.45A	14.45A	14.50	.693	....	19
15	....	15.05B	14.45A	14.50N	14.65	.698	....	18
16	11.00	11.30B	11.00	11.30B	11.20	.599	50	68
17	11.50	11.65B	10.70A	11.50	10.70	.588	1	69
18	10.45	11.25B	10.45	11.05	11.20	.619	6	75
21	9.80	10.30B	9.35A	9.35A	9.30	.563	6	81
22	9.25	11.75B	9.10	11.25	11.20	.634	2	81
23	....	12.60B	11.10A	11.10A	10.95	.627	2	81
24	10.25	11.15B	10.25	11.00B	11.50	.652	3	84
25	....	11.85B	10.70A	11.00A	10.65	.628	....	84
28	10.05	11.30B	9.85	9.85	9.90	.605	101	185
29	9.65@.60	13.00B	9.60	11.35	12.65	.698	332	487
30	15.20	16.05B	14.35	16.05B	16.80	.807	7	481
				IN MAY				
1	....	17.30B	16.60A	16.75A	16.55	.808	1	482
2	....	16.85B	16.35A	16.85B	16.60	.815	....	482
5	....	....	15.20A	15.20A	14.10	.766	....	481
6	15.40	15.55B	14.30	14.30	14.45	.782	6	483
7	16.25	16.40B	16.25	16.25	14.50	.792	3	481
8	....	14.60B	14.25A	14.25A	14.10	.792	1	481
9	13.10	15.10B	12.90A	13.10	13.15	.774	10	491
12	13.30	14.25B	13.30	13.30	13.95	.806	1	492
13	13.65	14.80	13.40A	14.80	14.40	.826	15	499
14	13.70	14.60B	13.60	13.60	13.80	.820	15	488
15	13.95	16.90B	13.65	16.90B	17.00	.890	4	487
16	....	18.15B	....	18.15B	18.10	.913	....	487
19	....	....	17.30A	17.55A	17.50	.917	....	484
20	....	....	....	13.90A	13.75	.859	....	484
21	13.30	14.20B	13.30	14.20B	14.00	.875	1	483
22	11.80	11.80	9.70	9.70	9.55	.763	135	413
23	9.50	9.60B	8.80	8.90	8.75	.746	507	546
26	Exchange Closed; Memorial Day							
27	8.60	8.75B	6.00	6.00	5.85	.631	208	404
28	5.70	6.05	4.85	5.15	5.05	.577	50	416
29	5.50	6.45	4.20	4.45	4.35	.538	91	434
30	5.25	5.70	3.55	5.30	5.10	.593	457	719

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 250 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	5.15	7.10	4.80	6.60	6.70	.705	134	714
3	7.05	7.65	5.90	5.90	5.90	.667	36	685
4	5.60	8.30B	5.40A	6.80	6.95	.742	22	671
5	6.75	7.35B	5.60A	5.60A	5.55	.682	8	658
6	5.30	6.95	5.10	5.60	5.70	.707	33	671
9	6.35	11.35	6.35	11.35	11.30	.945	139	618
10	11.40	12.30	10.45	11.15	10.90	.947	16	621
11	10.90	11.20B	9.40A	10.90	9.50	.929	100	563
12	9.00	10.00B	8.95A	9.00	8.80	.926	1	552
13	6.95	6.95	4.30A	4.30A	4.45	.744	33	561
16	3.90	4.65B	3.90	4.00	3.95	.778	12	567
17	5.90	6.15	3.90A	6.15	6.10	.943	4	551
18	6.05	7.35	5.00A	5.00A	4.70	.931	6	550
19	5.20	5.70	4.20A	5.70	6.15	.998	4	550
20	4.15	6.00B	2.65A	2.65A	2.40	.870	2	549
23	....	....	....	....	....	.740	....	....

JUNE 1986 255 PUTS

IN MAY 1986

26	Exchange Closed: Memorial Day							
27	12.65	12.65	9.90A	9.90A	9.75	.793	1	1
28	9.70	9.70	8.70A	8.70A	8.65	.754	1	2
29	7.60	9.75B	7.60	7.75B	7.85	.726	....	2
30	8.50	8.90B	7.20	8.75	8.80	.774	136	108

IN JUNE

2	....	9.25B	8.30A	9.00B	10.80	.862	....	208
3	....	11.55B	10.10A	10.10A	9.75	.840	....	208
4	10.45	12.70B	9.25A	11.30A	11.10	.891	3	211
5	....	11.75B	9.70A	9.70A	9.60	.859	....	211
6	9.80	10.40B	9.10A	9.80	9.85	.879	1	111
9	16.10	16.10	13.10A	16.10	16.15	.989	1	110
10	16.20	17.15B	15.60	15.60	15.70	.990	2	110
11	....	16.00B	14.20A	14.50A	14.40	.987	2	112
12	....	15.00B	14.20A	14.20A	13.65	.988	....	110
13	12.50	12.50	8.75A	8.75A	8.90	.937	1	110
16	....	9.00B	8.25A	8.80A	8.40	.972	....	110
17	10.40	11.00B	10.40	10.90B	10.90	.998	1	109
18	....	12.10B	9.80A	9.80A	9.50	.999	....	109
19	10.10	10.50B	9.50A	10.20B	11.15	.999	....	109
20	....	....	7.65A	7.65A	7.40	.999	1	108
23	....	....	....	....	....	.975	....	....

SEPTEMBER 1986 200 PUTS

IN JANUARY 1986

23	6.00	6.00	5.60A	5.60A	5.30	.324	1	1
24	5.45	5.45	4.70A	4.70A	4.60	.299	2	3
27	....	....	4.50A	4.50A	4.30	.285	....	3
28	....	....	....	4.30N	3.20	.229	....	3
29	....	3.40B	....	3.40B	3.70	.235	....	3
30	....	3.80B	....	3.80B	4.10	.253	....	3
31	....	....	4.00A	4.00A	4.15	.221	....	3

IN FEBRUARY

3	4.45	4.45	4.45	4.45	3.55	.195	....	3
4	3.65	3.65	3.65	3.65	3.85	.216	2	5
5	....	....	....	3.85N	3.75	.216	....	5
6	....	....	....	3.75N	3.45	.216	....	5
7	3.90	3.90	3.50A	3.50A	3.10	.196	5	10
10	....	....	3.05A	3.05A	2.90	.186	....	10
11	3.00	3.00	3.00	3.00	3.05	.194	11	21
12	....	3.15B	....	3.05N	2.95	.193	....	21
13	3.00	3.00	2.70	2.70	2.65	.179	2	23
14	....	....	2.55A	2.55A	2.30	.158	....	23
17	Exchange Closed: President's Day							
18	....	....	2.20A	2.20A	1.95	.132	....	23
19	1.95	1.95	1.90	1.90	2.10	.151	1	24
20	....	....	....	2.10N	1.80	.129	1	23
21	1.80	1.85	1.80	1.85	1.65	.119	2	25
24	....	....	....	1.65N	1.65	.113	....	25
25	....	....	....	1.65N	1.80	.125	....	25
26	1.75	1.75	1.75	1.75	1.65	.124	1	26
27	....	....	....	1.65N	1.40	.105	....	26
28	....	....	....	1.40N	1.50	.114	....	26

IN MARCH

3	1.70	1.70	1.70	1.70	1.60	.116	1	27
4	....	....	1.50A	1.50A	1.60	.125	....	27
5	....	....	....	1.60N	1.60	.117	....	27

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

SEPTEMBER 1986 200 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	....	....	....	1.60N	1.65	.105	....	27
7	1.70	2.10	1.70	2.10	1.90	.110	3	30
10	1.60	1.60	1.60	1.60	1.85	.097	1	31
11	....	....	....	1.85N	1.20	.065	....	31
12	1.35	1.35	1.35	1.35	1.30	.070	2	31
13	....	....	....	1.30N	1.30	.067	....	31
14	1.25	1.25	1.25	1.25	1.35	.062	....	31
17	1.15	1.15	1.15	1.15	1.30	.070	1	32
18	....	....	....	1.30N	1.10	.061	1	33
19	....	....	....	1.10N	1.20	.065	....	32
20	....	....	....	1.20N	1.15	.062	....	32
21	1.20	1.20	1.20	1.20	1.30	.073	1	32
24	....	....	1.25A	1.25A	1.30	.072	....	32
25	1.40	1.40	1.40	1.40	1.20	.068	1	33
26	....	....	1.05A	1.05A	1.00	.054	....	33
27	1.05	1.05	1.00	1.00	1.00	.054	8	40
28	Exchange Closed: Good Friday							
31	1.00	1.00	1.00	1.00	1.05	.055	1	41

IN APRIL

1	1.00	1.05	1.00	1.05	1.15	.073	2	43
2	1.20	1.20	1.15	1.15	1.15	.069	2	45
3	....	1.25B	....	1.25B	1.45	.092	....	45
4	....	1.70B	....	1.70B	2.05	.115	....	45
7	2.00	2.20	1.90A	1.90A	2.05	.110	4	49
8	1.50	1.50	1.35A	1.35A	1.45	.110	1	47
9	1.20	1.35	1.20	1.35	1.45	.077	4	51
10	1.30	1.30	1.25A	1.25A	1.10	.065	3	54
11	1.20	1.20	1.20	1.20	1.00	.070	1	55
14	1.00@ 90	1.00	.90	.90	1.00	.057	3	54
15	....	....	....	1.00N	1.00	.058	....	54
16	....	....	....	1.00N	.65	.040	....	54
17	....	....	....	.65N	.60	.037	....	54
18	.80	.80	.70	.70	.60	.040	4	58
21	....	....	.55A	.55A	.45	.031	....	58
22	....	.50B	....	.50B	.50	.038	....	58
23	.70	.70	.70	.70	.50	.037	4	62
24	....	....	....	.50N	.55	.039	....	62
25	....	....	....	.55N	.55	.035	....	62
28	.70	.70	.60	.60	.55	.030	30	92
29	.60	.70B	.60	.70B	.60	.041	2	94
30	.75	.80B	.75	.80B	.80	.064	5	99

IN MAY

1	.90	.90	.75	.75	.75	.061	5	104
2	.80	.80	.80	.80	.80	.062	2	106
5	.60	.75	.60	.75	.65	.047	3	105
6	....	....	....	.65N	.60	.048	....	105
7	.70	.70	.70	.70	.60	.048	3	108
8	.60	.60	.60	.60	.60	.045	8	116
9	.60	.60	.60	.60	.55	.040	....	116
12	.55	.55	.55	.55	.55	.041	2	116
13	....	....	....	.55N	.45	.042	....	116
14	....	....	.40A	.40A	.40	.037	....	116
15	.40	.40	.40	.40	.50	.050	4	120
16	....	....	....	.50N	.55	.053	....	120
19	.60	.60	.45	.45	.40	.046	23	123
20	.35	.35	.35	.35	.30	.030	3	126
21	.30	.35	.30	.30	.25	.028	3	129
22	.25	.25	.25	.25	.20	.015	1	130
23	.25	.25	.25	.25	.20	.012	1	131
26	Exchange Closed: Memorial Day							
27	....	....	....	.20N	.10	.006	....	131
28	....	....	....	.10N	.10	.005	....	131
29	....	....	....	.10N	.10	.004	....	131
30	....	....	....	.10N	.10	.005	....	131

IN JUNE

2	.15	.15	.15	.15	.15	.007	12	143
3	....	....	....	.15N	.15	.006	....	143
4	....	....	....	.15N	.15	.007	....	143
5	....	....	....	.15N	.15	.005	....	143
6	....	....	....	.15N	.15	.006	....	143
9	....	....	....	.15N	.20	.013	....	143
10	....	....	....	.20N	.20	.012	....	143
11	.15	.20	.15	.20	.15	.010	10	149
12	....	....	....	.15N	.15	.009	....	149
13	....	....	....	.15N	.10	.004	....	149
16	....	....	....	.10N	.10	.004	....	149
17	....	....	....	.10N	.10	.005	....	149
18	....	....	....	.10N	.10	.004	....	149
19	....	....	....	.10N	.10	.005	....	149
20	....	....	....	.10N	.05	.003	....	149

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
SEPTEMBER 1986 200 PUTS
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	....	....	....	.05N	.05	.004	....	149
24	....	....	....	.05N	.05	.002	....	149
25	....	....	....	.05N	.05	.002	....	149
26	....	....	....	.05N	.05	.002	....	149
27	....	....	....	.05N	.05	.001	....	149
30	....	....	....	.05N	.05	.001	....	149
IN JULY								
1	....	....	....	.05N	.05	.000	....	149
2	....	....	....	.05N	.05	.000	....	149
3	....	....	....	.05N	.05	.001	....	149
4	Exchange Closed: Independence Day							
7	....	....	....	.05N	.05	.003	....	149
8	.10	.10	.10	.10	.10	.004	3	151
9	.10	.10	.05	.05	.10	.003	2	151
10	....	....	....	.10N	.10	.002	....	151
11	.10	.10	.10	.10	.10	.003	1	152
14	.10	.10	.10	.10	.10	.006	7	159
15	.10	.15	.10	.15	.15	.011	16	168
16	....	....	....	.15N	.15	.011	1	168
17	.15	.15	.15	.15	.10	.009	2	170
18	.20	.20	.10	.10	.10	.008	6	176
21	....	....	....	.10N	.10	.008	....	176
22	....	....	....	.10N	.10	.005	....	176
23	.10	.10	.10	.10	.10	.005	2	178
24	.10	.10	.10	.10	.10	.005	50	227
25	....	....	....	.10N	.05	.003	....	227
28	....	....	....	.05N	.10	.007	....	227
29	....	....	....	.10N	.10	.006	....	227
30	....	....	....	.10N	.05	.003	....	227
31	.10	.10	.10	.10	.05	.004	10	227
IN AUGUST								
1	....	....	....	.05N	.10	.007	....	227
4	.10	.10	.10	.10	.05	.002	10	237
5	....	....	....	.05N	.05	.002	....	237
6	....	....	....	.05N	.05	.002	....	237
7	....	....	....	.05N	.05	.001	....	237
8	....	....	....	.05N	.05	.001	....	237
11	....	....	....	.05N	....	.000	....	237
12	CAB	CAB	CAB	CAB	CAB	.000	....	237
13	CAB	CAB	CAB	CAB	CAB	.000	....	237
14	CAB	CAB	CAB	CAB	CAB	.000	....	237
15	CAB	CAB	CAB	CAB	CAB	.000	....	237
18	CAB	CAB	CAB	CAB	CAB	.000	....	239
19	CAB	CAB	CAB	CAB	CAB	.000	....	239
20	CAB	CAB	CAB	CAB	CAB	.000	....	239
21	CAB	CAB	CAB	CAB	CAB	.000	....	239
22	CAB	CAB	CAB	CAB	CAB	.000	....	239
25	CAB	CAB	CAB	CAB	CAB	.000	....	239
26	CAB	CAB	CAB	CAB	CAB	.000	....	239
27	CAB	CAB	CAB	CAB	CAB	.000	....	237
28	CAB	CAB	CAB	CAB	CAB	.000	....	237
29	CAB	CAB	CAB	CAB	CAB	.000	....	237
IN SEPTEMBER								
1	Exchange Closed: Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	237
3	CAB	CAB	CAB	CAB	CAB	.000	....	237
4	CAB	CAB	CAB	CAB	CAB	.000	....	237
5	CAB	CAB	CAB	CAB	CAB	.000	....	237
8	CAB	CAB	CAB	CAB	CAB	.000	....	237
9	CAB	CAB	CAB	CAB	CAB	.000	....	237
10	CAB	CAB	CAB	CAB	CAB	.000	....	237
11	CAB	CAB	CAB	CAB	CAB	.000	....	237
12	CAB	CAB	CAB	CAB	CAB	.000	....	237
15	CAB	CAB	CAB	CAB	CAB	.000	....	237
16	CAB	CAB	CAB	CAB	CAB	.000	....	237
17	CAB	CAB	CAB	CAB	CAB	.000	....	237
18	CAB	CAB	CAB	CAB	CAB	.000	....	237

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
SEPTEMBER 1986 205 PUTS
IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	....	....	....	2.45N	2.35	.163	....	9
24	....	....	....	2.35N	2.30	.155	....	9
25	....	....	....	2.30N	2.55	.169	....	9
26	2.60	2.60	2.60	2.60	2.40	.168	1	10
27	....	....	2.20A	2.20A	2.00	.144	....	10
28	2.00	2.00	2.00	2.00	2.05	.156	11	20
IN MARCH								
3	2.25	2.25	2.25	2.25	2.25	.160	2	22
4	2.60	2.60	2.20A	2.60	2.40	.169	3	23
5	2.55	2.55	2.55	2.55	2.30	.160	1	24
6	....	....	....	2.30N	2.35	.145	....	24
7	....	....	....	2.35N	2.70	.152	....	24
10	....	....	....	2.70N	2.60	.135	....	24
11	....	....	....	2.60N	1.75	.095	....	24
12	....	....	....	1.75N	1.90	.101	....	24
13	....	....	....	1.90N	1.90	.096	....	24
14	....	....	....	1.90N	1.75	.089	....	24
17	1.90	1.90	1.75	1.75	2.00	.099	2	23
18	1.75	1.75	1.75	1.75	1.70	.088	6	25
19	....	....	....	1.70N	1.75	.093	....	21
20	....	....	....	1.75N	1.70	.088	....	21
21	....	....	....	1.70N	1.85	.103	....	21
24	....	....	1.80A	1.80A	1.85	.102	....	21
25	....	....	....	1.85N	1.70	.096	....	21
26	....	....	1.50A	1.50A	1.40	.079	....	21
27	....	....	1.35A	1.35A	1.40	.079	....	21
28	Exchange Closed: Good Friday							
31	....	....	....	1.40N	1.45	.080	....	21
IN APRIL								
1	....	....	....	1.45N	1.70	.103	....	21
2	....	....	....	1.70N	1.65	.099	....	21
3	....	1.90B	....	1.90B	2.10	.128	....	21
4	....	2.50B	....	2.50B	2.65	.157	....	21
7	....	....	2.60A	2.60A	2.65	.151	....	21
8	....	....	1.95A	1.95A	1.95	.151	....	21
9	2.00	2.00	2.00	2.00	1.95	.109	1	21
10	....	....	1.75A	1.75A	1.55	.093	....	21
11	....	....	....	1.55N	1.50	.100	....	21
14	....	....	1.35A	1.40A	1.40	.084	....	21
15	....	....	....	1.40N	1.40	.084	....	21
16	1.25	1.25	1.25	1.25	.95	.060	1	21
17	.90	.90	.90	.90	.85	.057	5	24
18	....	....	....	.85N	.85	.061	....	24
21	....	....	.80A	.80A	.70	.048	....	24
22	....	....	....	.70N	.80	.059	....	24
23	....	....	....	.80N	.75	.057	....	24
24	....	....	....	.75N	.80	.060	....	24
25	....	....	....	.80N	.80	.054	....	24
28	....	....	....	.80N	.80	.048	....	24
29	....	....	....	.80N	.80	.064	....	24
30	....	1.15B	....	1.15B	1.25	.095	....	24
IN MAY								
1	....	....	....	1.25N	1.20	.092	....	24
2	....	....	....	1.20N	1.20	.093	....	24
5	....	....	....	1.20N	1.00	.073	....	24
6	....	....	....	1.00N	.95	.075	....	24
7	....	....	....	.95N	.95	.074	....	24
8	....	....	....	.95N	.90	.071	....	24
9	1.00	1.00	.80	.80	.75	.064	5	29
12	....	....	....	.75N	.80	.066	....	29
13	....	....	....	.80N	.70	.067	....	29
14	.70	.70	.65A	.65A	.65	.062	2	31
15	....	....	....	.65N	.80	.080	....	31
16	1.00	1.00	.90	.90	.90	.085	8	35
19	.75	.75	.75	.75	.70	.076	5	40
20	.75	.75	.75	.75	.50	.052	1	41
21	.50	.50	.40	.40	.45	.050	38	65
22	....	....	....	.45N	.35	.029	....	65
23	.35	.35	.35	.35	.30	.024	....	65
26	Exchange Closed: Memorial Day							
27	....	....	....	.30N	.20	.014	1	66
28	....	....	....	.20N	.20	.011	....	66
29	....	....	....	.20N	.20	.010	....	65
30	....	....	....	.20N	.20	.011	....	65
IN JUNE								
2	....	....	....	.20N	.25	.015	....	65
3	.20	.20	.20	.20	.20	.013	8	73
4	....	....	....	.20N	.25	.015	....	73

(Continued in Next Column)

SEPTEMBER 1986 205 PUTS
IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	4.40	4.40	4.35A	4.35A	4.05	.242	....	....
11	4.40	4.40	4.35A	4.35A	4.20	.251	1	1
12	....	4.30B	....	4.20N	4.10	.250	1	1
13	4.30	4.30	4.30	4.30	3.75	.233	2	3
14	....	....	3.50A	3.50A	3.30	.209	....	3
17	Exchange Closed: President's Day							
18	3.25	3.25	3.00A	3.00A	2.85	.179	2	5
19	....	....	....	2.85N	3.00	.202	....	5
20	3.10	3.10	3.00	3.05	2.45	.174	4	9

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
SEPTEMBER 1986 205 PUTS
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5	.25	.25	.25	.25	.25	.012	1	73
6	.20	.20	.20	.20	.25	.012	1	73
9	....	.30B	....	.30B	.35	.026	....	73
10	....	....	....	.35N	.35	.026	....	73
11	....	....	....	.35N	.30	.021	....	73
12	....	....	....	.30N	.30	.020	....	73
13	.20	.20	.20	.20	.20	.010	1	74
16	....	....	....	.20N	.20	.009	....	74
17	....	....	....	.20N	.20	.012	....	74
18	....	....	....	.20N	.20	.010	....	74
19	....	....	....	.20N	.20	.013	....	74
20	.15	.15	.15	.15	.15	.009	27	101
23	....	....	....	.15N	.15	.011	....	101
24	....	....	....	.15N	.10	.007	....	101
25	....	....	....	.10N	.10	.005	....	101
26	....	....	....	.10N	.10	.005	....	101
27	....	....	....	.10N	.10	.005	....	101
30	....	....	....	.10N	.10	.003	....	101

IN JULY

1	....	....	....	.10N	.10	.002	....	101
2	....	....	....	.10N	.10	.002	....	101
3	....	....	....	.10N	.10	.002	....	101
4	Exchange Closed; Independence Day							
7	....	....	....	.10N	.15	.009	....	101
8	....	....	....	.15N	.20	.011	....	101
9	....	....	....	.20N	.20	.009	....	101
10	.20	.20	.20	.20	.20	.007	3	101
11	....	....	....	.20N	.20	.010	....	101
14	.20	.25B	.20	.25B	.25	.016	2	102
15	.25	.25	.25	.25	.30	.026	1	103
16	....	....	....	.30N	.30	.026	....	103
17	.30	.30	.20	.25	.25	.022	22	105
18	.30	.30	.25A	.25A	.25	.020	3	107
21	....	.30B	....	.25N	.25	.019	....	107
22	.20	.20	.20	.20	.20	.014	8	106
23	.15	.20	.15	.20	.20	.015	29	130
24	.20	.20	.20	.20	.20	.013	41	151
25	.15	.15	.10	.10	.10	.008	6	152
28	....	....	....	.10N	.25	.019	....	152
29	.20	.25	.20	.20	.20	.018	5	153
30	.15	.15	.15	.15	.15	.011	10	163
31	....	....	....	.15N	.15	.013	1	164

IN AUGUST

1	.10	.15B	.10	.15B	.20	.020	2	164
4	.20	.20	.20	.20	.15	.008	36	196
5	.10	.10	.10	.10	.10	.007	2	196
6	.10	.10	.10	.10	.10	.007	6	202
7	....	....	....	.10N	.10	.006	....	202
8	....	....	....	.10N	.10	.006	....	202
11	....	....	.05A	.05A	.05	.001	....	202
12	....	....	....	.05N	....	.000	....	202
13	CAB	CAB	CAB	CAB	CAB	.000	....	202
14	.05	.05	.05	.05	....	.000	34	192
15	CAB	CAB	CAB	CAB	CAB	.000	....	192
18	CAB	CAB	CAB	CAB	CAB	.000	....	194
19	CAB	CAB	CAB	CAB	CAB	.000	....	194
20	CAB	CAB	CAB	CAB	CAB	.000	....	194
21	CAB	CAB	CAB	CAB	CAB	.000	....	194
22	CAB	CAB	CAB	CAB	CAB	.000	....	194
25	CAB	CAB	CAB	CAB	CAB	.000	....	194
26	CAB	CAB	CAB	CAB	CAB	.000	....	194
27	CAB	CAB	CAB	CAB	CAB	.000	....	192
28	CAB	CAB	CAB	CAB	CAB	.000	....	192
29	CAB	CAB	CAB	CAB	CAB	.000	....	192

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	192
3	CAB	CAB	CAB	CAB	CAB	.000	....	192
4	CAB	CAB	CAB	CAB	CAB	.000	....	192
5	CAB	CAB	CAB	CAB	CAB	.000	....	192
8	CAB	CAB	CAB	CAB	CAB	.000	....	192
9	CAB	CAB	CAB	CAB	CAB	.000	....	192
10	CAB	CAB	CAB	CAB	CAB	.000	....	192
11	CAB	CAB	CAB	CAB	CAB	.000	....	192
12	CAB	CAB	CAB	CAB	CAB	.000	....	192
15	CAB	CAB	CAB	CAB	CAB	.000	....	192
16	CAB	CAB	CAB	CAB	CAB	.000	....	192
17	CAB	CAB	CAB	CAB	CAB	.000	....	192
18	CAB	CAB	CAB	CAB	CAB	.000	....	192
19	CAB	CAB	CAB	CAB	CAB	.000	3	....

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
SEPTEMBER 1986 210 PUTS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	....	6.90B	....	6.55N	6.70	.387	....	6
3	6.00@.10	6.10	5.65A	6.10	6.10	.364	3	8
6	....	6.15B	....	6.15B	6.05	.360	....	7
7	....	....	5.40A	5.40A	5.25	.319	....	7
8	6.10	6.10	6.10	6.10	7.95	.434	3	10
9	9.30	10.00B	9.30	10.00B	10.00	.461	7	13
10	....	10.20B	9.80A	10.20B	10.30	.471	....	13
13	....	....	9.90A	9.90A	9.75	.454	....	13
14	....	....	9.20A	9.75N	9.70	.457	....	13
15	....	....	8.60A	8.60A	8.55	.428	....	13
16	9.20	9.20	8.50A	8.50A	8.10	.415	....	13
17	8.25	8.40B	8.25	8.25	8.70	.440	4	13
20	....	9.00B	....	8.70N	8.35	.434	....	13
21	....	9.60B	....	9.60B	9.55	.479	....	13
22	....	10.25B	9.45A	10.25B	10.55	.521	....	13
23	....	....	10.10A	10.10A	9.35	.481	....	13
24	....	....	8.60A	8.60A	8.55	.454	....	13
27	....	....	8.50A	8.50A	8.10	.439	....	13
28	7.50	7.50	7.50	7.50	6.20	.371	14	27
29	....	6.60B	....	6.60B	7.00	.378	....	27
30	7.30	7.30	7.30	7.30	7.60	.399	1	28
31	7.25	7.25	7.25	7.25	7.35	.358	5	31

IN FEBRUARY

3	....	7.50B	....	7.50B	6.60	.324	....	31
4	....	7.10B	....	7.10B	7.05	.349	....	31
5	....	....	....	7.05N	6.90	.349	....	31
6	....	....	....	6.90N	6.70	.346	....	31
7	7.10	7.10	6.50A	6.50A	5.90	.321	8	38
10	....	....	5.85A	5.85A	5.45	.304	....	38
11	....	5.60B	....	5.60B	5.70	.315	....	38
12	....	5.90B	....	5.70N	5.55	.313	....	38
13	5.55	5.70B	5.55	5.55	5.10	.294	1	39
14	....	....	4.75A	4.75A	4.55	.268	....	39
17	Exchange Closed; President's Day							
18	4.75	4.75	4.30A	4.30A	3.80	.233	1	40
19	4.20	4.20	4.20	4.20	4.20	.259	....	40
20	....	....	4.10A	4.10A	3.50	.227	1	41
21	....	....	....	3.50N	3.40	.213	....	41
24	....	3.50B	3.35A	3.35A	3.25	.205	....	41
25	3.50	3.50	3.20	3.35B	3.50	.221	2	42
26	3.70	3.70	3.40A	3.40A	3.35	.219	11	50
27	....	....	3.00A	3.00A	2.80	.191	....	50
28	....	....	....	2.80N	3.00	.205	....	50

IN MARCH

3	3.25	3.25	3.10A	3.25	3.20	.210	....	50
4	3.00	3.00	3.00	3.00	3.45	.221	12	62
5	3.45	3.45	3.45	3.45	3.25	.211	2	62
6	....	3.50B	....	3.50B	3.35	.194	....	62
7	....	3.50B	....	3.50B	3.75	.202	....	62
10	....	....	3.70A	3.70A	3.55	.182	....	62
11	3.00	3.00	3.00	3.00	2.25	.132	1	63
12	2.25	2.25	2.25	2.25	2.55	.139	....	63
13	....	....	....	2.55N	2.75	.133	1	63
14	2.80	2.80	2.80	2.80	2.60	.124	1	64
17	....	....	....	2.60N	2.65	.137	....	64
18	2.90	2.90	2.50A	2.50A	2.35	.122	3	67
19	2.50	2.50	2.50	2.50	2.50	.128	10	66
20	2.50	2.50	2.50	2.50	2.40	.122	4	70
21	....	....	....	2.40N	2.60	.140	....	70
24	2.70	2.70	2.50A	2.70	2.60	.139	....	70
25	2.70	2.70	2.30	2.30	2.35	.132	3	71
26	....	....	2.15A	2.15A	1.95	.110	1	70
27	....	....	1.90A	1.90A	1.95	.109	....	70
28	Exchange Closed; Good Friday							
31	1.80	1.80	1.80	1.80	1.85	.111	....	70

IN APRIL

1	....	2.25B	....	2.25B	2.40	.141	1	70
2	....	....	....	2.40N	2.35	.135	....	70
3	....	2.70B	....	2.70B	2.95	.171	....	70
4	3.00	3.70	3.00	3.70	3.65	.206	3	73
7	3.80	4.00	3.65A	3.65A	3.45	.199	6	76
8	....	....	2.65A	2.65A	2.45	.199	....	76
9	2.20	2.45B	2.20	2.45B	2.50	.148	2	76
10	2.70	2.70	2.40A	2.40A	2.15	.128	1	77
11	....	....	....	2.15N	2.15	.137	....	77
14	....	....	1.95A	1.95A	1.80	.118	....	77
15	1.90	1.90	1.90	1.90	1.80	.118	2	79
16	....	....	1.65A	1.65A	1.40	.087	....	79
17	1.40	1.40	1.40	1.40	1.30	.083	5	84
18	....	....	....	1.30N	1.25	.089	....	84

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
SEPTEMBER 1986 210 PUTS
IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	....	....	1.15A	1.15A	1.00	.071	....	84
22	1.25	1.25	1.25	1.25	1.20	.087	1	84
23	1.30	1.30	1.30	1.30	1.10	.084	1	84
24	1.25	1.25	1.20A	1.20A	1.25	.089	1	84
25	....	....	1.20A	1.25N	1.20	.081	....	84
28	....	....	1.15A	1.15A	1.10	.072	....	84
29	....	1.30B	....	1.30B	1.30	.094	....	84
30	1.30	2.00	1.30	2.00	1.90	.135	11	95

IN MAY

1	2.00	2.00	1.80	1.80	1.80	.131	23	110
2	1.85	1.85	1.75A	1.80	1.80	.133	5	115
5	1.60	1.60	1.40	1.40	1.45	.108	11	113
6	1.55	1.65	1.50	1.65	1.50	.110	2	118
7	1.60	1.60	1.60	1.60	1.35	.110	6	121
8	1.25	1.35	1.25	1.30A	1.30	.106	21	126
9	1.55	1.55	1.20	1.20	1.25	.097	11	135
12	1.25	1.25	1.10A	1.20	1.20	.100	15	146
13	1.10	1.10	1.05	1.10	1.10	.103	3	143
14	1.00	1.00	1.00	1.00	1.00	.095	1	144
15	1.05	1.20	1.05	1.20	1.25	.122	21	145
16	1.30	1.30	1.25	1.30	1.30	.129	3	146
19	1.15	1.15	1.05	1.05	1.05	.118	15	151
20	.85	.90	.85	.90	.80	.084	6	155
21	....	....	.70A	.70A	.70	.083	....	155
22	.60	.60	.50	.50	.50	.050	22	170
23	.40	.40	.40	.40	.40	.044	24	170
26	Exchange Closed: Memorial Day							
27	.35	.35	.30	.30	.30	.027	6	169
28	.30	.30	.30	.30	.30	.022	4	171
29	.35	.40	.35	.40	.30	.020	2	173
30	.30	.40	.30	.40	.35	.022	12	178

IN JUNE

2	.35	.35	.30	.30	.40	.029	14	182
3	.35	.35	.35	.35	.35	.025	11	183
4	....	....	....	.35N	.40	.030	....	183
5	.40	.40	.40	.40	.35	.025	1	184
6	.30	.30	.30	.30	.35	.025	11	194
9	....	.55B	....	.55B	.60	.049	....	194
10	.75	.75	.60	.60	.60	.048	13	200
11	.60	.60	.60	.60	.55	.041	1	201
12	.65	.65	.50	.50	.50	.038	17	214
13	.50	.50	.35	.35	.35	.021	4	216
16	....	....	....	.35N	.30	.019	....	216
17	.25	.30	.25	.30	.40	.026	15	226
18	....	....	....	.40N	.35	.022	1	226
19	.25	.30B	.25	.30B	.35	.026	1	225
20	.30	.30	.25	.25	.25	.019	21	238
23	....	....	....	.25N	.30	.023	....	236
24	....	....	....	.30N	.20	.016	....	236
25	....	....	....	.20N	.20	.013	....	236
26	....	....	....	.20N	.20	.012	....	236
27	....	....	....	.20N	.20	.011	....	236
30	....	....	....	.20N	.15	.007	....	236

IN JULY

1	.15	.15	.15	.15	.15	.006	....	236
2	.15	.15	.15	.15	.15	.005	4	237
3	.15	.15	.15	.15	.15	.007	121	330
4	Exchange Closed: Independence Day							
7	....	.25B	....	.25B	.30	.020	....	330
8	.35	.45	.35	.35	.35	.026	15	320
9	.40	.40	.35	.35	.30	.022	4	319
10	.35	.40	.30	.30	.30	.018	85	320
11	.30	.40	.30	.35A	.35	.023	20	320
14	.40	.40	.35	.40	.45	.036	26	324
15	.40	.75	.40	.55	.55	.054	23	330
16	.55	.60	.45	.60	.60	.054	11	337
17	.60	.60	.55	.55	.50	.047	34	341
18	.55	.65	.45	.60	.50	.043	36	363
21	.50	.55B	.50	.50	.45	.043	13	357
22	.40	.40	.35	.35	.35	.032	30	377
23	.30	.40	.30	.40	.35	.034	36	386
24	.30	.40	.30	.35	.35	.031	58	413
25	.30	.30	.20	.20	.25	.021	39	404
28	.25	.45	.25	.45	.40	.044	37	410
29	.40	.40	.35	.35	.35	.041	3	403
30	.35	.45	.25A	.25A	.25	.027	17	402
31	.25	.25	.25	.25	.25	.033	22	422

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
SEPTEMBER 1986 210 PUTS
IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.20	.30	.20	.30	.40	.047	3	422
4	.45	.50	.20	.20	.25	.023	154	452
5	.20	.20	.20	.20	.20	.020	42	431
6	.15	.15	.15	.15	.20	.020	12	427
7	.15	.15	.15	.15	.15	.018	2	429
8	.15	.15	.15	.15	.15	.017	2	428
11	.15	.15	.10	.10A	.10	.006	52	448
12	.10	.10	.10	.10	.05	.003	11	454
13	.05	.05	.05	.05	.05	.001	12	448
14	.05	.05	.05	.05	.05	.000	60	498
15	....	....	....	.05N	.05	.000	....	498
18	....	....	....	.05N	....	.000	....	458
19	CAB	CAB	CAB	CAB	CAB	.000	....	458
20	CAB	CAB	CAB	CAB	CAB	.000	....	458
21	CAB	CAB	CAB	CAB	CAB	.000	....	458
22	CAB	CAB	CAB	CAB	CAB	.000	....	458
25	CAB	CAB	CAB	CAB	CAB	.000	....	458
26	CAB	CAB	CAB	CAB	CAB	.000	....	458
27	CAB	CAB	CAB	CAB	CAB	.000	....	458
28	CAB	CAB	CAB	CAB	CAB	.000	....	458
29	CAB	CAB	CAB	CAB	CAB	.000	....	458

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	458
3	CAB	CAB	CAB	CAB	CAB	.000	....	458
4	CAB	CAB	CAB	CAB	CAB	.000	....	458
5	CAB	CAB	CAB	CAB	CAB	.000	....	458
8	CAB	CAB	CAB	CAB	CAB	.000	....	458
9	CAB	CAB	CAB	CAB	CAB	.000	....	458
10	CAB	CAB	CAB	CAB	CAB	.000	....	458
11	CAB	CAB	CAB	CAB	CAB	.000	....	455
12	.15	.20	.05	.05	.05	.000	155	462
15	.05	.05	CAB	.05	....	.000	83	515
16	.05	.05	.05	.05	....	.000	152	662
17	CAB	CAB	CAB	CAB	CAB	.000	2	625
18	CAB	CAB	CAB	CAB	CAB	.000	....	625
19	CAB	CAB	CAB	CAB	CAB	.000	20	....

SEPTEMBER 1986 215 PUTS
IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	8.90	9.20B	8.20A	8.90	8.80	.462	2	14
3	....	....	8.40A	8.40A	8.15	.439	....	14
6	....	8.55B	....	8.35B	8.05	.436	....	14
7	....	....	7.30A	7.30A	7.05	.393	....	14
8	....	8.00B	....	8.00B	10.40	.512	....	14
9	....	12.50B	....	12.50B	12.60	.538	....	14
10	12.50	12.85B	12.40A	12.85B	12.90	.548	3	16
13	....	....	12.50A	12.50A	12.35	.530	....	16
14	....	....	11.80A	12.35N	12.30	.533	....	16
15	....	....	11.00A	11.00A	10.95	.504	....	16
16	11.20	11.20	10.90A	10.90A	10.50	.491	1	17
17	....	10.85B	....	10.85B	11.20	.516	1	18
20	....	11.60B	....	11.20N	10.85	.511	....	18
21	10.90	12.40B	10.90	12.40B	12.25	.556	1	19
22	....	13.10B	12.15A	13.10B	13.45	.598	....	19
23	13.30	13.30	12.90A	12.90A	12.10	.560	1	18
24	....	....	11.20A	11.20A	11.10	.532	....	18
27	....	....	11.00A	11.00A	10.60	.518	....	18
28	....	....	10.30A	10.30A	8.35	.449	....	18
29	....	8.75B	....	8.75B	9.25	.456	....	18
30	9.65	9.65	9.50A	9.50A	9.95	.476	2	20
31	....	....	9.40A	9.40A	9.45	.433	....	20

IN FEBRUARY

3	9.40	9.40	9.40	9.40	8.60	.396	2	20
4	....	....	....	8.60N	9.15	.422	....	20
5	....	....	....	9.15N	8.95	.422	....	20
6	....	....	8.90A	8.90A	8.75	.418	....	20
7	....	9.00B	8.50A	8.50A	7.80	.389	....	20
10	....	....	7.75A	7.75A	7.25	.372	....	20
11	7.85	7.85	7.75A	7.75A	7.55	.382	1	21
12	....	7.80B	....	7.55N	7.40	.380	....	21
13	....	7.45B	....	7.45B	6.85	.360	....	21
14	7.25	7.25	6.00	6.00	6.15	.332	6	26
17	Exchange Closed: President's Day							
18	6.15	6.15	5.60A	5.60A	5.25	.294	5	31
19	5.70	5.70	5.60	5.60	5.70	.323	....	31
20	5.70	5.80	5.40A	5.40A	4.85	.287	15	42
21	4.75	4.75	4.75	4.75	4.65	.271	100	133
24	4.65	4.65	4.60A	4.60A	4.45	.261	2	134
25	4.45	5.20	4.45	5.20	4.85	.279	203	332

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
SEPTEMBER 1986 215 PUTS
IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	4.75	4.80	4.75	4.80	4.55	.276	11	333
27	....	....	4.40A	4.40A	3.90	.244	....	333
28	....	....	....	3.90N	4.20	.260	....	333
				IN MARCH				
3	4.20	4.50B	4.20	4.50B	4.35	.267	1	334
4	4.00	4.90	4.00	4.90	4.70	.280	5	334
5	....	....	....	4.70N	4.45	.269	....	334
6	4.65	4.75B	4.65	4.75B	4.65	.249	1	335
7	....	4.80B	....	4.80B	5.05	.260	....	335
10	....	....	5.00A	5.00A	4.75	.237	....	335
11	4.30	4.55	4.20A	4.20A	3.15	.178	2	336
12	3.90	3.90	3.90	3.90	3.75	.185	7	335
13	....	....	....	3.75N	3.65	.178	....	335
14	....	....	3.60A	3.60A	3.50	.166	....	335
17	....	....	....	3.50N	3.55	.181	....	334
18	3.90	3.90	3.50A	3.50A	3.25	.163	1	334
19	....	....	....	3.25N	3.40	.170	....	335
20	....	....	....	3.40N	3.30	.162	....	335
21	....	....	....	3.30N	3.55	.184	....	335
24	....	....	3.40A	3.55N	3.55	.183	....	335
25	....	....	3.45A	3.45A	3.30	.174	....	335
26	....	....	2.95A	2.95A	2.70	.147	....	335
27	....	....	2.60A	2.60A	2.70	.147	....	335
28	Exchange Closed: Good Friday							
31	....	....	2.65A	2.65A	2.60	.150	....	335
				IN APRIL				
1	2.65	3.40	2.65	3.40	3.35	.186	2	336
2	3.55	3.55	3.45A	3.45A	3.25	.178	2	338
3	3.20	3.80B	3.20	3.80B	4.05	.221	2	338
4	4.05	4.70B	4.00A	4.70B	4.85	.262	3	340
7	4.95	4.95	4.85A	4.85A	4.70	.255	1	341
8	3.60	3.60	3.60	3.60	3.40	.255	....	341
9	3.35	4.00	3.35	4.00	3.45	.195	9	347
10	....	....	3.30A	3.30A	3.00	.171	....	347
11	....	....	....	3.00N	3.05	.182	....	347
14	....	....	2.70A	2.70A	2.60	.159	....	347
15	3.00	3.00	3.00	3.00	2.65	.160	1	346
16	....	....	2.05A	2.05A	2.00	.120	....	346
17	2.10	2.10	2.00A	2.05	1.90	.116	13	355
18	....	....	1.70A	1.90N	1.85	.123	....	355
21	1.90	1.90	1.70A	1.70A	1.45	.102	4	359
22	....	1.60B	....	1.60B	1.75	.122	....	359
23	....	....	....	1.75N	1.65	.119	....	359
24	....	....	....	1.65N	1.80	.125	....	359
25	1.50	1.80	1.50	1.80	1.65	.115	286	191
28	1.50	1.50	1.50	1.50	1.50	.105	25	210
29	2.05	2.05	1.95A	1.95A	1.90	.133	2	187
30	1.90	2.70	1.90	2.70	2.75	.184	14	199
				IN MAY				
1	2.75	2.75	2.75	2.75	2.65	.180	1	198
2	2.55	2.65B	2.50	2.65B	2.65	.182	3	201
5	2.55	2.55	2.30	2.30	2.15	.151	8	209
6	....	....	....	2.15N	2.20	.155	5	209
7	....	2.30B	....	2.30B	2.05	.155	....	214
8	2.00	2.00	2.00	2.00	1.95	.151	3	216
9	2.00	2.05B	1.90A	1.90A	1.80	.139	2	218
12	1.80	1.80	1.60A	1.75	1.80	.144	11	213
13	1.85	1.90	1.75A	1.75A	1.70	.148	16	222
14	....	....	1.60A	1.60A	1.55	.140	....	222
15	1.65	1.80	1.65	1.80	1.95	.174	5	226
16	2.05	2.05	2.05	2.05	2.10	.184	6	229
19	1.95	1.95	1.80A	1.80A	1.75	.172	2	230
20	1.70	1.70	1.55A	1.55A	1.30	.128	3	230
21	1.25	1.25	1.15A	1.15A	1.15	.127	6	236
22	....	....	.90A	.90A	.80	.082	....	236
23	.65	.75	.65	.70	.70	.073	3	236
26	Exchange Closed: Memorial Day							
27	.60	.60	.60	.60	.50	.048	70	256
28	.50	.50	.50	.50	.50	.041	6	256
29	.50	.50	.50	.50	.45	.036	1	257
30	.50	.50	.50	.50	.50	.040	1	257
				IN JUNE				
2	.50	.50	.50	.50	.65	.051	1	258
3	.65	.65	.65	.65	.60	.046	1	258
4	.60	.60	.60	.60	.65	.054	1	258
5	.70	.70	.50	.50	.50	.045	2	260
6	....	....	....	.50N	.50	.046	....	260
9	.60	.90	.60	.90	1.00	.085	4	260

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
SEPTEMBER 1986 215 PUTS
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	1.00	1.15	.95	1.05	1.00	.083	11	267
11	.95@1.00	1.05	.90	.90	.90	.072	36	272
12	1.00	1.00	.85A	.85A	.85	.068	25	294
13	.65	.75	.50	.50	.50	.040	14	290
16	....	....	....	.50N	.50	.037	2	290
17	.60	.60	.55	.55	.60	.048	21	311
18	.70	.75	.55	.55	.55	.042	11	318
19	.55	.60B	.55	.60B	.50	.049	2	319
20	.55	.55	.50A	.50A	.45	.037	1	319
23	.45	.50	.40A	.50	.50	.045	7	325
24	.50	.55	.35A	.40	.35	.032	52	375
25	.35	.35	.30	.35	.35	.027	74	426
26	.30	.35B	.30	.30	.30	.025	33	421
27	.30	.30	.30	.30	.30	.024	1	420
30	.25	.25	.20	.25	.25	.017	276	559
				IN JULY				
1	.20	.20	.20	.20	.20	.013	25	544
2	.20	.20	.20	.20	.20	.012	24	568
3	.20	.25	.20	.20	.20	.016	121	639
4	Exchange Closed: Independence Day							
7	.30	.55	.30	.55	.55	.042	238	868
8	.70	.85	.70	.70A	.65	.052	13	864
9	.60	.65	.55	.55	.55	.045	28	860
10	.65	.75	.55A	.55A	.50	.038	23	871
11	.50	.65	.50	.60	.60	.047	228	1020
14	.75	.80	.70	.80	.80	.071	46	990
15	.80	1.20B	.80	1.00B	1.05	.101	198	1021
16	1.05	1.20	.90	1.15B	1.15	.100	67	1020
17	1.05	1.05	.95	.95	.95	.090	40	1039
18	1.00@.95	1.20	.90	.95A	.95	.083	60	1040
21	1.20	1.20	.90	.90	.85	.083	49	1061
22	.95	.95	.70	.75	.70	.066	30	1052
23	.70	.75	.70	.70	.70	.068	114	1126
24	.70	.75	.65	.65	.65	.064	94	1186
25	.60	.60	.40	.45	.45	.045	62	1192
28	.45	.90	.45	.85	.80	.088	166	1273
29	.80	.85	.75	.75	.70	.083	70	1271
30	.75	.90	.50	.50	.45	.058	48	1271
31	.50	.55	.50	.55	.50	.071	16	1274
				IN AUGUST				
1	.50	.70	.50	.70	.75	.096	8	1278
4	.80	.90	.60	.60	.55	.054	161	1374
5	.50	.55	.40	.50	.45	.048	98	1396
6	.50	.50	.35	.40	.40	.049	226	1407
7	.40	.40	.30	.30	.30	.046	66	1422
8	.25	.30	.25	.25	.25	.044	75	1385
11	.20	.20	.15	.15	.15	.019	50	1357
12	.15	.15	.10	.10	.10	.010	110	1447
13	.10	.10	.10	.10	.10	.005	7	1451
14	....	....	....	.10N	.10	.003	....	1441
15	.10	.10	.10	.10	.10	.002	1	1441
18	....	....	....	.10N	.05	.001	....	1441
19	....	....	....	.05N	.05	.001	....	1435
20	.05	.05	.05	.05	....	.000	30	1417
21	CAB	CAB	CAB	CAB	CAB	.000	....	1417
22	CAB	CAB	CAB	CAB	CAB	.000	....	1417
25	CAB	CAB	CAB	CAB	CAB	.000	....	1417
26	CAB	CAB	CAB	CAB	CAB	.000	....	1417
27	CAB	CAB	CAB	CAB	CAB	.000	....	1417
28	CAB	CAB	CAB	CAB	CAB	.000	....	1417
29	CAB	CAB	CAB	CAB	CAB	000	....	1417
				IN SEPTEMBER				
1	Exchange Closed: Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	2	1413
3	CAB	CAB	CAB	CAB	CAB	.000	....	1415
4	.05	.05	.05	.05	....	.000	2	1414
5	CAB	CAB	CAB	CAB	CAB	.000	1	1414
8	CAB	CAB	CAB	CAB	CAB	.000	....	1414
9	CAB	CAB	CAB	CAB	CAB	.000	....	1414
10	CAB	CAB	CAB	CAB	CAB	.000	....	1411
11	CAB	.05	CAB	.05	.05	.000	3	1411
12	.10	.60	.10	.25B	.25	.003	1898	1606
15	.15	.20	.10	.10	.10	.000	510	1496
16	.15@.20	.20	.05	.05	.05	.000	131	1465
17	.05	.05	CAB	.05	....	.000	37	1461
18	.05	.05	.05	.05	....	.000	12	1456
19	CAB	CAB	CAB	CAB	CAB	.000	2	....
22	....	....	....	....	....	.000	1	....
23	....	....	....	....	....	.000	1	....

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
SEPTEMBER 1986 220 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	11.70	11.70	11.40	11.55B	11.50	.537	5	14
3	....	....	10.90A	10.90A	10.70	.515	..	14
6	....	10.90B	....	10.70N	10.55	.512	....	14
7	....	....	9.60A	9.60A	9.30	.468	....	14
8	....	10.45B	....	10.45B	13.30	.589	....	14
9	....	15.45B	....	15.45B	15.55	.613	....	14
10	....	15.80B	15.35A	15.80B	15.95	.621	....	14
13	....	....	15.50A	15.50A	15.25	.604	....	14
14	....	....	14.80A	15.25N	15.20	.606	....	14
15	....	....	13.85A	13.85A	13.75	.578	....	14
16	....	14.05B	13.65A	13.65A	13.25	.566	....	14
17	....	13.65B	....	13.65B	14.05	.591	....	14
20	....	14.50B	....	14.05N	13.70	.586	....	14
21	....	15.25B	....	15.25B	15.30	.630	....	14
22	....	16.30B	15.10A	16.30B	16.70	.670	....	14
23	16.70	16.70	16.20A	16.20A	15.15	.634	1	14
24	....	....	14.20A	14.20A	14.05	.608	....	14
27	....	....	13.90A	13.90A	13.50	.595	....	14
28	....	....	13.15A	13.15A	10.90	.526	....	14
29	....	11.30B	....	11.30B	11.85	.533	....	14
30	....	....	....	11.85N	12.60	.553	....	14
31	....	....	11.95A	11.95A	11.95	.509	....	14

IN FEBRUARY

3	....	....	11.90A	11.90A	10.90	.470	....	14
4	....	....	....	10.90N	11.60	.496	....	14
5	....	....	....	11.60N	11.40	.496	....	14
6	....	....	11.30A	11.30A	11.15	.491	....	14
7	11.80	11.80	10.90A	10.90A	10.05	.460	2	16
10	....	....	9.90A	9.90A	9.45	.441	....	16
11	....	9.70B	....	9.70B	9.75	.451	....	16
12	....	10.00B	9.70A	9.70A	9.60	.449	....	16
13	....	....	....	9.60N	8.95	.429	....	16
14	....	....	8.50A	8.50A	8.05	.400	....	16
17	Exchange Closed: President's Day							
18	7.95	8.20	6.70A	7.25	6.90	.359	7	22
19	7.45	7.45	7.45	7.45	7.60	.390	2	24
20	7.80	7.80	6.80A	6.80A	6.50	.351	3	26
21	6.40	6.40	6.40	6.40	6.20	.334	1	25
24	6.05	6.05	6.00	6.00	6.00	.322	2	27
25	7.00	7.00	6.50	6.50	6.45	.342	3	24
26	6.40	6.40	6.40	6.40	6.15	.338	11	26
27	6.05	6.05	5.40	5.50	5.25	.303	27	52
28	5.30	5.40	5.30	5.40	5.70	.322	4	55

IN MARCH

3	5.80	5.80	5.70A	5.80	5.90	.329	2	57
4	5.50	6.25B	5.35A	6.25B	6.30	.343	150	207
5	6.60	6.60	6.60	6.60	6.05	.333	6	202
6	6.65	6.65	6.65	6.65	6.15	.311	1	203
7	6.10	6.40B	6.10	6.10	6.65	.323	1	204
10	6.55	6.55	6.55	6.55	6.25	.298	4	208
11	5.60	5.80	5.40	5.40	4.30	.230	1	209
12	4.30	4.40	4.20	4.40	4.80	.238	9	217
13	....	....	....	4.80N	4.80	.229	....	217
14	....	....	4.75A	4.75A	4.60	.215	....	217
17	4.80	4.95	4.80	4.95	4.85	.233	4	219
18	....	....	4.70A	4.70A	4.40	.211	....	217
19	4.80	4.80	4.80	4.80	4.55	.219	4	222
20	....	....	....	4.55N	4.30	.209	....	222
21	....	4.50B	....	4.50B	4.75	.235	....	222
24	....	....	4.60A	4.75N	4.75	.233	....	222
25	4.75	4.85	4.50	4.55	4.40	.223	6	227
26	4.50	4.50	3.95A	3.95A	3.70	.192	2	237
27	3.60	3.60	3.60	3.60	3.70	.191	2	237
28	Exchange Closed: Good Friday							
31	3.35	3.45B	3.35	3.45B	3.60	.195	4	227

IN APRIL

1	3.35	4.55	3.35	4.45	4.55	.237	4	227
2	5.00	5.05	4.60A	4.60A	4.40	.228	7	230
3	4.45	5.40B	4.25	5.40B	5.40	.277	3	226
4	5.40	6.40B	5.40	6.40B	6.50	.323	6	232
7	6.60	7.15	6.45	6.45A	6.25	.316	25	253
8	5.90	5.90	4.90A	4.90A	4.65	.316	1	255
9	4.80	5.00B	4.40A	4.80	4.80	.248	1	253
10	4.80	4.80	4.40A	4.40A	4.10	.220	2	254
11	4.10	4.15B	4.10	4.15B	4.15	.234	2	253
14	4.25	4.25	3.75	3.80	3.60	.207	21	251
15	....	3.70B	....	3.70B	3.70	.208	10	259
16	3.35	3.40	3.00	3.00	2.80	.162	23	255
17	3.00	3.00	2.75	2.75	2.65	.156	19	263
18	2.65	2.65	2.65	2.65	2.60	.166	3	266

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
SEPTEMBER 1986 220 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	2.50	2.50	2.30	2.30	2.10	.140	21	267
22	2.10	2.70	2.10	2.70	2.55	.165	6	272
23	2.50	2.65	2.50	2.55A	2.40	.161	9	273
24	2.55	2.55	2.30A	2.55	2.60	.169	6	280
25	2.60	2.60	2.40A	2.60	2.40	.158	150	251
28	....	....	2.35A	2.35A	2.20	.145	....	251
29	2.30	2.75	2.30	2.75	2.80	.181	24	273
30	2.80	3.90	2.80	3.90	3.90	.242	35	283

IN MAY

1	3.90	3.90	3.75A	3.80	3.80	.237	42	321
2	3.60	3.75B	3.60	3.75B	3.75	.240	18	325
5	3.40	3.45	3.20	3.20	3.15	.204	31	345
6	3.25	3.35	3.20	3.20	3.20	.209	3	346
7	3.85	3.85	3.50A	3.50A	3.00	.210	3	349
8	....	....	2.95A	2.95A	2.85	.205	....	349
9	3.00	3.00	2.80A	2.80A	2.65	.192	2	349
12	2.60@.80	2.80	2.60	2.70	2.70	.199	5	354
13	2.80	2.80	2.60A	2.60A	2.55	.205	7	360
14	2.60	2.60	2.40	2.45B	2.40	.195	2	361
15	2.40	3.00	2.30	3.00	3.00	.238	5	360
16	3.10	3.40	3.10	3.25	3.20	.251	75	422
19	3.10	3.10	2.75	2.75	2.70	.238	22	437
20	2.80	2.80	2.15	2.15	2.00	.185	58	459
21	2.10	2.10	1.90A	1.90A	1.85	.184	8	465
22	1.75	1.75	1.35	1.35	1.20	.126	28	462
23	1.15	1.20	1.15	1.20	1.10	.115	19	450
26	Exchange Closed: Memorial Day							
27	1.10	1.15	.90	.90	.85	.080	34	466
28	.75	.90	.75	.85	.80	.069	40	478
29	1.00	1.00	.80	.80	.75	.063	22	495
30	.90	.90	.80	.85	.85	.069	27	481

IN JUNE

2	.95	1.00B	.95	1.00B	1.05	.086	24	481
3	1.10	1.25	1.00	1.00A	.95	.077	66	466
4	.90	1.40	.90	1.20A	1.10	.089	131	507
5	1.25	1.25	.95	.95	.95	.077	35	530
6	.90	1.10	.90	1.05	1.00	.079	13	530
9	1.05@.10	1.70	1.05	1.70	1.65	.135	113	534
10	1.80@.85	1.85	1.60	1.65	1.65	.133	123	508
11	1.50	1.60	1.40	1.40	1.55	.118	13	497
12	1.50	1.50	1.35	1.40	1.40	.111	33	498
13	1.15	1.20	.85	.85	.90	.071	188	560
16	.90	.95	.85	.85	.80	.066	28	542
17	.80	1.10	.80	1.00	1.00	.083	12	547
18	1.05	1.05	.90	.90	.90	.073	43	585
19	1.00	1.00	.85	.90B	1.00	.085	30	602
20	.95	.95	.75	.75	.75	.067	28	620
23	.80	.90	.65	.85	.85	.080	162	699
24	.90	.90	.60	.65	.65	.059	35	711
25	.60	.60	.50	.55	.55	.052	92	736
26	.60	.60	.50	.50	.50	.048	120	820
27	.50	.50	.50	.50	.50	.047	2	822
30	.50	.50	.35A	.45	.40	.035	173	814

IN JULY

1	.35	.40	.35	.40	.35	.028	86	797
2	.35	.35	.30	.30	.30	.025	13	803
3	.30	.40	.30	.40B	.40	.033	44	809
4	Exchange Closed: Independence Day							
7	.50	.95	.50	.95	.90	.079	63	860
8	1.15	1.35B	1.00	1.00	1.05	.095	79	843
9	1.00@.95	1.05	.85	.90	.90	.084	160	917
10	.90	1.20	.85	.85	.80	.072	158	956
11	.90	1.10	.85	1.00B	1.00	.088	68	997
14	1.15	1.40	1.10	1.40	1.45	.126	162	980
15	1.40	2.05	1.30	1.90B	1.95	.169	290	1033
16	1.70	2.15	1.50	2.00	1.95	.169	69	1058
17	1.90	1.90	1.60	1.65	1.70	.153	130	1142
18	1.70	2.10	1.50	1.65B	1.65	.143	156	1236
21	2.00	2.00	1.50	1.50	1.55	.146	147	1292
22	1.70	1.70	1.20	1.25	1.25	.119	178	1397
23	1.30	1.35	1.15	1.35	1.30	.123	985	2064
24	1.25	1.35	1.15	1.15	1.20	.116	2025	3379
25	1.15	1.15	.80	.85	.85	.088	662	3930
28	.85	1.60	.85	1.55	1.50	.157	4889	7956
29	1.45	1.60	1.30	1.35	1.35	.150	493	8295
30	1.35@.30	1.75	.90	.95@.90	.90	.112	2817	9934
31	1.00	1.15	.90	1.15	1.10	.132	647	10031

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

SEPTEMBER 1986 220 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.05	1.45	.90	1.45	1.45	.173	299	10237
4	1.50	1.85	.90	1.00	1.00	.109	1401	10726
5	1.05	1.05	.70	.95	.85	.098	295	10689
6	.95	1.00	.70	.80	.80	.101	890	10666
7	.80	.80	.60	.60	.60	.096	6257	5435
8	.55	.70	.55	.55	.55	.094	3745	4287
11	.50	.50	.30	.30	.35	.048	360	4249
12	.35	.40	.20	.20	.20	.028	178	4330
13	.25	.25	.15	.15	.15	.017	310	4316
14	.15	.20	.15	.15	.15	.012	258	3986
15	.15	.15	.15	.15	.15	.009	64	3932
18	.10	.10	.10	.10	.10	.006	12	3933
19	....	....	....	.10N	.10	.007	....	3932
20	.10	.10	.10	.10	.05	.002	10	3932
21	.05	.05	.05	.05	.05	.002	150	3932
22	.05	.05	.05	.05	.05	.001	35	3768
25	....	....	....	.05N	.05	.001	....	3768
26	....	....	....	.05N	....	.000	....	3768
27	CAB	CAB	CAB	CAB	CAB	.000	....	3764
28	CAB	CAB	CAB	CAB	CAB	.000	....	3762
29	CAB	CAB	CAB	CAB	CAB	.000	....	3762

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	1	3752
3	CAB	CAB	CAB	CAB	CAB	.000	....	3756
4	CAB	CAB	CAB	CAB	CAB	.000	7	3752
5	CAB	CAB	CAB	CAB	CAB	.000	....	3752
8	CAB	CAB	CAB	CAB	CAB	.000	....	3749
9	CAB	CAB	CAB	CAB	CAB	.000	....	3749
10	CAB	CAB	CAB	CAB	CAB	.000	....	3735
11	CAB	.30	CAB	.30	.30	.006	253	3622
12	.25	1.60	.15	.70@ 90	.80	.041	534	3613
15	.55	.60	.25	.30	.30	.004	646	3511
16	.45@ 50	.90	.15	.15	.15	.001	365	3531
17	.15	.20	.05	.10	.10	.000	453	3289
18	.15@ .10	.15	.05	.05	.05	.000	211	3194
19	.05	.10	CAB	CAB	CAB	.000	73	....
22	....	....	....	....	....	.000	2	....

SEPTEMBER 1986 225 PUTS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	14.70	14.70	14.55A	14.70	14.80	.610	2	14
3	....	....	13.80A	13.80A	13.60	.588	....	14
6	....	13.70B	....	13.70B	13.40	.586	....	14
7	....	....	12.20A	12.20A	11.90	.543	....	14
8	....	13.20B	....	13.20B	16.50	.660	....	14
9	....	18.65B	....	16.65B	18.75	.682	....	14
10	....	19.00B	18.55A	19.00B	19.20	.689	....	14
13	....	....	18.75A	18.75A	18.45	.673	....	14
14	....	....	18.05A	18.45N	18.45	.675	....	14
15	....	....	16.95A	16.95A	16.95	.648	....	14
16	....	17.30B	16.85A	16.85A	16.35	.637	....	14
17	....	16.70B	....	16.70B	17.30	.661	....	14
20	....	17.80B	....	17.30N	16.95	.656	....	14
21	....	18.50B	....	18.50B	18.70	.698	....	14
22	19.55	19.70B	18.60A	19.70B	20.50	.735	100	108
23	20.25	20.25	19.70A	19.70A	18.55	.702	....	108
24	....	....	17.40A	17.40A	17.35	.679	1	109
27	16.85	16.85	16.85	16.85	16.75	.666	1	110
28	....	....	16.45A	16.45A	13.85	.601	....	110
29	14.00	14.10B	14.00	14.10B	14.80	.607	100	110
30	....	....	....	14.80N	15.60	.626	....	110
31	13.50	14.60B	13.50	14.60B	14.70	.582	1	111

IN FEBRUARY

3	15.00	15.00	14.60A	15.00	13.55	.544	1	112
4	....	....	....	13.55N	14.40	.568	....	112
5	....	....	....	14.40N	14.15	.568	....	112
6	....	....	14.00A	14.15N	13.95	.562	....	112
7	....	14.20B	13.60A	13.60A	13.70	.530	....	112
10	....	....	12.50A	12.50A	11.95	.511	....	112
11	....	12.10B	....	12.10B	12.35	.521	....	112
12	12.35	12.60B	12.35	12.35	12.50	.518	2	112
13	....	12.30B	11.70A	11.70A	11.45	.498	....	112
14	....	....	10.90A	10.90A	10.40	.469	....	112
17	Exchange Closed; President's Day							
18	....	....	....	9.40A	9.40A	9.10	.427	....	112
19	9.10	10.00B	9.10	10.00B	9.85	.460	1	113
20	....	....	9.40A	9.40A	8.55	.419	....	113
21	8.55	8.55	8.05A	8.05A	8.15	.400	3	115
24	8.15	8.25	7.45	8.00	7.85	.388	60	168

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

SEPTEMBER 1986 225 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	8.00	8.30B	8.00	8.30B	8.45	.408	4	169
26	8.45	8.50	8.10A	8.10A	8.10	.404	13	170
27	7.40	7.40	7.40	7.40	7.00	.367	9	179
28	7.00	7.00	7.00	7.00	7.55	.386	1	180

IN MARCH

3	7.55	7.75B	7.50A	7.75B	7.85	.395	2	178
4	7.80	7.80	7.30A	7.30A	8.25	.410	4	182
5	8.30	8.90B	8.30	8.30	8.00	.400	15	195
6	....	8.30B	7.90A	8.30B	7.95	.377	....	195
7	....	8.40B	....	7.95N	8.55	.391	....	195
10	8.40	8.45	8.35A	8.35A	8.05	.364	5	200
11	7.20	7.20	7.00A	7.00A	6.10	.289	5	200
12	5.60	6.10B	5.60	6.10B	6.25	.298	3	203
13	....	....	....	6.25N	6.30	.286	....	205
14	6.20	6.20	6.00A	6.20	6.00	.270	2	207
17	6.20	6.20	6.20	6.20	6.30	.290	2	207
18	....	....	6.20A	6.20A	5.75	.265	....	207
19	6.10	6.10	6.10	6.10	6.00	.273	4	211
20	6.00	6.10	6.00	6.10	6.00	.262	154	362
21	....	....	....	6.00N	6.20	.290	2	362
24	6.30	6.30	6.00A	6.30	6.20	.289	1	364
25	6.25	6.25	6.00A	6.00A	5.80	.278	3	367
26	....	....	5.20A	5.20A	4.90	.242	....	367
27	....	....	4.75A	4.75A	4.90	.242	....	367
28	Exchange Closed; Good Friday							
31	4.90	4.90	4.80	4.80	4.85	.246	6	368

IN APRIL

1	....	5.80B	....	5.80B	6.00	.294	....	368
2	6.40	6.40	6.00A	6.00A	5.80	.284	9	374
3	5.90	6.80B	5.90	6.80B	7.10	.338	1	375
4	....	8.40B	7.00A	8.40B	8.45	.387	....	375
7	....	8.80B	8.30A	8.30A	8.20	.380	....	375
8	7.80	7.80	6.40A	6.40A	6.20	.380	3	376
9	6.00	6.30B	5.90A	6.30B	6.20	.307	2	376
10	6.20	6.20	4.80A	4.80A	5.50	.276	12	388
11	5.55	5.55	5.55	5.55	5.60	.291	1	389
14	....	....	5.00A	5.00A	4.90	.262	....	389
15	5.20	5.20	5.10	5.10	4.95	.264	11	389
16	....	....	4.00A	4.00A	3.85	.210	....	389
17	4.00	4.00	3.85A	3.85A	3.65	.203	15	378
18	....	....	....	3.65N	3.60	.215	....	378
21	3.60	3.60	3.20A	3.20A	2.95	.185	1	378
22	3.60	3.60	3.60	3.60	3.55	.215	5	379
23	3.60	3.80B	3.45	3.45	3.40	.211	19	396
24	....	3.45B	3.20A	3.45B	3.60	.221	....	391
25	....	3.65B	3.40A	3.60N	3.35	.208	....	396
28	3.25	3.40	3.20	3.20	3.15	.193	22	408
29	4.10	4.10	3.10A	4.10	3.90	.236	1	394
30	4.60	5.65	4.60	5.65	5.35	.306	4	396

IN MAY

1	5.55	5.55	5.35A	5.35A	5.20	.301	4	400
2	4.80	5.15B	4.80	5.15B	5.20	.305	1	400
5	4.50	4.50	4.40	4.40	4.35	.265	3	400
6	....	4.40B	....	4.40B	4.50	.271	....	398
7	5.00	5.00	4.10	4.45	4.25	.273	17	398
8	4.10	4.10	4.10	4.10	4.10	.268	2	400
9	4.30	4.30	3.95A	3.95A	3.80	.253	1	401
12	3.75	3.90B	3.75	3.90B	3.90	.263	5	401
13	3.90	3.90	3.75A	3.75A	3.75	.271	1	401
14	3.60	3.60	3.50	3.50	3.50	.260	4	405
15	....	4.25B	....	4.25B	4.40	.311	....	405
16	4.50	4.75	4.25	4.50B	4.60	.327	620	730
19	4.55	4.55	4.05	4.05	4.15	.314	320	564
20	4.10	4.10	3.25	3.25	3.15	.253	114	567
21	3.15	3.15	2.70	2.70	2.85	.254	34	589
22	2.50	2.50	2.25A	2.25A	2.00	.183	7	596
23	2.00	2.00	1.75	2.00	1.85	.169	12	601
26	Exchange Closed; Memorial Day							
27	1.80	1.80	1.45	1.45	1.30	.123	29	627
28	1.35@ .25	1.40	1.25	1.35	1.25	.109	84	707
29	1.40	1.60	1.30A	1.30A	1.25	.100	23	714
30	1.20	1.50	1.05	1.50	1.30	.109	15	722

IN JUNE

2	1.50	1.70	1.40	1.70	1.65	.133	5	724
3	1.80	1.80	1.55A	1.60	1.55	.121	27	701
4	1.45	2.20	1.45	1.75	1.70	.138	143	742
5	1.80	1.80	1.65A	1.65A	1.50	.121	45	782
6	1.55	1.55	1.55	1.55	1.55	.124	14	794

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
SEPTEMBER 1986 225 PUTS
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	1.90	2.70	1.90	2.70	2.60	.201	152	928
10	2.65@.85	2.85	2.55	2.70	2.60	.198	56	946
11	2.45	2.60	2.35	2.40	2.40	.178	11	941
12	2.40	2.45	2.10	2.10	2.20	.170	28	929
13	2.00	2.00	1.40	1.40	1.40	.114	33	928
16	1.45	1.55	1.25	1.45	1.35	.108	18	938
17	1.40	1.80	1.40	1.60	1.65	.133	28	960
18	1.80@.85	1.85	1.35	1.35	1.45	.119	9	963
19	1.50	1.55	1.30	1.55B	1.60	.136	39	981
20	1.50	1.50	1.15	1.15	1.20	.110	33	1003
23	1.25	1.45B	1.10	1.45B	1.40	.130	36	1010
24	1.45	1.45	.95	1.10	1.05	.099	54	1026
25	.90	1.00	.80	.95	.95	.089	42	1029
26	1.05	1.05	.90	.95A	.85	.084	22	1039
27	.80	.85B	.80	.80	.85	.083	2	1031
30	.80	.85	.65	.75	.70	.064	84	1083
				IN JULY				
1	.70	.75	.60	.70A	.60	.053	90	1087
2	.65	.65	.55	.55	.55	.049	68	1099
3	.75	.75	.70	.70	.70	.062	184	1193
4	Exchange Closed: Independence Day							
7	.65	1.55	.65	1.55	1.50	.134	133	1139
8	1.85	2.40	1.75	1.90	1.80	.158	208	1153
9	1.65@.60	1.70	1.45	1.50	1.55	.141	169	1176
10	1.45	2.15	1.35	1.35	1.35	.124	168	1164
11	1.35	1.85	1.35	1.70B	1.70	.147	47	1181
14	1.90	2.40	1.90	2.40	2.45	.202	206	1273
15	2.35	3.25	2.25	3.20	3.15	.260	417	1304
16	3.00@2.95	3.25B	2.55	3.00	3.15	.259	153	1362
17	3.10@2.95	3.10	2.75	2.80	2.80	.239	175	1412
18	2.85	3.35	2.40	2.75	2.70	.226	214	1463
21	3.00	3.20	2.50	2.70	2.65	.231	115	1504
22	2.80@.85	2.85	2.10	2.15	2.15	.195	109	1522
23	2.25	2.35	1.95	2.25	2.20	.201	248	1637
24	2.25@.20	2.35	2.05	2.15	2.10	.192	63	1668
25	2.00@1.95	2.00	1.35	1.40	1.45	.152	234	1698
28	1.50@.55	2.80	1.50	2.70	2.60	.250	1140	2125
29	2.40	2.80	2.20	2.35	2.35	.243	261	2209
30	2.40	3.05	1.60	1.65	1.70	.192	1449	2186
31	1.70	2.05	1.70	1.95	1.95	.221	435	2500
				IN AUGUST				
1	1.90@.95	2.45	1.65	2.40	2.60	.278	77	2549
4	2.65	3.05	1.70	1.80	1.80	.192	959	2755
5	1.75	1.80	1.40	1.65	1.60	.177	88	2796
6	1.70	1.70	1.40	1.40	1.50	.182	846	3419
7	1.50	1.50	1.20	1.35	1.35	.176	510	3489
8	1.15	1.40	1.10	1.25B	1.25	.175	108	3426
11	.95	1.00	.70	.70	.75	.103	701	3237
12	.75	.75	.40	.40	.40	.066	1010	3267
13	.35@.40	.60	.25	.35	.35	.044	290	3146
14	.35@.30	.35	.25	.30	.25	.034	93	3131
15	.25	.30	.25	.25	.25	.028	144	3114
18	.25	.25	.20	.20	.20	.022	710	3563
19	.20	.25	.20	.20	.20	.023	101	3551
20	.20	.20	.10	.10	.10	.010	53	3551
21	....	....	....	.10N	.10	.009	....	3551
22	.05	.05	.05	.05	.10	.008	2	3550
25	.15	.15	.10	.10	.10	.007	36	3536
26	.05	.05	CAB	CAB	.05	.001	102	3545
27	.05	.05	CAB	CAB	CAB	.001	11	3544
28	CAB	CAB	CAB	CAB	CAB	.001	32	3540
29	CAB	CAB	CAB	CAB	CAB	.001	....	3540
				IN SEPTEMBER				
1	Exchange Closed: Labor Day							
2	CAB	.05	CAB	.05	.05	.002	21	3541
3	.05	.05	.05	.05	....	.000	76	3508
4	CAB	CAB	CAB	CAB	CAB	.000	4	3508
5	CAB	CAB	CAB	CAB	CAB	.000	....	3508
8	CAB	CAB	CAB	CAB	CAB	.000	....	3505
9	CAB	CAB	CAB	CAB	CAB	.000	....	3505
10	CAB	CAB	CAB	CAB	CAB	.000	....	3502
11	.05	.85	.05	.60	.70	.055	481	3444
12	.55	3.00	.45	1.65@.95	1.85	.220	1561	2728
15	1.50@.25	1.65	.80	1.00	.95	.089	1510	2712
16	1.30@.40	2.20	.55	.60	.60	.066	1349	3118
17	.50	.60	.20	.55	.55	.044	638	3069
18	.70@.80	.90	.20	.25	.20	.002	673	3088
19	.25@.35	.35	CAB	CAB	CAB	.000	481	....
22	....	....	....	....	....	.026	54	....

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
SEPTEMBER 1986 230 PUTS
IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	15.60	15.60	15.60	15.60	15.70	.598	....	....
10	....	....	15.30A	15.30A	14.85	.579	1	1
11	....	15.00B	....	15.00B	15.30	.588	....	1
12	....	15.50B	15.25A	15.25A	15.15	.585	....	1
13	....	15.45B	14.50A	14.50A	14.25	.566	....	1
14	12.95	12.95	12.95	12.95	13.10	.538	1	2
17	Exchange Closed: President's Day							
18	11.80	11.80	11.80	11.80	11.45	.496	5	7
19	....	11.60B	....	11.60B	12.45	.529	....	7
20	12.65	12.65	11.35	11.35	11.00	.487	3	9
21	10.50	10.50	10.20A	10.20A	10.45	.468	1	10
24	10.60	10.60	10.00A	10.40	10.10	.455	2	11
25	10.20	10.20	10.20	10.20	10.80	.475	3	14
26	10.50	10.50	10.50	10.50	10.40	.470	5	14
27	....	....	9.60A	9.60A	9.15	.432	....	14
28	8.85	9.00	8.85	8.85	9.75	.453	36	48
				IN MARCH				
3	....	9.95B	....	9.95B	10.10	.462	15	63
4	9.50	9.50	9.50	9.50	10.70	.478	....	63
5	....	11.40B	....	10.70N	10.30	.468	....	63
6	....	....	10.20A	10.30N	10.15	.446	....	63
7	....	10.60B	....	10.15N	10.80	.460	....	63
10	10.80	10.80	10.50A	10.50A	10.20	.432	2	65
11	....	....	9.70A	9.70A	7.60	.353	....	65
12	7.30	7.80	7.20	7.80	8.00	.361	4	67
13	....	....	....	8.00N	8.05	.348	....	67
14	7.80	7.80	7.80	7.80	7.70	.330	....	65
17	7.90	7.90	7.70	7.80B	8.10	.352	4	67
18	7.80	7.80	7.80	7.80	7.65	.323	1	67
19	8.00	8.00	8.00	8.00	7.70	.332	1	68
20	7.60	7.60	7.60	7.60	7.55	.319	4	72
21	7.50	7.50	7.50	7.50	8.00	.350	6	74
24	8.00	8.10B	7.70A	8.00	8.00	.349	2	75
25	8.25	8.25	7.60A	8.25	7.50	.337	1	77
26	....	....	6.70A	6.70A	6.40	.298	....	82
27	....	....	6.15A	6.15A	6.40	.297	....	77
28	Exchange Closed: Good Friday							
31	....	....	6.25A	6.25A	6.35	.303	....	77
				IN APRIL				
1	7.55	7.60B	7.55	7.55	7.75	.355	1	78
2	8.00	8.40	7.70A	7.80	7.50	.344	58	129
3	8.80	8.60	7.45A	8.80	9.10	.402	....	129
4	9.10	10.60B	9.00A	10.60B	10.70	.454	5	135
7	10.60	11.20B	10.50A	10.50A	10.45	.447	3	136
8	9.90	9.90	8.20	8.20	8.00	.447	4	138
9	7.55	8.40	7.55	8.40	8.05	.369	9	142
10	....	....	7.50A	7.50A	7.10	.336	....	142
11	7.00	7.30B	7.00	7.25	7.35	.353	5	143
14	....	....	6.55A	6.75A	6.50	.322	....	143
15	....	....	....	6.50N	6.55	.324	....	142
16	6.10	6.10	5.50A	5.50A	5.15	.264	1	143
17	5.15	5.15	5.10	5.10	4.90	.257	17	154
18	....	....	....	4.90N	4.90	.271	....	154
21	4.85	4.85	4.60A	4.60A	4.05	.237	1	155
22	....	4.70B	....	4.70B	4.85	.272	....	155
23	5.15	5.15	4.80A	4.90A	4.70	.268	2	157
24	....	4.75B	4.45A	4.75B	4.90	.280	....	157
25	4.70	5.00B	4.55	4.95	4.55	.265	3	160
28	....	....	4.50A	4.50A	4.30	.249	....	160
29	4.50	5.65B	4.50	5.55	5.35	.298	14	159
30	5.50	7.30	5.25	7.30	7.15	.376	47	194
				IN MAY				
1	7.10@.20	7.50	6.85	7.10	7.00	.371	101	272
2	7.00	7.25B	7.00	7.25B	7.00	.376	13	276
5	6.40	6.40	6.10	6.10	5.95	.333	9	283
6	5.95	6.30B	5.95	6.30B	6.10	.340	17	273
7	6.55	6.90	6.10A	6.10A	5.85	.342	24	277
8	....	....	....	5.85N	5.70	.338	....	277
9	6.20@.30	6.30	5.50A	5.50A	5.25	.322	7	282
12	5.35	5.50B	5.25	5.50B	5.45	.334	7	288
13	5.30	5.75	5.20A	5.20A	5.30	.344	20	306
14	5.20	5.45	4.95	4.95	5.00	.333	400	474
15	5.00	6.20	4.80	6.20	6.20	.390	632	795
16	6.20	6.85	6.20	6.45	6.50	.409	212	797
19	6.15	6.40	5.85A	5.95B	5.95	.397	108	783
20	5.85	5.90	4.60A	4.75	4.50	.330	589	752
21	4.60	4.60	4.20	4.55	4.30	.333	131	841
22	4.25@.05	4.25	3.10	3.10	3.05	.252	231	843
23	3.00	3.30	2.80	3.05A	2.85	.236	76	876
26	Exchange Closed: Memorial Day							
27	2.60	2.60	2.35A	2.35A	2.15	.181	38	887

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

SEPTEMBER 1986 230 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	2.20@.15	2.20	1.80	1.95	1.95	.163	69	878
29	2.00	2.40	1.90	1.90	1.85	.151	49	909
30	2.10	2.20	1.65	2.10	2.05	.163	17	903

IN JUNE

2	2.10	2.70	2.00	2.70	2.55	.194	110	896
3	2.50	2.80	2.40A	2.40A	2.35	.179	47	895
4	2.20	2.85	2.15	2.65	2.60	.201	168	972
5	2.60	2.70	2.50	2.50A	2.30	.180	18	971
6	2.25	2.50	2.20	2.40	2.35	.184	81	1022
9	2.45	4.00	2.45	3.80	3.85	.280	213	1068
10	3.90	4.40	3.75	3.85B	3.85	.278	102	1120
11	3.85@.75	3.95	3.40	3.70	3.65	.254	60	1113
12	3.60@.50	3.70B	3.35	3.35	3.35	.243	171	1135
13	3.00	3.00	2.25	2.30A	2.25	.173	169	1138
16	2.20	2.50	2.00	2.30	2.15	.165	89	1173
17	2.20	2.75	2.20	2.50	2.60	.198	35	1162
18	2.60	3.00	2.20	2.30B	2.30	.180	58	1151
19	2.35	2.50	2.15	2.45	2.55	.202	150	1247
20	2.40@.45	2.50	1.95	1.95	1.95	.169	75	1314
23	2.05	2.50	1.90	2.40A	2.30	.197	87	1347
24	2.30	2.40	1.60	1.85	1.80	.156	130	1362
25	1.75	1.75	1.40	1.70	1.65	.142	125	1359
26	1.70	1.70	1.55	1.55	1.50	.136	45	1367
27	1.45	1.60	1.35	1.45A	1.50	.134	17	1379
30	1.30	1.35	1.10	1.35	1.25	.108	59	1393

IN JULY

1	1.20	1.30	1.05	1.05	1.05	.092	49	1438
2	1.05	1.10	1.00	1.00	1.00	.086	60	1468
3	1.00	1.30	1.00	1.20	1.20	.107	408	1799
4	Exchange Closed: Independence Day							
7	1.10	2.50	1.10	2.50@.45	2.45	.209	304	1854
8	2.90	3.50	2.80	2.80	2.90	.240	441	1960
9	2.55	2.90	2.40	2.60	2.55	.219	365	2072
10	2.50	3.30	2.25	2.25	2.25	.197	280	2150
11	2.30	3.00	2.25	2.85	2.80	.228	5139	6787
14	3.00	3.90	3.00	3.90@.85	3.85	.298	1647	8148
15	3.70@.65	5.20	3.55	4.95	4.95	.367	909	8018
16	4.70@.65	5.15	4.00	5.00	4.95	.366	367	7994
17	4.70	4.80	4.10A	4.40	4.45	.343	663	8102
18	4.45@.40	5.20	3.65	4.35	4.25	.328	1154	8005
21	4.50	5.00	3.90	4.25	4.25	.336	306	8059
22	4.50	4.50	3.45	3.60	3.55	.292	444	8077
23	3.50@.45	3.70B	3.20	3.55	3.50	.301	380	8124
24	3.50	3.80	3.30	3.35@.40	3.35	.290	326	8328
25	3.20@.25	3.25	2.35	2.40	2.55	.239	197	8400
28	2.60@.70	4.50	2.55	4.20@.30	4.25	.365	2286	9263
29	4.00	4.60	3.75	3.95	3.85	.358	3198	8565
30	3.85	4.80	2.80	2.90@.80	2.85	.296	5818	4889
31	2.95@3.05	3.60	2.90	3.35	3.40	.334	972	4283

IN AUGUST

1	3.30	4.90	3.05	4.40@.90	4.40	.403	815	4079
4	4.50	5.20	2.85	3.05	3.05	.302	2901	4519
5	3.10	3.10	2.50	2.75	2.80	.284	865	4728
6	3.00@2.90	3.10	2.40	2.70	2.70	.293	2293	4169
7	2.80	2.80	2.20	2.60	2.55	.287	545	3996
8	2.30	2.70	2.05	2.45@.55	2.45	.288	234	3918
11	2.10	2.10	1.45	1.50	1.50	.191	222	3891
12	1.35@.45	1.60	.80	.80	.85	.134	871	4196
13	.80	1.15	.50	.60	.60	.097	830	4075
14	.60	.65	.50	.50	.45	.079	601	4105
15	.45	.55	.45	.45A	.45	.069	143	4083
18	.50	.60	.35	.40	.40	.058	526	4102
19	.40	.45	.35	.35	.35	.063	198	4142
20	.35	.40	.20	.25	.20	.032	287	4111
21	.25	.25	.20	.25	.20	.030	140	4097
22	.20	.20	.15	.15	.20	.027	29	3978
25	.30	.30	.20	.20	.20	.026	111	3983
26	.15	.15	.10	.10	.10	.008	62	3973
27	.05	.10	.05	.10	.05	.006	113	3969
28	.05	.05	.05	.05	.05	.006	224	3991
29	.05	.05	.05	.05	.05	.006	458	4106

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	.05	.10B	.05	.10B	.10	.013	31	4108
3	.10	.10	.05	.05	.05	.004	58	4138
4	....	....	....	.05N	....	.000	....	4138
5	CAB	CAB	CAB	CAB	.05	.003	....	4138
8	.05	.10	.05	.05	.05	.002	13	4147

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

SEPTEMBER 1986 230 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	.05	.05	.05	.05	.05	.002	624	4260
10	.05	.05	CAB	.05	.05	.002	283	4287
11	.10	1.90	.05	1.60	1.55	.242	1288	3778
12	1.50	7.25	1.30	3.70@4.00	3.95	.565	2580	3310
15	3.20@.00	3.90	2.30	2.65	2.65	.448	1506	3511
16	3.70@.80	4.90	2.10	2.20@.40	2.20	.453	729	3579
17	2.10@.00	2.30	1.00	2.20@.15	2.10	.490	1241	3145
18	2.65@.80	2.80	.80	1.30@.35	1.30	.311	848	3239
19	1.90	1.90	CAB	CAB	CAB	.153	1423	....
22	....	....	....	....	....	.276	164	....
23	....	....	....	....	....	.303	34	....
24	....	....	....	....	....	.321	6	....
29	....	....	....	....	....	.370	8	....

SEPTEMBER 1986 235 PUTS

IN FEBRUARY 1986

21	12.50	12.50	12.50	12.50	12.95	.535	1	1
24	12.50	13.00B	12.50	12.50	12.75	.522	1	2
25	....	13.75B	....	13.75B	13.55	.542	....	2
26	....	....	13.25A	13.25A	13.20	.536	....	2
27	....	....	12.40A	12.40A	11.70	.496	....	2
28	....	....	....	11.70N	12.45	.520	....	2

IN MARCH

3	12.15	12.15	12.15	12.15	12.75	.529	5	7
4	11.60	11.60	11.50	11.50	13.35	.545	30	37
5	13.70	14.30B	13.70	13.70	13.00	.536	3	39
6	12.90	12.90	12.90	12.90	12.70	.514	20	59
7	....	13.40B	....	12.70N	13.40	.529	....	59
10	....	....	12.75A	12.75A	12.70	.501	....	59
11	....	....	12.10A	12.10A	9.60	.419	....	59
12	....	10.10B	....	10.10B	10.15	.427	....	59
13	....	....	....	10.15N	10.10	.413	....	59
14	9.60	9.60	9.60	9.60	9.70	.393	5	64
17	....	....	....	9.70N	10.05	.416	....	64
18	10.30	10.30	9.60	9.60	9.45	.385	120	179
19	....	9.70B	....	9.70B	9.70	.394	10	189
20	9.35	9.45	9.30A	9.45	9.45	.380	35	219
21	....	9.95B	....	9.95B	10.10	.413	....	219
24	9.70	10.45	9.70	10.10A	10.10	.412	26	228
25	9.90	10.50	9.60A	10.50	9.50	.399	3	230
26	9.00	9.00	8.50	8.50	8.20	.357	51	280
27	7.70	7.75B	7.70	7.75B	8.20	.357	2	231
28	Exchange Closed: Good Friday							
31	8.00	8.00	7.80	7.80	8.15	.363	3	232

IN APRIL

1	10.00	10.00	10.00	10.00	9.80	.418	15	245
2	10.00	10.00	9.65A	9.65A	9.55	.407	1	245
3	....	11.10B	9.50A	11.10B	11.45	.468	....	245
4	12.85	13.25B	11.40A	13.25B	13.35	.520	2	245
7	....	13.85B	13.10A	13.10A	13.00	.514	....	245
8	....	....	10.35A	10.35A	10.10	.514	....	245
9	....	10.30B	9.80A	10.30B	10.20	.434	....	245
10	....	....	9.50A	9.50A	9.10	.399	....	245
11	9.75	9.75	9.75	9.75	9.40	.417	1	245
14	9.40	9.40	8.45A	8.45A	8.40	.385	3	247
15	8.70	8.90	8.70	8.90	8.45	.388	9	248
16	7.30	7.30	7.10A	7.10A	6.75	.323	2	246
17	....	....	6.70A	6.70A	6.45	.316	....	246
18	....	6.60B	....	6.60B	6.45	.332	....	246
21	6.30	6.30	5.90A	5.90A	5.45	.295	1	247
22	5.90	6.35B	5.90	6.35B	6.45	.335	1	248
23	6.70	7.10	6.45A	6.55A	6.25	.331	3	247
24	6.25	6.45B	6.00A	6.45B	6.60	.344	....	247
25	6.00	6.70B	6.00	6.25	6.15	.328	5	247
28	6.60	6.60	6.00	6.00	5.80	.311	7	248
29	7.40	7.50	7.30A	7.30A	7.15	.365	3	249
30	8.00	8.95B	8.00	8.95B	9.35	.448	1	249

IN MAY

1	9.75	9.75	8.85A	9.15	9.15	.443	25	265
2	8.85	10.00B	8.80	9.60A	9.25	.449	27	249
5	8.75	8.75	8.05	8.10	7.95	.404	12	248
6	8.05	8.35	8.05	8.35	8.10	.413	13	252
7	....	8.90B	....	8.10N	7.85	.416	....	252
8	8.05	8.05	7.80A	8.05	7.70	.412	3	254
9	7.80	8.30B	7.40A	7.40A	7.10	.396	1	254
12	7.30	7.55B	7.30	7.40	7.40	.410	3	255
13	7.40	7.40	7.15A	7.30	7.30	.421	21	262

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

SEPTEMBER 1986 235 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	7.25	7.25	6.95A	6.95A	6.95	.411	2	261
15	6.95	8.40B	6.85	8.40B	8.50	.472	28	272
16	8.35	9.10B	8.35	8.80A	8.80	.493	54	306
19	8.75	8.75	8.10A	8.70	8.30	.482	8	314
20	8.20	8.20	6.60	6.75	6.45	.413	105	409
21	6.55	6.55	6.20A	6.55B	6.25	.418	9	390
22	5.90	5.90	4.60	4.65@ 60	4.45	.330	95	419
23	4.25	4.75	4.15	4.15	4.15	.314	56	461
26	Exchange Closed: Memorial Day							
27	4.15	4.15	3.60A	3.60A	3.15	.250	39	471
28	3.20	3.20	3.00	3.10A	3.00	.229	14	482
29	3.40	3.50	2.60	2.75	2.80	.215	36	508
30	3.00	3.05	2.80	2.90	3.10	.230	22	513

IN JUNE

2	3.10	4.20	3.05	3.80	3.80	.268	311	535
3	4.10	4.10	3.40	3.40	3.50	.249	133	552
4	3.40	4.60	3.40	3.90	3.85	.277	422	602
5	4.10	4.15	3.55	3.55	3.50	.252	440	635
6	3.55	3.70	3.30	3.65	3.60	.258	240	768
9	3.85@4.00	5.55	3.85	5.55	5.60	.371	248	771
10	5.70	6.35	5.40	5.50	5.60	.369	103	858
11	5.40	5.80	5.40	5.40A	5.30	.341	265	1006
12	5.45	5.45	4.80	5.00	4.90	.329	323	1177
13	4.15	4.40	3.35	3.35	3.40	.246	614	1339
16	3.20	3.55	3.20	3.30	3.30	.237	272	1344
17	3.35	4.10	3.35	3.80	3.90	.277	78	1345
18	4.10	4.50	3.45	3.50	3.50	.256	127	1395
19	3.85@.90	3.90	3.25	3.75B	3.85	.284	239	1428
20	3.70@.65	3.70	3.00	3.00	3.10	.244	452	1396
23	3.10	3.85	3.00	3.60	3.55	.279	296	1257
24	3.60	3.60	2.55	2.95	2.85	.229	729	1277
25	2.70	2.70	2.20	2.65	2.60	.212	150	1309
26	2.60	2.80	2.45	2.55	2.40	.204	63	1345
27	2.30	2.35	2.20	2.30	2.40	.202	38	1365
30	2.20@.25	2.25	1.85A	2.00	1.95	.169	48	1358

IN JULY

1	1.95	2.15	1.70	1.80	1.75	.147	176	1472
2	1.90	1.90	1.50	1.60	1.60	.139	82	1487
3	1.65	2.15	1.65	1.95	2.00	.169	200	1630
4	Exchange Closed: Independence Day							
7	2.15	3.90	2.15	3.80@.90	3.80	.301	630	1823
8	4.40	5.30	4.25	4.45	4.45	.339	444	1881
9	4.20	4.45	3.85	3.90	4.00	.314	342	1801
10	3.80	5.10	3.65A	3.65A	3.55	.288	968	1905
11	3.60	4.45	3.60	4.40	4.35	.325	673	2173
14	4.75@.90	5.70	4.75	5.65	5.75	.409	775	2512
15	5.65@.70	7.70	5.50	7.05	7.10	.484	729	2713
16	6.90	7.50	6.15	6.95	7.15	.483	739	2702
17	6.95	7.10	6.15	6.50@.40	6.50	.458	445	2743
18	6.50	7.60	5.60	6.25	6.30	.442	431	2845
21	6.80	7.15	5.90	6.20	6.25	.453	172	2832
22	6.50	6.60B	5.30	5.35	5.40	.405	129	2794
23	5.30@.35	5.50	5.05	5.35	5.40	.415	570	2800
24	5.40	5.80	5.10	5.20	5.20	.404	424	2827
25	5.00	5.05	3.95	4.10	4.05	.346	385	2835
28	4.35@.30	6.70	4.20	6.50	6.45	.490	665	2689
29	6.20	6.80	5.85	6.05	6.05	.484	210	2642
30	6.00	7.25	4.70A	4.75@.80	4.75	.418	344	2584
31	4.90@.95	5.50	4.75	5.40	5.45	.462	188	2640

IN AUGUST

1	5.15	6.70	4.95	6.70	6.80	.536	191	2652
4	6.90	7.80	4.70	5.20A	5.00	.432	389	2544
5	5.00@.05	5.05	4.20A	4.80	4.60	.413	369	2533
6	5.00	5.05	4.25	4.30B	4.55	.424	267	2528
7	4.65@.70	4.75	3.85	4.55A	4.40	.419	354	2631
8	4.20	4.65	3.75	4.35	4.25	.422	208	2570
11	3.60	3.70	2.70	2.75	2.75	.310	1556	2724
12	2.60@.55	2.85	1.60	1.60	1.65	.236	799	2873
13	1.60	2.10	1.15	1.30	1.25	.183	648	2803
14	1.20	1.30	.95	.95	.95	.157	777	3124
15	.95	1.10	.90	.90	.90	.143	449	3320
18	1.00	1.15	.75	.75	.80	.128	291	3221
19	.85	.95	.75	.75	.85	.139	152	3125
20	.85	.85	.45	.45	.45	.082	742	3135
21	.45	.50	.45	.45	.45	.079	172	2961
22	.55	.55	.40	.40	.40	.074	75	2912
25	.45	.50	.35	.40	.40	.075	182	2835
26	.35@.40	.40	.15	.15	.20	.030	214	2885
27	.20	.20	.15	.15	.15	.026	110	2761
28	.15	.15	.10	.15	.15	.024	206	2833

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

SEPTEMBER 1986 235 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	.10	.15	.10	.15	.15	.027	248	2823

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	.10	.30	.10	.30	.30	.057	194	2918
3	.35@.40	.40	.15	.15A	.15	.025	262	2944
4	.20	.20	.05	.05	.05	.007	121	2936
5	.05	.20	.05	.15A	.15	.023	23	2941
8	.15	.25	.15	.20	.20	.018	91	2883
9	.15	.20	.10	.20	.20	.019	478	3217
10	.20	.25	.10	.15	.15	.021	212	3250
11	.25	4.10	.25	3.60	3.65	.571	2898	3940
12	3.65@.90	8.50	3.40	7.00	7.55	.860	2025	3255
15	6.40@.20	7.50	5.00	5.40	5.70	.855	346	3277
16	7.50@.70	8.00	4.70	5.40	5.50	.892	20*	3259
17	5.20@.30	5.60	3.40A	5.60	5.60	.947	38‡	3165
18	5.40	6.00B	3.35	4.15	4.45	.964	85	2935
19	6.10	6.10	2.70	2.70	2.80	.897	309	2969
22	....	....	....	....		.765	16	41
23	....	....	....	....		.733	--	--

SEPTEMBER 1986 240 PUTS

IN MARCH 1986

4	14.50	14.50	14.40	14.40	16.30	.610	20	20
5	....	17.40B	....	16.30N	16.10	.602	10	30
6	15.90	15.90	15.90	15.90	15.55	.581	20	50
7	....	16.25B	....	15.55N	16.35	.596		50
10	....	16.40B	15.75A	15.75A	15.50	.568		50
11	....	....	14.70A	14.70A	12.10	.486		50
12	11.70	12.50B	11.70	12.50B	12.70	.494	5	50
13	13.10	13.10	12.80A	12.80A	12.60	.479	2	51
14	....	....	12.40A	12.40A	12.00	.458		51
17	....	....	....	12.00N	12.40	.481		51
18	11.50	11.50	11.50	11.50	11.75	.449	1	51
19	11.90	11.90	11.90	11.90	12.05	.458	1	50
20	....	....	12.00A	12.00A	11.60	.443		50
21	....	....	....	11.60N	12.45	.476		50
24	....	12.75B	12.10A	12.45N	12.45	.475		50
25	11.90	12.60B	11.90	11.90	11.80	.462	1	51
26	....	....	10.70A	10.70A	10.30	.419		51
27	10.00	10.00	9.30	9.80B	10.30	.419	17	58
28	Exchange Closed: Good Friday							
31	10.05	10.05	9.90A	9.90A	10.30	.426	7	62

IN APRIL

1	....	12.00B	....	12.00B	12.20	.483		62
2	12.20	12.50B	12.00A	12.00A	11.90	.471	2	63
3	11.90	13.70B	11.85A	13.70B	14.10	.533	2	63
4	....	16.10B	14.00A	16.10B	16.25	.584		63
7	16.35	16.95B	16.00A	16.00A	15.90	.579	1	64
8	12.60	12.60	12.60	12.60	12.60	.579	2	64
9	....	12.85B	12.20A	12.85B	12.75	.499		64
10	....	....	11.80A	11.80A	11.45	.464		64
11	....	11.75B	....	11.75B	11.80	.483		63
14	11.70	11.70	10.70A	10.70A	10.65	.450	1	63
15	....	10.70B	....	10.70B	10.70	.453		63
16	10.10	10.10	9.00	9.00	8.65	.386	21	73
17	8.20	8.70B	8.20	8.20	8.30	.378	55	111
18	....	8.60B	....	8.60B	8.40	.396		62
21	8.70	8.70	7.65A	7.65A	7.20	.358	4	61
22	7.75	8.30B	7.40	8.30B	8.40	.400	3	62
23	8.50	9.10B	8.50	8.50	8.15	.397	1	63
24	8.40	8.45	7.90A	8.40B	8.60	.411	17	65
25	8.20	9.10B	8.10A	8.55A	8.10	.395	602	667
28	8.00	8.20B	7.95A	7.95A	7.65	.377	11	688
29	9.25	9.35B	9.25	9.25	9.25	.435		677
30	9.20	11.50B	9.15	11.50B	11.95	.520	2	678

IN MAY

1	11.90	11.90	11.90	11.90	11.70	.516	12	680
2	11.70	11.80	11.50	11.80	11.80	.522	10	680
5	10.95	10.95	10.80	10.80	10.30	.478	155	832
6	....	10.50B	....	10.50B	10.50	.487		828
7	....	11.50B	..	10.50N	10.25	.491		828
8	....	....	....	10.25N	10.05	.487		828
9	10.95	10.95	9.80A	9.80A	9.40	.473	1	828
12	....	9.90B	....	9.90B	9.80	.488		828
13	9.90	9.90	9.25	9.50B	9.70	.501	45	838
14	9.65	9.95	9.15	9.15	9.35	.491	16	839
15	9.55	11.35	9.25A	11.35	11.20	.554	7	844
16	11.15	11.95	11.15	11.95	11.70	.575	5	848

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

SEPTEMBER 1986 240 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	11.60	11.65	10.80A	11.40	11.05	.567	36	870
20	10.70	11.00	8.85	8.85	8.85	499	8	873
21	8.90	9.00	8.00	8.95	8.65	506	7	875
22	9.20	8.45	6.70A	6.70A	6.35	415	33	904
23	6.00	6.30	6.00	6.25	6.05	399	67	951
26	Exchange Closed: Memorial Day							
27	6.10	6.10	4.60	4.70	4.60	330	634	1291
28	4.70	4.70	4.30	4.40	4.35	306	634	1415
29	4.60	5.05	4.20	4.20	4.15	290	686	1298
30	4.50	4.80	4.00	4.70A	4.55	309	1082	1878

IN JUNE

2	4.60	5.90	4.50	5.60A	5.45	352	264	1849
3	5.50	5.75B	5.05A	5.05A	5.05	331	36	1856
4	5.50	6.35	5.00A	5.55	5.55	362	104	1783
5	5.80	6.00	4.95	4.95	5.05	334	11	1783
6	5.00	5.40	4.85	5.20	5.20	342	766	2310
9	5.50	7.60B	5.50	7.60B	7.80	467	135	2326
10	8.30	8.70	7.50	7.80	7.75	465	272	2398
11	7.60	7.90B	7.00	7.30B	7.35	436	20	2406
12	7.45	7.70	6.90	6.95	6.90	424	14	2403
13	6.50@.35	6.50	4.90	4.95	4.95	330	483	2390
16	4.75	5.30	4.75	5.00	4.85	321	251	2375
17	4.85	5.90	4.80	5.55	5.60	366	122	2409
18	5.75	6.35	5.20A	5.25A	5.15	344	69	2425
19	5.35	5.60	4.90	5.60	5.60	376	164	2480
20	5.50	5.60	4.60	4.80@.60	4.65	331	329	2665
23	4.85	5.75	4.50	5.30	5.30	372	570	2442
24	5.50	5.50	3.80	4.20	4.30	316	963	2334
25	4.15@.10	4.15	3.40	3.95B	3.95	297	667	2141
26	3.95	4.30	3.60	3.80	3.75	288	589	2214
27	3.40	3.75	3.40	3.50	3.70	286	357	2293
30	3.50@.45	3.50	2.90	3.15	3.05	247	393	2205

IN JULY

1	3.10	3.35	2.75	2.85A	2.80	219	4534	6119
2	2.80	2.90	2.50	2.60	2.60	210	195	6222
3	2.70	3.20	2.55	3.15	3.10	248	1259	7357
4	Exchange Closed: Independence Day							
7	3.25	5.85	3.25	5.85@.80	5.80	407	1720	8066
8	6.40	7.50	6.30	6.60@.65	6.55	448	735	7726
9	6.00	6.60	5.85	6.05@.00	6.00	421	486	7821
10	5.75	7.45	5.30	5.30@.40	5.35	393	422	7893
11	5.55	6.65	5.40	6.35@.45	6.40	434	360	8106
14	7.30	8.25	7.00	8.20@.25	8.20	524	263	8205
15	8.05	10.40	7.80	10.00	9.95	599	408	8206
16	9.40	10.50	8.50	10.10	9.95	598	181	8174
17	9.55	9.70	8.50	9.30@.35	9.25	574	157	8147
18	9.25@.35	10.80	7.60A	8.95	8.90	558	3133	6085
21	9.30@.50	9.50	8.45A	8.95	8.90	572	177	6022
22	8.35	9.35B	7.70	7.85A	7.90	523	1397	4822
23	7.60	8.10	7.40A	8.10	7.90	534	205	4800
24	7.90	8.20	7.55	7.65@.70	7.65	524	133	4875
25	7.35	7.35	5.95	6.15	6.15	464	220	5037
28	6.70	9.60	6.35	9.40	9.30	613	295	4806
29	8.65	9.80	8.40	8.80	8.95	609	1753	4469
30	8.30	10.20	7.25	7.25	7.25	545	298	4330
31	7.50	8.10B	7.35A	8.10B	8.20	591	162	4294

IN AUGUST

1	7.65	9.10B	7.65	9.10B	9.95	663	36	4282
4	10.35	11.00	7.60A	7.75	7.70	566	274	4206
5	7.60	7.60	6.35	7.00	7.10	548	87	4244
6	7.20	7.70	6.90A	7.05	7.20	561	51	4258
7	7.20	7.30B	6.35	6.95	6.95	558	106	4146
8	6.40	7.15B	6.15	6.90B	6.80	564	166	4230
11	6.05	6.05	4.60	4.75	4.75	450	354	4209
12	4.55	4.75	3.05	3.05	3.05	366	12132	13147
13	3.00@.25	3.70	2.25	2.50	2.40	303	6086	9333
14	2.45@.50	2.50	1.90	1.90	1.95	271	1275	9837
15	2.00	2.10	1.75	1.80@.75	1.80	254	238	9929
18	2.05	2.30	1.50	1.65@.60	1.65	239	559	9818
19	1.60	2.10	1.60	1.70	1.75	257	222	9631
20	1.90@.95	1.95	1.00	1.00	1.00	171	3296	9083
21	1.00	1.20	.90	1.05	1.00	169	904	8693
22	1.10	1.15	.85	.95	.95	164	4474	5546
25	.95	1.40	.95	1.05	.95	173	352	5546
26	.95	.95	.45	45B@.50	.45	086	628	5760
27	.45	.50	.35	.40	.35	079	321	5844
28	.45	.55	.30	.40	.35	077	206	5883
29	.30@.35	.45	.25	.40	.40	086	169	5923

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

SEPTEMBER 1986 240 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	.40	1.00	.30	.85@.95	.90	.187	242	5945
3	1.00	1.00	.45	.50	.50	.091	542	5981
4	.45	.45	.20	.25	.20	.035	448	6194
5	.25	.60	.20	.50	.45	.094	274	6217
8	.50	.75	.45	.50	.55	.099	394	6119
9	.45	.65	.40	.60	.55	.100	1015	6107
10	.50	.75	.50	.60	.60	.113	459	5949
11	.60@1.20	7.90	.60	7.30@6.90	7.55	.850	3304	4972
12	7.70	13.15	6.90	11.50	11.90	.976	1694	4344
15	9.70	12.00B	9.20	10.90	9.90	.987	829	4611
16	12.20@.60	13.00	9.50	10.00@.15	9.90	.994	172	4522
17	9.80	10.10B	7.90A	10.10B	10.15	.999	77	4297
18	9.50	11.00B	7.55	8.85	9.05	.999	177	4163
19	8.25	10.05B	7.70	7.75	7.80	.999	490	3771
22	...	....	...	....	....	....	977	2
23	....	....	....	....	....	.958	....	....

SEPTEMBER 1986 245 PUTS

IN MARCH 1986

12	14.70	15.25B	14.70	15.25B	15.50	.559	32	32
13	....	....	....	15.50N	15.20	.544	...	32
14	....	....	15.15A	15.15A	14.80	.522	...	32
17	14.50	14.50	14.50	14.50	15.25	.546	2	34
18	....	....	14.60A	14.60A	14.35	.513	....	34
19	....	....	....	14.35N	14.70	.521	....	34
20	....	....	14.45A	14.45A	14.20	.505	....	34
21	....	....	14.15A	14.15A	15.15	.538	....	34
24	....	15.55B	14.85A	15.15N	15.15	.538	....	34
25	15.10	15.30B	14.50A	15.10	14.50	.525	2	36
26	....	....	13.15A	13.15A	12.70	.481	....	36
27	....	....	12.00A	12.70N	12.70	.481	....	36
28	Exchange Closed: Good Friday							
31	12.60	12.60	12.30A	12.60	11.75	.489	1	36

IN APRIL

1	14.20	14.80B	14.20	14.80B	14.95	.546	1	37
2	....	15.30B	14.65A	14.65A	14.60	.534	....	37
3	14.30	16.60B	14.30	16.60B	17.10	.595	2	38
4	17.00	19.25B	16.80A	19.25B	19.50	.645	1	38
7	20.50	20.50	19.20A	19.20A	19.10	.641	1	38
8	16.50	16.50	15.65A	15.65A	15.35	.541	1	38
9	....	15.75B	14.90A	15.75B	15.55	.563	....	38
10	....	....	14.40A	14.40A	14.10	.528	....	38
11	13.70	14.50	13.70	14.50	14.55	.547	2	38
14	....	....	13.25A	13.25A	13.25	.515	....	38
15	....	....	....	13.25N	13.30	.519	....	37
16	....	....	11.35A	11.35A	10.90	.450	....	37
17	....	....	10.70A	10.70A	10.50	.442	....	37
18	10.70	10.70	10.70	10.70	10.65	.461	....	37
21	10.20	10.20	9.75A	9.75A	9.30	.423	2	39
22	9.20	10.60	9.20	10.60	10.75	.467	3	42
23	10.75	11.05B	10.75	10.75	10.45	.464	1	42
24	....	10.60B	10.15A	10.60B	11.00	.480	....	42
25	....	11.20B	10.25A	10.95A	10.40	.464	....	42
28	10.25	10.60B	10.15A	10.15A	9.80	.446	6	47
29	11.80	11.80	11.80	11.80	11.80	.505	1	48
30	12.00	14.35B	12.00	14.35B	14.90	.591	2	48

IN MAY

1	14.90	15.10B	14.50	14.55B	14.65	.586	24	62
2	14.35	14.90B	14.35	14.90B	14.80	.593	1	61
5	....	...	13.80A	13.80A	13.05	.550	....	61
6	....	13.20B	...	13.20B	13.30	.560	....	60
7	....	14.50B	....	13.30N	13.05	.565	....	60
8	....	....	13.00A	13.00A	12.80	.562	....	60
9	13.40	13.40	12.50A	12.50A	12.10	.548	1	59
12	....	12.75B	....	12.75B	12.55	.565	....	59
13	....	12.70B	12.30A	12.55N	12.55	.578	....	59
14	....	12.75B	12.35A	12.35A	12.15	.570	....	59
15	....	14.35B	....	14.35B	14.35	.632	....	59
16	....	15.15B	....	15.15B	14.95	.653	....	59
19	14.20	14.20	13.90A	14.20	14.30	.647	....	59
20	....	....	....	12.00A	11.70	.593	1	59
21	....	11.90B	11.50A	11.90B	11.55	.591	....	59
22	9.00	9.00	9.00	9.00	8.75	.502	3	62
23	8.60	8.65	8.55A	8.65	8.30	.487	1	63
26	Exchange Closed: Memorial Day							
27	7.70	7.70	7.60A	7.60A	6.45	.417	5	58
28	6.75	6.75	6.20	6.20	6.15	.391	35	78
29	6.60	7.30	6.20A	6.20A	5.90	.374	16	86
30	6.25	6.50	5.75	6.45	6.40	.395	33	100

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

SEPTEMBER 1986 245 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	6.50	7.80B	6.40A	7.60	7.55	.443	17	107
3	7.70	8.10	7.05A	7.05A	7.05	.419	43	138
4	6.70	8.55	6.70	7.90	7.75	.453	17	113
5	7.80	8.05	7.20A	7.20A	7.05	.424	7	114
6	6.90	7.40B	6.90	6.90	7.20	.433	7	117
9	7.85@ 8.00	10.25B	7.85	10.25B	10.50	.563	34	117
10	10.50	11.35	10.45A	10.45A	10.45	.562	16	126
11	10.55	10.55	10.00	10.00	9.90	.533	8	127
12	10.05	10.05	9.45	9.45	9.45	.520	7	128
13	8.50	8.50	6.95	6.95	7.00	.423	38	159
16	6.75	7.25	6.65	6.95	6.85	.414	57	169
17	6.90	8.10	6.85	7.90@ .95	7.80	.464	29	196
18	8.00	8.75B	7.25	7.25	7.25	.439	49	217
19	7.65	7.75B	6.90	7.70	7.85	.473	25	212
20	7.60	7.60	6.55	6.55	6.65	.426	63	259
23	6.80@ .90	8.05	6.45	7.55	7.50	.472	60	290
24	7.55	7.55	5.50	6.15B	6.25	.413	121	335
25	5.75	5.80	4.90	5.70	5.75	.392	433	631
26	5.70@ .65	6.20	5.25	5.55B	5.50	.383	557	891
27	5.20	5.55	5.10	5.55	5.45	.361	442	988
30	5.20	5.25	4.40	4.70	4.60	.338	822	792

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.75	4.95	4.20	4.30B	4.15	.306	804	868
2	4.20@ .25	4.35	3.85	4.00	3.95	.295	148	892
3	3.90@ .95	4.80	3.90	4.65	4.60	.341	307	1074
4	Exchange Closed; Independence Day							
7	4.95	8.15B	4.95	8.10@ .15B	8.10	.517	373	1034
8	8.65@ .75	10.30	8.65	9.15	9.15	.559	168	997
9	8.35	9.00	8.25	8.60	8.50	.533	39	1012
10	8.15	10.25	7.65	7.65	7.70	.504	128	1043
11	7.80	9.00	7.70	8.70B	8.90	.546	67	1046
14	10.00	11.10	9.90	11.10	11.15	.636	71	1058
15	11.15	13.60	10.75	13.15B	13.20	.705	68	1035
16	12.30	13.35	11.60	13.25	13.30	.704	15	1036
17	12.60	12.80	12.00	12.60	12.45	.682	7	1034
18	12.60	12.95B	11.00	11.80B	12.05	.668	6	1035
21	12.90	12.90	11.85	11.85	12.15	.682	13	1035
22	11.05	12.65B	10.70	10.70	10.85	.636	3	1034
23	10.45	10.75	10.30A	10.65	10.95	.649	9	1025
24	10.60	11.40	10.50	11.00	10.65	.639	22	1030
25	9.10	9.30	8.80A	9.20	8.85	.583	32	1043
28	12.50	12.90	12.50	12.60	12.75	.724	26	1041
29	13.35	13.35	11.65	12.50	12.45	.721	16	1013
30	12.20	13.65	10.75	10.75	10.50	.665	36	1017
31	10.80	11.50	10.80	11.20A	11.60	.708	66	1051

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	11.70	12.90B	11.00	12.90@	13.65	.771	9	1061
4	14.55	14.55	10.70	11.00B	10.85	.691	7	1062
5	10.30	10.75B	9.45	9.75	10.25	.676	108	1131
6	10.50	11.05B	10.00A	10.40	10.40	.689	100	1201
7	9.45	10.60B	9.40	9.45	10.20	.686	86	1265
8	9.50	10.50B	9.50	10.10B	10.10	.695	51	1310
11	7.40	7.65B	7.35	7.35	7.40	.594	...	1310
12	6.30	6.30	5.25	5.35	5.40	.512	19	1317
13	5.45	6.00	4.05	4.40	4.35	.446	1231	2110
14	4.50@ .45	4.50	3.55	3.60	3.65	.412	1603	2304
15	3.65@ .55	4.05	3.50	3.55@ .50	3.40	.396	1282	2468
18	3.90	4.25	3.10	3.20	3.20	.385	1078	2658
19	3.10@ .20	4.05	3.10	3.50@ .40	3.40	.410	665	2917
20	3.70	3.70	2.10	2.25@ .10	2.15	.304	738	2914
21	2.20	2.55	2.15	2.20	2.15	.304	196	3001
22	2.30	2.35	1.95	1.95	2.00	.301	443	3002
25	2.15	2.85	2.10	2.25A	2.15	.323	265	3090
26	2.15	2.15	1.00	1.05	1.00	.193	832	3211
27	1.00	1.15	.80	.95	.95	.184	502	3400
28	.90	1.25	.75	.95	.95	.183	303	3383
29	.95	1.15	.70	1.00	1.00	.205	471	3546

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	1.00	2.50	.80	2.15@ .10	2.15	.357	696	3530
3	2.50	2.50	1.30	1.30	1.30	.237	912	3485
4	1.20@ .25	1.35	.55	.55	.60	.119	617	3647
5	.60	1.45	.55	1.35@ .45	1.35	.254	736	3929
8	1.50@ .45	2.20	1.20	1.60	1.60	.271	839	4021
9	1.25	2.20	1.05	1.65@ .60	1.60	.302	993	3674
10	1.60	2.20	1.55A	1.85	1.80	.341	529	3589
11	3.00@ .25	12.50	3.00	11.65	11.70	.969	2048	3655
12	12.25	17.00B	10.90	16.00	16.50	.997	272	2999
15	13.50@ .30	16.80B	13.30	14.80	14.65	.999	877	2676
16	16.50	17.35	14.80A	14.80A	14.70	.999	66	2418

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

SEPTEMBER 1986 245 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	14.80	14.80	12.50	14.80	14.95	.999	62	2283
18	13.40	15.80B	13.10A	13.40	13.95	.999	2	2247
19	13.20	14.95B	12.75	12.75	12.80	.999	34	2173
22	....	....	....	....	....	.999	1	1
23	....	....	....	....	....	.997	....	....

SEPTEMBER 1986 250 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	13.40	13.75	13.20A	13.20A	13.15	.507	11	11
18	....	13.40B	....	13.40B	13.30	.526	....	11
21	....	....	12.10A	12.10A	11.70	.488	....	11
22	....	13.35B	....	13.35B	13.40	.534	....	11
23	....	13.80B	....	13.40N	13.10	.531	....	11
24	....	13.40B	12.75A	13.40B	13.70	.548	....	11
25	....	14.00B	13.00A	13.60A	13.05	.532	....	11
28	....	13.30B	12.70A	12.70A	12.35	.515	....	11
29	....	14.70B	....	14.70B	14.65	.574	....	11
30	16.50	17.60B	16.50	17.60B	16.15	.667	3	13

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	18.10A	18.10A	18.00	.653	....	13
2	....	18.25B	17.80A	18.25B	18.10	.660	....	13
5	....	....	17.00A	17.00A	16.15	.620	....	13
6	....	16.40B	....	16.40B	16.40	.630	....	13
7	....	17.85B	....	16.40N	16.25	.635	....	13
8	....	....	16.10A	16.10A	16.00	.633	....	13
9	....	16.70B	15.60A	15.60A	15.20	.621	....	13
12	....	15.90B	....	15.90B	15.75	.636	....	13
13	....	15.90B	15.50A	15.75N	15.90	.651	....	13
14	....	....	15.60A	15.60A	15.45	.644	....	13
15	....	17.80B	15.40A	17.80B	17.90	.703	....	13
16	....	18.75B	....	18.75B	18.60	.724	....	13
19	....	....	17.45A	18.05A	17.90	.720	....	13
20	....	....	....	15.35A	15.05	.662	....	13
21	....	15.35B	14.80A	15.35B	14.95	.671	....	13
22	....	....	12.20A	12.20A	11.65	.587	....	13
23	....	....	11.40A	11.40A	11.10	.574	....	13
26	Exchange Closed; Memorial Day							
27	....	....	10.25A	10.25A	9.00	.506	....	13
28	9.10	9.10	8.75	8.80A	8.45	.480	28	35
29	8.60	9.40	8.40A	8.40A	8.15	.463	7	36
30	8.45	8.75	8.00	8.60	8.70	.485	23	51

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	8.70	8.90B	8.60	8.85B	10.15	.534	2	51
3	10.15	10.55B	9.65A	9.65A	9.50	.510	1	50
4	11.35	11.35	9.35A	10.45A	10.35	.545	4	46
5	10.30	10.60B	9.80A	9.80A	9.55	.516	1	47
6	9.40	9.80	9.15	9.80	9.75	.526	26	51
9	10.90	13.40B	10.90	13.40B	13.70	.654	9	60
10	14.00	14.50B	13.50	13.50	13.65	.653	7	60
11	....	13.75B	13.00A	13.00A	12.90	.625	....	60
12	12.90	13.00B	12.70	12.70	12.35	.614	13	61
13	11.35@ .30	11.35	9.60A	9.60A	9.50	.518	21	61
16	9.35	9.50B	9.35	9.40	9.30	.510	6	61
17	10.25	10.25	10.20	10.20	10.50	.561	2	61
18	11.25	11.45B	9.75	9.75	9.80	.536	4	60
19	10.15	10.45B	9.35	10.45B	10.55	.570	29	86
20	10.30	10.30	9.10	9.10	9.15	.524	28	97
23	9.50	10.55	9.00	10.55	10.25	.572	23	102
24	9.30	10.35B	7.50	8.50B	8.65	.512	112	183
25	8.40	8.40	7.05A	8.05	8.10	.492	134	273
26	8.10	8.60	7.55	7.75	7.80	.483	27	282
27	7.30	7.65	7.25	7.40B	7.70	.462	58	338
30	7.25	7.40B	6.35	6.65@ .55	6.65	.438	97	360

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	6.45	6.00	6.00	6.00	6.05	.404	105	426
2	6.25	6.25	5.60	5.80	5.75	.392	832	877
3	5.75	7.00	5.60	6.45	6.70	.443	436	1004
4	Exchange Closed; Independence Day							
7	7.00@ .10	11.00B	7.00	11.00B	11.05	.623	478	1060
8	12.15	13.50B	12.10	12.25B	12.30	.663	78	1058
9	11.60	12.00B	11.30	11.35	11.50	.639	119	1136
10	11.20	13.45B	10.80A	10.80A	10.80	.612	222	1051
11	12.10	12.10	11.20	11.75B	12.00	.653	13	848
14	13.20@ .35	14.80	12.85	14.70@ .80	14.60	.735	148	846
15	14.80	17.35	14.50A	16.75B	17.05	.793	46	861
16	15.50	17.35	15.50	16.70A	17.10	.792	27	869
17	16.60	16.60	15.45A	15.45A	16.10	.775	1	863
18	16.60	17.25	14.50A	15.45	15.70	.763	27	862

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

SEPTEMBER 1986 250 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	....	16.75B	....	15.95B	15.90	.776	....	882
22	14.30	16.35B	14.30	14.35	14.35	.739	5	836
23	13.65	14.00B	13.65	14.00B	14.60	.749	3	835
24	....	14.90B	14.50A	14.50A	14.15	.741	....	835
25	13.10	13.10	11.95	11.95	12.20	.692	6	832
28	....	16.80B	....	16.80B	16.65	.815	....	830
29	16.30	17.00B	16.00A	16.80B	16.35	.813	10	835
30	17.85	17.85	14.55	14.75	14.20	.769	8	838
31	....	15.50B	....	15.10B	15.50	.805	....	832

IN AUGUST

1	14.70	16.90B	14.70	16.90B	17.85	.855	70	817
4	19.10	19.10	14.70	15.00B	14.70	.795	32	832
5	13.30	14.55B	13.30	14.35B	14.00	.783	30	835
6	....	14.65B	13.75A	14.25B	14.25	.795	....	835
7	....	14.50B	13.30A	14.10A	14.05	.796	....	835
8	....	14.40B	13.30A	14.40B	14.00	.803	....	835
11	10.85	11.20	10.55	10.70	10.90	.724	120	784
12	10.30	10.30	8.50	8.50	8.45	.653	101	874
13	8.25	8.90B	6.55	7.10	7.05	.593	22	891
14	7.00	7.15B	6.10	6.55A	6.20	.562	34	899
15	6.25	6.45	6.00	6.00	5.95	.549	136	968
18	6.50	7.00	5.40	5.75	5.60	.546	25	978
19	5.75	6.45	5.50	6.05	5.95	.575	126	1018
20	6.25@.20	6.25	4.10	4.10	4.10	.465	281	1148
21	4.25	4.65	4.00	4.15A@.10	4.10	.470	161	1126
22	4.40	4.45	3.70	3.95@4.05	4.00	.469	143	1185
25	4.15	5.15	4.15	4.70	4.30	.506	236	1246
26	4.05	4.30	2.30	2.40	2.35	.352	315	1416
27	2.30	2.55	1.90	2.20	2.25	.345	1223	2150
28	2.40	2.65	1.95	2.15	2.20	.348	964	2240
29	2.20	2.70	1.85	2.40@.60	2.45	.384	965	2524

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	2.45	4.80B	2.05	4.70	4.60	.587	523	2703
3	5.05@4.80	5.05	3.00	3.10@.00	3.05	.455	643	2707
4	3.00	3.05	1.55	1.75	1.65	.288	1135	2402
5	1.75@.70	3.40	1.80	3.40@.25	3.25	.491	2209	2645
8	3.70@.60	4.60	2.90	3.75@.65	3.65	.542	483	2772
9	3.05	4.60	2.65	3.95	3.90	.591	839	2794
10	3.75	4.80	3.75	4.25	4.35	.647	281	2804
11	6.45	16.60	6.45	16.60	16.35	.996	306	2690
12	18.70	20.55	16.30	20.50@.55	21.20	.999	126	2683
15	20.00	21.20	18.20	20.00	19.55	.999	456	2599
16	21.50	21.90	19.80A	19.80A	19.60	.999	352	2633
17	19.00	20.00	17.35A	20.00	19.95	.999	32	2372
18	19.70	22.00B	18.20A	22.00B	18.95	1.000	14	1150
19	19.25	19.95B	17.80A	17.80A	17.80	1.000	8	1106
22	....	....	....	....	....	.999	....	....

SEPTEMBER 1986 255 PUTS

IN APRIL 1986

17	16.50	16.50	16.00A	16.00A	16.00	.570	5	5
18	....	16.30B	....	16.30B	16.25	.590	....	5
21	....	....	15.00A	15.00A	14.50	.553	....	5
22	14.50	16.75B	14.50	16.75B	16.40	.599	13	18
23	16.50	16.90B	16.50	16.50	16.10	.596	1	19
24	....	16.40B	15.75A	16.40B	16.75	.613	....	19
25	....	17.00B	16.00A	16.70A	16.10	.598	....	19
28	....	16.30B	15.60A	15.60A	15.35	.582	....	19
29	....	17.90B	....	17.90B	17.90	.639	....	19
30	....	21.10B	....	21.10B	21.80	.717	....	19

IN MAY

1	....	....	....	21.80N	21.55	.714	....	19
2	....	21.80B	21.40A	21.80B	21.75	.721	....	19
5	....	....	20.50A	20.50A	19.55	.685	....	19
6	....	19.85B	....	19.85B	19.95	.694	....	19
7	....	21.45B	....	19.95N	19.85	.699	....	19
8	....	....	19.55A	19.55A	19.45	.699	....	19
9	....	20.20B	19.10A	19.10A	18.70	.686	....	19
12	....	19.60B	....	19.60B	19.30	.705	....	19
13	....	19.50B	19.10A	19.30N	19.60	.718	....	19
14	....	....	19.20A	19.20A	19.10	.712	....	19
15	....	21.60B	19.00A	21.60B	21.75	.766	....	19
16	....	22.55B	....	22.55B	22.60	.785	....	19
19	21.85	21.85	21.30A	21.85	21.90	.783	1	20
20	....	....	....	19.20A	18.75	.732	....	20
21	....	19.15B	8.55A	19.15B	18.80	.742	....	20

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

SEPTEMBER 1986 255 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	....	....	15.70A	15.70A	15.00	.667	....	20
23	15.00	15.00	14.75A	14.75A	14.45	.656	2	22
26	Exchange Closed: Memorial Day							
27	13.80	13.80	12.00	12.00	11.80	.592	6	27
28	11.00	11.00	10.70A	11.00	11.25	.568	1	28
29	....	12.00B	11.10A	11.10A	10.75	.552	....	28
30	10.55	11.00B	10.55	11.00B	11.45	.573	1	29

IN JUNE

2	....	11.80B	....	11.70B	13.15	.622	....	29
3	12.95	13.50B	12.55A	12.55A	12.45	.599	4	27
4	....	14.15B	....	13.25B	13.45	.632	....	27
5	....	13.75B	12.75A	12.75A	12.45	.605	....	27
6	12.80	13.00B	12.40A	12.75A	12.75	.615	1	26
9	17.00	17.00	17.00	17.00	17.25	.735	4	26
10	17.25	18.15B	17.15A	17.15A	17.20	.734	1	26
11	....	17.30B	16.40A	16.40A	16.35	.710	....	25
12	....	16.40B	16.20A	16.20A	15.70	.699	....	26
13	....	....	12.55A	12.55A	12.40	.610	....	26
16	....	....	....	12.40N	12.20	.603	....	26
17	....	13.35B	....	13.35B	13.65	.652	....	26
18	....	14.75B	13.10A	13.10A	12.85	.629	....	26
19	....	13.60B	....	13.60B	13.75	.662	....	26
20	....	....	13.50A	13.50A	12.30	.619	....	26
23	12.15	13.90B	12.30	13.50B	13.45	.665	13	39
24	11.50	13.55B	10.80A	11.50	11.60	.610	5	44
25	10.15	10.75B	9.95A	10.75B	10.90	.590	4	48
26	11.25	11.25	10.45A	10.60	10.60	.582	3	50
27	9.95	10.00B	9.95	10.00B	10.50	.582	1	51
30	9.45	9.60	8.90	9.30B	9.25	.540	29	72

IN JULY

1	9.00	9.10B	8.70A	8.70A	8.40	.508	23	87
2	8.20	8.75B	7.90A	8.15	8.10	.495	22	103
3	7.90	9.25	7.85	9.15B	9.25	.546	82	181
4	Exchange Closed: Independence Day							
7	11.40	14.45B	11.40	14.45B	14.55	.719	18	184
8	15.50	17.30B	15.50	16.20A	15.90	.755	32	166
9	14.55	15.70B	14.55	14.55	15.00	.734	1	167
10	15.90	17.00B	14.25A	14.25A	14.00	.711	1	167
11	14.70	14.95B	14.45	14.95B	15.55	.746	47	204
14	16.90	17.80B	16.90	17.80B	18.55	.816	15	219
15	18.55	21.50B	18.55	20.85B	21.15	.863	16	210
16	20.15	20.65B	19.45A	20.65B	21.20	.862	1	211
17	....	....	19.95A	19.95A	20.15	.848	....	211
18	19.10	20.80B	19.10	19.80	19.75	.839	4	213
21	....	20.70B	19.40A	20.05B	20.00	.851	....	212
22	18.60	20.50B	18.10	18.20B	18.30	.821	29	212
23	18.20	18.20	17.80A	18.20	18.55	.830	27	196
24	....	18.90B	18.50A	18.50A	18.15	.824	....	221
25	....	....	16.55A	16.55A	16.00	.785	....	221
28	....	21.00B	....	21.00B	20.90	.883	....	196
29	....	21.40B	20.30A	21.05B	20.70	.883	....	196
30	18.30	22.20B	18.30	19.00	18.35	.850	20	206
31	....	19.80B	....	19.40B	19.80	.878	....	196

IN AUGUST

1	19.45	21.30B	19.10A	21.30B	22.35	.914	5	193
4	....	23.35B	18.90A	19.70A	18.85	.873	....	193
5	....	....	17.60A	18.85N	18.15	.865	....	193
6	....	18.95B	17.95A	18.55B	18.50	.875	....	191
7	....	18.75B	17.50A	18.30A	18.30	.876	....	191
8	....	18.70B	17.50A	18.70B	18.30	.882	....	191
11	14.80	14.80	14.50	14.60B	14.85	.827	2	193
12	12.15	14.90B	12.15	12.15	12.15	.773	1	194
13	11.75	11.75	10.35A	10.50	10.45	.725	103	269
14	10.50	10.65B	9.50	10.05	9.50	.701	6	268
15	....	9.90B	9.40A	9.40A	9.10	.692	....	265
18	10.25	10.25	8.60	8.60	8.85	.697	103	316
19	....	10.00B	....	9.30B	9.40	.725	1	316
20	8.05	9.65B	7.05	7.05	7.00	.629	78	383
21	7.35	7.70	6.95A	7.10A	6.95	.637	71	425
22	6.45	7.30B	6.45	6.85A	6.85	.641	5	428
25	7.10	8.50	7.10	7.90B	7.40	.684	6	430
26	5.45	5.65	4.55	4.55	4.65	.538	100	527
27	4.55	4.80B	3.90A	4.35	4.50	.536	254	772
28	4.50	4.95B	4.00	4.75	4.50	.545	66	811
29	4.45	5.15	3.75	4.90@5.05	4.95	.586	339	994

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

SEPTEMBER 1986 255 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	4.75	8.20	4.30	8.20	8.10	.787	165	1026
3	8.55@ 35	8.55	6.50A	6.60A	5.95	.683	59	998
4	5.85	6.00	3.70	3.70	3.70	.519	647	1113
5	4.30	6.50	3.55	6.30	6.30	.726	468	1161
8	6.10	8.10	6.00	7.10	7.00	.790	16	1143
9	6.10	8.25B	6.00A	7.35	7.45	.832	94	1115
10	8.40	8.85B	7.40A	8.20A	8.25	.874	15	1112
11	11.60	20.30	11.40	20.30	21.15	.999	16	1110
12	21.50	26.00	21.50	26.00	26.05	.999	17	1151
15	25.00	26.80B	24.00A	25.70	24.50	.999	2	1144
16	25.00	26.90B	24.80A	24.80A	24.60	.999	10	233
17	23.40	24.70B	22.35A	24.70B	24.95	1.000	4	206
18	....	25.80B	23.20A	24.30A	23.95	1.000	..	170
19	24.50	24.95B	22.80A	22.80A	22.80	1.000	2	149
22	....	....	....	....	....	.999	2	2
23	....	....	....	....	....	.999	....	....

SEPTEMBER 1986 260 PUTS

IN JUNE 1986

30	11.75	12.25B	11.75	12.25B	12.30	.538	15	15

IN JULY

1	12.10	12.10	11.70A	11.70A	11.30	.605	25	30
2	10.60	11.65B	10.60	10.85B	10.90	.595	9	34
3	10.95	12.25B	10.95	12.25B	12.35	.645	2	36
4	Exchange Closed: Independence Day							
7	16.70	18.30B	16.70	18.30B	18.40	.800	36	49
8	20.30	21.50B	20.20A	20.20A	19.95	.829	40	54
9	19.40	19.55B	18.75A	18.75A	19.00	.813	2	41
10	....	21.00B	18.10A	18.10A	17.95	.794	....	41
11	....	19.00B	....	19.00B	19.50	.823	....	41
14	22.00	22.00	21.20A	22.00	22.75	.879	....	41
15	24.25	25.95B	24.25	25.40B	25.65	.913	1	42
16	24.75	25.10B	23.80A	25.10B	25.60	.913	1	42
17	....	....	24.60A	24.60A	24.60	.903	....	42
18	....	....	24.40A	24.40A	24.10	.896	....	42
21	....	25.10B	....	24.50B	24.45	.906	....	42
22	....	24.85B	22.80A	22.80A	22.60	.884	....	42
23	....	....	22.10A	22.60N	22.80	.891	....	42
24	....	23.30B	....	22.80N	22.50	.887	....	42
25	....	....	20.70A	20.70A	20.20	.858	....	42
28	....	25.60B	....	25.60B	25.50	.930	....	42
29	....	26.00B	24.95A	25.60B	25.25	.930	....	42
30	....	26.80B	23.20A	23.20A	22.75	.909	....	42
31	....	24.40B	....	24.10B	24.35	.928	....	42

IN AUGUST

1	....	25.90B	23.65A	25.90B	27.00	.952	....	42
4	23.25	28.00B	23.25	23.70B	23.40	.927	....	42
5	22.95	23.35B	22.00A	22.95	22.70	.922	2	43
6	....	23.75B	22.45A	23.10B	23.05	.929	....	43
7	....	23.35B	22.00A	22.85A	22.85	.930	....	43
8	....	23.30B	22.00A	23.30B	22.90	.935	....	42
11	....	....	19.15A	19.40A	19.25	.900	....	42
12	18.65	19.40B	17.10A	17.10A	16.40	.864	....	42
13	14.70	16.50B	14.65A	14.70	14.50	.830	5	43
14	14.20	14.75B	13.30	13.75	13.40	.814	46	86
15	....	14.00B	13.35A	13.35A	12.95	.809	..	85
18	12.70	14.50B	12.70	12.70	12.75	.818	1	85
19	....	14.00B	....	13.40B	13.40	.841	....	85
20	10.90	13.75B	10.90	10.90	10.55	.770	1	86
21	....	11.30B	10.50A	10.55N	10.65	.779	....	86
22	....	11.10B	10.20A	10.55A	10.55	.785	....	86
25	12.60	12.60	11.20A	11.70	11.30	.825	3	87
26	8.25	8.30B	7.90	7.90	7.90	.713	197	261
27	8.40	8.40	6.85	7.60	7.75	.716	130	408
28	8.40	8.40	7.30A	7.85	7.80	.728	52	462
29	7.85	8.80B	7.10A	8.45	8.50	.767	6	467

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	8.70	12.50B	7.90A	12.50B	12.50	.913	1	465
3	12.10	12.70B	10.70A	10.70A	9.90	.854	3	464
4	9.85	9.85	6.80	6.80	6.90	.740	65	513
5	7.00	10.20	6.50	10.20	10.40	.888	59	565
8	11.20	12.50B	10.50A	11.75	11.25	.932	24	563
9	12.00	12.35B	10.40A	12.35B	11.95	.953	1	564
10	....	12.95B	11.80A	11.95N	12.70	.971	..	564
11	22.30	23.95	22.30	23.95	26.10	.999	6	564
12	27.30	30.50B	27.30	30.50B	30.95	.999	..	564
15	29.20	31.80B	29.20	29.20	29.50	1.000	3	564

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

SEPTEMBER 1986 260 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	30.70	32.00B	29.60A	29.60A	29.60	1.000	10	188
17	28.00	29.70B	27.35A	29.70B	29.95	1.000	15	146
18	....	30.80B	28.20A	29.30A	28.95	1.000	....	47
19	....	29.95B	27.80A	27.80A	27.80	1.000	....	47
22	....	....	....	....	....	1.000	....	....

DECEMBER 1986 220 PUTS

IN SEPTEMBER 1986

15	5.00	5.70	4.50	4.80	4.70	.272	72	65
16	5.60@ 6.10	6.10	4.30	4.75	4.65	.278	324	309
17	4.60@ .40	4.75	3.90	4.75	4.70	.287	241	455
18	4.90@ 5.05	5.05	3.90	4.20B	4.35	.278	368	693
19	4.70	4.70	4.15	4.30	4.40	.286	143	783
22	4.35	4.35	3.10	3.20	3.10	.220	184	843
23	3.10	3.25	2.60	2.65A	2.60	.192	410	1048
24	2.65	2.80	2.35	2.70	2.60	.200	567	1453
25	2.60	4.60	2.60	3.85	3.75	.267	436	1505
26	4.20@ .30	4.35	3.05	3.75	3.65	.258	622	1787
29	4.50@ .45	5.50	4.20	4.45	4.35	.296	920	1876
30	4.10	4.25	3.30	4.10@ .05	4.05	.278	1005	2246

IN OCTOBER

1	3.70@ .55	3.70	2.90	3.20	3.20	.229	696	2530
2	3.55	3.60	2.85	2.95@ .85	2.85	.212	843	3039
3	2.75@ .70	4.50	2.40	3.60	3.50	.247	1054	3384
6	3.30@ .40	3.70	2.80	2.95	3.00	.218	401	3605
7	3.20@ .30	3.65	2.90	2.90	2.90	.211	414	3820
8	3.60	3.60	2.35	2.35	2.35	.181	497	4035
9	2.40	2.80	2.15	2.70@ .65	2.60	.202	512	4272
10	2.85@ .80	2.90	2.40	2.60@ .55	2.60	.201	311	4425
13	2.70	2.70	2.20	2.25	2.20	.174	96	4457
14	2.10	2.80	2.05	2.60@ .55	2.55	.201	350	4482
15	2.40@ .50	2.50	1.55	1.55	1.55	.136	1117	4553
16	1.55@ .50	1.75	1.25	1.45	1.45	.133	1211	5399
17	1.55@ .50	1.85	1.50	1.60	1.55	.151	770	5744
20	1.80@ .95	2.55	1.80	2.00	1.90	.178	427	5693
21	1.80@ .85	2.10	1.60	1.80	1.75	.179	343	5730
22	1.65@ .70	1.70	1.45	1.60	1.65	.177	550	5910
23	1.60	1.60	.85	.95	.95	.116	1852	5482
24	1.00	1.10	.90	1.05	1.05	.134	420	5647
27	1.05@ .10	1.30	.90	.90	.90	.109	380	5744
28	.95@ .90	1.05	.80	.95	.95	.110	799	6205
29	1.00	1.00	.75	.80	.80	.087	384	6265
30	.70@ .65	.70	.55	.55	.55	.058	1036	6523
31	.60	.60	.45	.45	.45	.048	533	6691

IN NOVEMBER

3	.40	.45	.35	.40	.35	.035	608	6751
4	.50	.55	.35	.40	.35	.031	722	6871
5	.40	.45	.35	.35	.35	.025	187	6925
6	.40	.50	.30	.40	.35	.026	479	7255
7	.45	.45	.30	.35	.35	.025	462	7358
10	.40@ .35	.40	.30	.30	.30	.018	417	7336
11	.30	.30	.25	.30@ .25	.25	.013	353	7507
12	.25	.30	.20	.25@ .20	.25	.013	153	7526
13	.25	.45	.25	.45@ .40A	.40	.034	276	7635
14	.45@ .40	.50	.25	.25	.25	.015	619	7600
17	.30	.30	.20	.25	.25	.017	756	7305
18	.25@ .20	.70	.20	.50	.60	.056	416	7365
19	.65	.80	.50	.55	.50	.044	960	7193
20	.50	.50	.20	.20	.25	.017	423	7090
21	.25@ .30	.30	.15	.20	.15	.008	1074	7461
24	.15	.20	.10	.10	.10	.002	212	7670
25	.15	.15	.05	.10	.10	.001	854	8015
26	.10	.15	.10	.10	.10	.000	1140	7893
27	Exchange Closed: Thanksgiving Day							
28	.10	.15	.10	.10	.10	.000	597	7913

IN DECEMBER

1	.15	.15	.05	.05	.05	.000	256	7989
2	.05	.05	CAB	CAB	CAB	.000	125	7959
3	.05	.05	CAB	CAB	CAB	.000	499	8229
4	CAB	CAB	CAB	CAB	CAB	.000	28	8235
5	CAB	CAB	CAB	CAB	CAB	.000	2	8231
8	.05	.05	CAB	.05	....	.000	22	8231
9	.05	.05	.05	.05	....	.000	7	8233
10	CAB	CAB	CAB	CAB	CAB	.000	2	8231
11	CAB	.05	CAB	CAB	CAB	.000	3	8229
12	CAB	CAB	CAB	CAB	CAB	.000	3	8217
15	CAB	CAB	CAB	CAB	CAB	.000	4	8212

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

DECEMBER 1986 220 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	CAB	CAB	CAB	CAB	CAB	.000	20	8204
17	CAB	CAB	CAB	CAB	CAB	.000	4	8204
18	CAB	CAB	CAB	CAB	CAB	.000	19	8191
19	CAB	.05	CAB	CAB	CAB	.000	50	....
22	....	....	....	....	....	.000	11	....

DECEMBER 1986 225 PUTS

IN JUNE 1986

23	2.80	3.00B	2.80	3.00B	3.05	.189	....	....
24	....	....	2.50A	2.50A	2.60	.159	1	1
25	....	....	2.35A	2.35A	2.25	.150	....	1
26	2.35	2.35	2.35	2.35	2.25	.145	1	2
27	2.20	2.20	2.20	2.20	2.20	.144	....	2
30	....	....	2.05A	2.05A	2.00	.126	20	22

IN JULY

1	2.00	2.00	1.95	1.95	1.80	.114	3	24
2	1.80	1.85B	1.80	1.80	1.70	.109	4	28
3	1.85	1.85	1.85	1.85	2.00	.126	1	29
4	Exchange Closed: Independence Day							
7	2.55	2.95B	2.55	2.95B	3.30	.201	2	31
8	3.95	4.00B	3.95	3.95	3.60	.221	1	32
9	3.40	3.40	3.40	3.40	3.50	.208	2	32
10	3.95	4.10	3.35A	3.35A	3.25	.194	9	39
11	3.40	3.50	3.40	3.50	3.65	.214	4	43
14	4.65	4.65	4.00	4.10	4.65	.261	6	46
15	5.00	5.00	5.00	5.00	5.85	.303	1	46
16	5.50	5.55	5.40	5.40	5.75	.303	12	58
17	6.20	6.20	5.65A	5.65A	5.45	.291	13	71
18	5.50	6.00B	5.50	5.70A	5.50	.281	7	76
21	5.85	5.85	5.10	5.10	5.40	.286	29	96
22	5.60	5.60	5.15A	5.15A	4.90	.260	5	78
23	5.05	5.05	4.50	4.70	4.85	.266	11	86
24	5.05	5.05	4.95	5.00	4.75	.261	42	126
25	4.80	4.80	4.00	4.00	4.05	.232	7	132
28	5.60	5.60	5.20	5.20	5.60	.306	11	126
29	5.50	5.85	5.40	5.45	5.35	.302	43	158
30	5.25	5.80B	4.85	4.85	4.50	.268	22	171
31	4.50	4.90B	4.50	4.90B	4.90	.289	3	169

IN AUGUST

1	5.10	5.40B	4.75	5.40B	5.80	.327	9	173
4	5.95@6.20	6.30	4.90	4.90	4.70	.273	72	220
5	4.60	4.75	4.45	4.55	4.50	.265	16	230
6	4.85	4.85	4.50	4.50	4.50	.270	2	232
7	4.50	4.50	4.10	4.35B	4.45	.268	8	239
8	4.20	4.50	4.20	4.50	4.30	.267	10	238
11	4.00	4.00	3.40A	3.40A	3.40	.217	10	239
12	3.30	3.30	2.70	2.70	2.60	.181	133	319
13	2.70	2.70	2.40	2.40	2.20	.156	19	327
14	2.25	2.25	2.00	2.00	2.00	.143	26	345
15	1.90	2.00B	1.90	2.00B	1.85	.136	2	342
18	2.00	2.05	1.75	1.75	1.70	.130	29	362
19	1.75	1.80	1.70	1.70	1.75	.136	7	371
20	1.65	1.65	1.30	1.30	1.35	.105	12	368
21	1.55	1.55	1.40	1.45	1.40	.105	71	421
22	1.55	1.55	1.40	1.40	1.40	.103	39	448
25	1.60	1.60	1.45	1.50	1.50	.106	13	458
26	1.50	1.50	1.05	1.10	1.05	.075	11	458
27	1.00	1.15	1.00	1.05	1.00	.073	27	478
28	1.10	1.10	1.00	1.00	1.00	.072	36	508
29	1.00	1.10	1.00	1.05	1.05	.075	97	579

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	1.05	1.50	1.00	1.50	1.50	.109	79	631
3	1.80	1.80	1.40	1.40	1.25	.085	23	642
4	1.25	1.25	.95	1.00	.95	.063	22	658
5	1.00	1.25	1.00	1.20	1.25	.092	25	680
8	1.40	1.50	1.35	1.50B	1.45	.098	137	750
9	1.35	1.65	1.35	1.55	1.50	.105	8	753
10	1.55	1.65	1.45	1.60	1.55	.113	147	855
11	2.05@2.30	4.70	2.05	4.70	4.70	.293	617	1252
12	4.50	9.00	4.50	7.00	7.60	.390	368	1460
15	7.20	7.55	6.20	6.40	6.50	.362	285	1430
16	8.00@8.30	8.30	6.45A	6.45A	6.50	.369	746	1201
17	6.45	6.70	5.55	6.60	6.55	.379	316	1315
18	6.80@7.00	7.00	5.50	6.20	6.15	.368	201	1352
19	6.60	6.75	5.80	6.30@6.20	6.25	.376	351	1562
22	6.00	6.00	4.50	4.50	4.55	.302	162	1645
23	4.55	4.65	3.80	4.00	3.90	.269	394	1832

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

DECEMBER 1986 225 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	4.00	4.15	3.40	3.95	3.90	.279	566	1805
25	4.10	6.45	4.00	5.50@6.40	5.45	.358	676	1960
26	6.10	6.15	4.65	5.45	5.30	.347	263	2023
29	6.30@6.60	7.75	5.95	6.25	6.25	.391	530	2167
30	5.80	6.10	4.85	5.80	5.80	.371	349	2191

IN OCTOBER

1	5.40@5.55	5.55	4.25	4.75	4.70	.316	333	2387
2	5.00@4.90	5.30	4.35	4.45@4.35	4.25	.295	380	2538
3	4.00@3.95	6.00	3.50	5.00	5.10	.337	1334	2783
6	5.15	5.25	3.90	4.40	4.50	.304	581	2849
7	4.85	5.30	4.25	4.25	4.30	.296	916	3105
8	5.20	5.20	3.55	3.60@3.55	3.60	.260	887	3279
9	3.60	4.20	3.20	4.00@4.05	4.00	.286	593	3503
10	4.30@4.35	4.40	3.75	3.80	3.90	.285	154	3522
13	4.00	4.00	3.40	3.45	3.35	.253	191	3486
14	3.20@3.15	4.20	3.15	3.90	3.85	.287	555	3430
15	3.85@3.80	3.85	2.50	2.50	2.55	.206	857	3690
16	2.50@2.45	2.65	2.10	2.40A	2.35	.202	893	3730
17	2.50	2.95	2.40	2.60	2.55	.228	399	3822
20	2.90@3.10	3.80	2.90	3.15	3.10	.264	545	3847
21	2.95@2.90	3.45	2.70	2.85	2.90	.266	395	4017
22	2.75@2.65	2.90	2.45	2.75	2.75	.265	286	4068
23	2.65	2.65	1.50	1.65	1.70	.187	1459	4289
24	1.70	2.00	1.55	1.95	1.90	.212	1129	4419
27	1.95	2.30	1.65	1.65	1.80	.181	312	4285
28	1.65	1.80	1.40	1.65	1.65	.184	663	4398
29	1.80	1.80	1.25	1.40	1.40	.152	266	4532
30	1.15@1.10	1.15	.85	.85	.85	.108	670	4574
31	1.00@.95	1.00	.70	.70@.80	.75	.094	471	4683

IN NOVEMBER

3	.70	.75	.60	.70	.65	.073	215	4765
4	.75	.80	.60	.70	.65	.067	532	5132
5	.70	.75	.55	.60	.60	.056	1233	5033
6	.65@.70	.85	.60	.65	.65	.060	862	5176
7	.70@.75	.80	.65	.65	.65	.059	496	5436
10	.70@.65	.75	.55	.60	.60	.046	356	5385
11	.60	.65	.45	.45	.45	.036	305	5237
12	.45	.50	.40	.40	.45	.037	453	5133
13	.45	.80	.40	.80	.80	.082	275	5230
14	.75@.85	.85	.45	.50	.50	.042	698	5175
17	.65@.70	.70	.45	.55	.55	.050	600	5281
18	.55	1.45	.50	1.25	1.25	.132	888	5604
19	1.25@1.40	1.65	1.05	1.10	1.05	.111	2578	6326
20	1.00@.90	1.00	.55	.55	.55	.053	1523	5898
21	.55	.55	.35	.45	.40	.029	799	5683
24	.40	.40	.25	.25	.25	.010	240	5698
25	.25	.25	.20	.25	.20	.006	179	5688
26	.25	.25	.20	.20	.20	.005	286	5716
27	Exchange Closed: Thanksgiving Day							
28	.25	.25	.15	.20	.20	.004	171	5735

IN DECEMBER

1	.30	.30	.10	.10	.10	.001	107	5744
2	.10@.05	.10	.05	.10	.05	.000	41	5814
3	.05	.10	.05	.10	.05	.000	701	5819
4	.05	.05	.05	.05	.05	.000	96	5817
5	.05	.05	.05	.05	.05	.000	44	5813
8	.05	.10	CAB	.05	.05	.000	211	5768
9	.05	.05	CAB	.05	.05	.000	69	5727
10	.05	.05	CAB	CAB	.05	.000	4	5715
11	.05	.05	CAB	CAB	.05	.000	146	5749
12	.05	.05	.05	.05	....	.000	37	5735
15	CAB	.05	CAB	CAB	CAB	.000	83	5721
16	CAB	CAB	CAB	CAB	CAB	.000	4	5717
17	CAB	CAB	CAB	CAB	CAB	.000	5	5709
18	CAB	CAB	CAB	CAB	CAB	.000	9	5675
19	CAB	CAB	CAB	CAB	CAB	.000	27	....

DECEMBER 1986 230 PUTS

IN MAY 1986

2	8.75	9.00B	8.75	9.00B	9.00	.368	288	288
5	....	....	8.30A	8.30A	7.70	.330	12	300
6	....	7.90B	....	7.90B	7.90	.340	....	300
7	....	8.00B	....	8.00B	7.75	.340	....	300
8	....	....	7.40A	7.40A	7.40	.336	....	300
9	....	....	7.20A	7.20A	6.90	.325	....	300
12	....	....	....	6.90N	7.20	.334	....	300
13	....	....	7.00A	7.00A	7.00	.344	....	300

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
DECEMBER 1986 230 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	7.10	7.10	6.75	6.75	6.70	.336	210	510
15	....	7.65B	....	7.65B	7.90	.381	....	510
16	....	8.00B	....	8.00B	8.30	.394	....	510
19	7.70	7.70	7.50	7.50	7.50	.384	58	565
20	7.50	7.50	6.40A	6.40A	6.10	.333	36	604
21	6.10	6.10	5.85A	6.10	5.85	.335	10	604
22	4.90	5.00	4.75A	4.75A	4.40	.273	1	605
23	4.50	4.50	4.50	4.50	4.20	.260	6	606
26	Exchange Closed; Memorial Day							
27	....	....	3.90A	3.90A	3.30	.217	....	606
28	....	....	....	3.30N	3.25	.201	....	606
29	....	3.50B	....	3.25N	3.15	.192	....	606
30	3.60	3.60	3.50A	3.50A	3.55	.202	11	617

IN JUNE

2	3.70	3.75B	3.45A	3.75B	4.20	.229	1	618
3	4.50	4.50	4.15A	4.15A	3.90	.218	1	619
4	....	4.40B	....	4.00B	4.25	.237	....	619
5	....	....	4.10A	4.10A	3.90	.220	....	619
6	....	3.95B	....	3.95B	4.00	.224	....	619
9	5.15	5.90	5.15	5.70	5.85	.301	9	620
10	....	6.05B	....	6.05B	5.85	.301	....	620
11	....	....	5.75A	5.75A	5.70	.282	....	620
12	....	....	....	5.70N	5.30	.274	....	620
13	4.60	4.70B	4.30A	4.30A	3.90	.218	31	651
16	....	....	....	3.90N	3.75	.213	....	651
17	4.35	4.35	4.35	4.35	4.45	.243	40	619
18	....	4.65B	4.35A	4.35A	4.00	.228	....	619
19	....	4.40B	....	4.40B	4.40	.247	....	619
20	4.20	4.20	4.20	4.20	3.80	.219	15	634
23	3.90	4.15B	3.90	4.15B	4.25	.245	2	636
24	3.50	3.50	3.50	3.50	3.60	.210	10	646
25	3.00	3.20B	3.00	3.20B	3.25	.199	1	632
26	....	....	....	3.25N	3.20	.194	....	632
27	....	....	....	3.20N	3.15	.193	....	632
30	....	....	2.90A	2.90A	2.80	.171	....	632

IN JULY

1	....	....	....	2.80N	2.60	.156	....	632
2	2.95	2.95	2.60	2.60	2.45	.150	3	635
3	....	2.60B	....	2.60B	2.85	.171	....	635
4	Exchange Closed; Independence Day							
7	3.15	4.25B	3.15	4.25B	4.50	.261	12	645
8	5.25	5.65	5.25	5.35A	5.10	.284	3	644
9	....	....	5.00A	5.00A	4.75	.269	....	644
10	....	5.00B	4.65A	4.65A	4.40	.253	....	644
11	4.35	4.95B	4.35	4.95B	4.95	.276	3	643
14	6.00	6.00	6.00	6.00	6.25	.329	1	643
15	7.10	7.60	6.80	7.55	7.65	.376	14	644
16	7.20@.40	7.65	7.10	7.55	7.55	.374	35	666
17	8.00	8.00	6.90	7.25	7.20	.361	16	657
18	7.20@.25	8.20	7.20	7.40A	7.20	.350	5	657
21	7.40	7.45	7.20A	7.20A	7.15	.356	3	658
22	6.85	6.85	6.60A	6.60A	6.55	.328	1	659
23	6.60	6.60	6.05	6.40B	6.50	.334	4	659
24	6.75	6.85	6.30A	6.30A	6.30	.329	2	659
25	5.40	5.40	5.40	5.40	5.50	.296	25	659
28	6.50	7.00	6.50	7.00	7.40	.379	6	660
29	7.95	7.95	7.30A	7.30A	7.15	.375	10	670
30	6.95	8.00	6.75	6.75	6.15	.338	56	723
31	6.35	6.65	6.35	6.65	6.70	.362	3	722

IN AUGUST

1	6.55	7.60	6.55	7.60	7.80	.403	23	745
4	8.40	8.50	6.90A	6.90A	6.40	.345	17	751
5	6.15	6.15	5.75	6.00	6.10	.336	11	750
6	6.40	6.50	6.20	6.20	6.15	.342	37	783
7	6.20	6.20	5.85	6.00	6.10	.341	10	790
8	5.80	6.30	5.80	6.30	5.95	.340	4	792
11	5.20	5.40	4.70	4.75	4.75	.284	360	866
12	4.65	4.90	3.75	3.75	3.75	.243	143	873
13	4.05	4.05	3.15	3.15	3.20	.214	36	882
14	3.25	3.30	2.95	3.00	2.95	.198	18	896
15	2.90@3.00	3.00	2.50	2.60@.50	2.75	.191	24	914
18	2.90	3.15	2.65	2.70	2.55	.185	58	921
19	2.65	2.75	2.50	2.75	2.70	.192	383	1014
20	2.70	2.70	2.15	2.15	2.15	.154	225	979
21	2.20	2.25	2.20	2.20	2.15	.153	294	972
22	2.40	2.40	2.10	2.20	2.15	.151	14	957
25	2.45	2.45	2.25	2.25	2.20	.157	124	1068
26	2.20	2.20	1.50	1.50	1.55	.116	43	1081
27	1.50	1.60	1.50	1.60	1.55	.113	30	1104
28	1.60	1.85	1.45	1.55	1.50	.112	55	1122

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
DECEMBER 1986 230 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	1.40	1.55	1.40	1.55	1.60	.118	19	1135

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	1.45	2.30	1.45	2.25	2.25	.164	20	1153
3	2.35	2.40	2.05	2.05	2.00	.132	41	1190
4	1.85	1.85	1.40	1.45	1.45	.101	28	1197
5	2.00	2.00	2.00	2.00	1.95	.141	1	1197
8	2.10@.25	2.40	2.10	2.25A	2.20	.150	49	1175
9	2.00	2.55	2.00	2.45A	2.30	.159	79	1237
10	2.35	2.55	2.30	2.35	2.40	.170	110	1307
11	3.30	6.85	3.30	6.50	6.60	.386	654	1527
12	6.60	11.00	6.25	9.70	9.80	.488	296	1627
15	9.00@8.70	10.00	8.60	8.70	8.75	.459	586	1705
16	10.40	10.70	8.30	8.75	8.75	.465	470	1689
17	8.35	8.95	7.50	8.95	8.90	.475	393	1838
18	9.20	9.20	7.50	8.20B	8.40	.463	332	1949
19	8.95	8.95	7.90	8.60A	8.50	.472	1217	3053
22	8.40@.20	8.40	6.30	6.40	6.45	.394	195	2975
23	6.40	6.60	5.50	5.50	5.50	.357	268	3115
24	5.70	5.95	5.00	5.55	5.60	.369	299	3273
25	5.75@.85	8.70	5.70	7.70	7.65	.455	518	3428
26	8.25@.30	8.35	6.50	7.35	7.45	.444	291	3490
29	8.85@9.10	10.25	8.25	8.55B	8.55	.491	280	3405
30	8.25@.15	8.30	6.70	8.15@.10	8.05	.470	291	3472

IN OCTOBER

1	7.55	7.60	5.90	6.80	6.70	.411	230	3462
2	6.90	7.25	6.25	6.25	6.10	.389	512	3522
3	5.75@.65	8.20	5.30	7.30	7.15	.434	1429	3763
6	7.05	7.35	5.80	6.35	6.35	.400	448	3956
7	6.80	7.35	6.05	6.25@.10	6.15	.392	260	4079
8	7.25	7.25	5.20	5.25@.20	5.30	.351	1336	4394
9	5.50	6.00	4.80	5.70@.80	5.80	.380	436	4531
10	6.30	6.30	5.45A	5.65	5.70	.380	217	4595
13	5.85	5.85	4.95	4.95	5.00	.348	51	4602
14	4.75@.85	6.30	4.75	5.75	5.65	.385	244	4657
15	5.60	5.70	3.80	3.90	3.90	.291	534	4951
16	3.70@.65	4.15B	3.25	3.65	3.65	.288	1814	5113
17	3.90	4.40	3.75	3.90	3.95	.319	542	5309
20	4.70	5.65	4.60	4.85	4.75	.365	548	5353
21	4.55@.50	5.20	4.25	4.50@.45	4.50	.369	286	5403
22	4.25	4.55	3.95	4.25	4.40	.369	187	5366
23	4.20	4.20	2.55	2.80@.70	2.80	.277	2246	5600
24	2.80@.75	3.30	2.80	3.20	3.15	.310	789	5904
27	3.25@.20	3.80	2.70	2.70	2.70	.275	727	6099
28	2.75	3.00	2.35	2.85	2.80	.281	484	6269
29	2.95	3.00	2.15	2.40	2.35	.240	299	6323
30	1.90@.65	1.90	1.50	1.60	1.60	.182	814	6419
31	1.60@.70	1.75	1.40	1.40	1.35	.164	335	6518

IN NOVEMBER

3	1.20	1.35	1.10	1.15	1.10	.136	443	6654
4	1.30	1.40	1.00	1.10	1.05	.126	338	6809
5	1.10	1.15	.90	1.00	1.00	.110	527	6998
6	1.10	1.45	.95	1.10	1.05	.119	765	7254
7	1.20	1.20	.95	1.05	1.05	.118	484	7104
10	1.10@.15	1.20	.90	.90	.95	.100	877	7332
11	.90	1.00	.80	.80	.80	.082	815	7484
12	.75@.80	1.00	.75	.75	.80	.086	692	7495
13	.80	1.50	.75	1.50	1.40	.166	398	7462
14	1.30@.40	1.50	.90	.90	.90	.098	536	7559
17	1.10	1.20	.85	1.10@.05	1.05	.117	1089	7403
18	1.10@.05	2.60	1.00	2.15	2.20	.256	1544	7068
19	2.30@.35	2.80	1.85	1.95	1.95	.224	2798	7498
20	1.80@.75	1.90	.90	1.00	1.00	.127	1624	7716
21	1.00@.05	1.10	.50	.80	.75	.080	4021	7552
24	.70	.75	.45	.45	.45	.035	1743	7578
25	.45	.50	.35	.35	.35	.023	196	7624
26	.40	.45	.35	.40	.35	.021	486	7514
27	Exchange Closed; Thanksgiving Day							
28	.30	.40	.30	.40	.40	.020	113	7501

IN DECEMBER

1	.55	.65	.20	.20	.20	.006	1025	7468
2	.20@.15	.20	.10	.15	.15	.001	816	7205
3	.10	.15	.10	.10	.10	.001	177	7143
4	.10	.15	.05	.05	.10	.001	95	7137
5	.10	.20	.10	.10	.10	.002	244	7234
8	.15	.20	.10	.10	.10	.000	884	7168
9	.05	.10	.05	.10	.10	.001	214	7133
10	.10	.10	.05	.05	.10	.000	128	7124

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

DECEMBER 1986 230 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	.10	.15	.10	.10	.10	.000	171	7048
12	.10	.10	.05	.10	.05	.000	268	6946
15	.10	.15	.05	.05	....	.000	253	6919
16	.05	.05	CAB	CAB	CAB	.000	44	6940
17	.05	.05	CAB	CAB	CAB	.000	18	6937
18	CAB	CAB	CAB	CAB	CAB	.000	42	6961
19	CAB	CAB	CAB	CAB	CAB	.000	65	....
22	....	....	....	....	....	.000	3	....

DECEMBER 1986 235 PUTS

IN MAY 1986

13	8.90	8.90	8.90	8.90	8.95	.404	1	1
14	....	....	8.70A	8.70A	8.60	.395	....	1
15	....	9.85B	....	9.85B	10.05	.443	....	1
16	10.50	10.50	10.50	10.50	10.45	.457	....	1
19	10.05	10.05	9.85A	9.85A	9.70	.448	11	12
20	9.10	9.10	8.25A	8.25A	8.00	.396	50	62
21	8.05	8.05	7.85A	8.05	7.75	.399	8	70
22	6.40	6.40	6.25A	6.25A	5.95	.333	2	72
23	5.80	6.20	5.80	6.20	5.70	.320	3	74
26	Exchange Closed; Memorial Day							
27	5.90	5.90	5.30A	5.30A	4.50	.273	6	81
28	4.75	4.75	4.60A	4.75	4.45	.256	2	81
29	....	5.00B	....	4.45N	4.35	.245	....	80
30	5.10	5.10	4.70A	5.10	4.80	.257	2	81

IN JUNE

2	5.80	5.80	5.80	5.80	5.60	.287	10	91
3	....	5.85B	5.55A	5.55A	5.25	.274	....	91
4	....	5.90B	....	5.45B	5.65	.296	....	91
5	....	....	5.45A	5.45A	5.25	.278	....	91
6	....	5.30B	....	5.30B	5.35	.283	....	91
9	....	7.35B	....	7.35B	7.65	.368	....	91
10	7.70	7.90B	7.70	7.90B	7.65	.367	20	111
11	7.70	7.70	7.50A	7.50A	7.45	.347	2	111
12	7.10	7.10	7.00A	7.00A	7.00	.338	10	101
13	5.50	5.50	5.50	5.50	5.30	.276	2	103
16	....	5.35B	....	5.35B	5.15	.270	....	103
17	....	5.85B	....	5.85B	5.95	.304	....	103
18	6.55	6.55	5.80A	5.80A	5.40	.287	3	104
19	5.85	5.90B	5.55	5.90B	5.95	.309	20	124
20	....	....	....	5.95N	5.20	.278	....	124
23	5.40	5.70B	5.30A	5.70B	5.75	.308	5	129
24	....	....	4.80A	4.80A	4.90	.268	....	129
25	....	....	4.45A	4.90N	4.50	.256	....	129
26	4.55	4.55	4.45A	4.45A	4.40	.250	1	130
27	4.40	4.40	4.10	4.35	4.35	.249	3	132
30	4.35	4.35	3.85	3.85	3.90	.224	7	138

IN JULY

1	3.80	3.80	3.80	3.80	3.60	.207	10	138
2	....	....	3.55A	3.55A	3.40	.199	....	138
3	....	3.90B	....	3.90B	3.95	.225	....	138
4	Exchange Closed; Independence Day							
7	....	5.70B	....	5.70B	6.10	.328	....	138
8	7.10	7.50	6.75	7.10A	6.80	.354	23	154
9	....	....	6.60A	6.60A	6.35	.337	....	154
10	7.55	7.55	6.20A	6.20A	5.95	.319	....	152
11	....	6.60B	....	6.60B	6.60	.344	10	162
14	7.50	8.65	7.50	8.65	8.30	.402	60	166
15	9.60	10.00	9.30	10.00	9.85	.451	372	542
16	9.10	9.90B	9.10	9.90B	9.75	.449	9	540
17	10.10	10.10	9.60A	9.60A	9.40	.435	2	551
18	....	9.65B	....	9.40N	9.40	.424	60	610
21	9.50	9.65B	9.40A	9.40A	9.25	.430	1	600
22	8.45	8.50	8.45	8.50	8.45	.400	3	599
23	8.45	8.45	8.35	8.35	8.45	.407	4	600
24	8.55	8.85B	8.45	8.45	8.30	.401	2	598
25	8.10	8.10	7.30	7.35B	7.30	.366	3	599
28	9.00	9.55B	9.00	9.45B	9.65	.455	2	599
29	9.35	9.80B	9.35	9.50A	9.35	.451	1	600
30	9.10	10.35	8.45	8.45	8.15	.412	27	615
31	8.25	8.65B	8.25	8.60	8.85	.438	8	621

IN AUGUST

1	9.00	9.65B	8.50	9.65B	10.15	.482	18	627
4	10.05	10.40	8.65A	8.65A	8.40	.421	53	637
5	8.20	8.25	7.70	8.25	8.10	.412	12	643
6	8.55	8.55	8.20A	8.55	8.20	.419	2	643
7	8.25	8.25	7.75	8.00B	8.15	.418	43	686
8	....	8.20B	7.80A	8.20B	8.00	.418	....	686

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

DECEMBER 1986 235 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	7.30@.25	7.30	6.60	6.80	6.45	.358	39	671
12	6.30	6.50	5.40	5.40	5.25	.313	230	758
13	5.50	5.50	4.75	4.75	4.55	.280	12	763
14	4.80@.85	4.85	4.05	4.20	4.20	.264	659	1096
15	4.05	4.30	4.00	4.10A	3.95	.256	510	1495
18	4.00	4.30B	3.75	3.80	3.75	.249	313	1530
19	4.10	4.10	3.75	3.85B	3.90	.259	313	1445
20	3.90	3.90	3.05	3.05	3.10	.213	857	1238
21	3.20	3.20	3.10	3.15B	3.15	.214	119	1212
22	3.05	3.20	3.05	3.15A	3.15	.212	22	1197
25	3.65	3.65	3.45A	3.45A	3.25	.220	4	1197
26	3.20	3.20	2.50	2.50	2.35	.169	45	1209
27	2.50	2.50	2.25	2.35	2.35	.166	53	1091
28	2.30	2.40	2.25	2.30B	2.30	.165	82	1171
29	2.25	2.40	2.20	2.40	2.40	.173	17	1174

IN SEPTEMBER

1	Exchange Closed; Labor Day							
2	2.25	3.40B	2.20	3.40B	3.35	.233	304	1177
3	3.40	3.60	3.00	3.00	2.75	.193	487	1113
4	2.65	2.65	2.25	2.25	2.15	.152	53	1164
5	2.35	2.90	2.25	2.90	2.90	.204	25	1134
8	3.10	3.50	3.00	3.25	3.25	.216	44	1132
9	3.00	3.75	3.00	3.35	3.40	.228	237	1202
10	3.25	3.80	3.25	3.55	3.55	.241	78	1244
11	4.50@.80	9.15	4.50	9.00	8.80	.484	1327	1910
12	8.80	14.25	8.60	12.25@.50	12.70	.585	438	1907
15	11.70	11.90	11.40	11.70A	11.40	.557	101	1975
16	13.10@.50	13.50	11.05	11.30	11.45	.562	283	1874
17	10.90	11.70	9.95	11.70	11.60	.571	118	1908
18	12.00@.10	12.10	10.15	10.95	11.10	.559	50	1899
19	10.90	11.90	10.80A	11.10	11.20	.567	238	2059
22	10.80	10.80	8.70A	8.90A	8.75	.490	32	2073
23	8.70	8.75	7.50	7.50	7.60	.451	287	2134
24	7.85	8.05	7.20	7.60	7.80	.465	237	2186
25	7.85	11.40B	7.85	10.65	10.30	.553	149	2221
26	10.40	11.00B	8.90	9.90	10.05	.542	111	2243
29	11.50	12.85B	11.35	11.55	11.40	.590	111	2255
30	10.55	11.05B	9.35	10.75	10.80	.569	160	2265

IN OCTOBER

1	10.25	10.25	8.45	9.40	9.10	.510	526	2452
2	9.20	9.55	8.50A	8.50A	8.45	.487	87	2491
3	7.80	10.35B	7.70	9.50	9.70	.534	220	2463
6	9.50	9.80B	8.30	8.65	8.80	.501	36	2471
7	9.00	9.75	8.50	8.55	8.50	.492	34	2488
8	9.70	9.70	7.30	7.50	7.45	.449	652	2872
9	7.35	8.25	6.80	8.05	8.10	.481	250	2898
10	8.20@.50	8.50	7.50	8.15A	7.95	.481	193	2931
13	7.55	8.15B	7.10	7.10	7.10	.446	35	2947
14	6.95	8.60	6.80	7.85	8.00	.488	244	3010
15	7.90@.95	8.00	5.50	5.55@.50	5.70	.387	721	3134
16	5.40@.35	5.95	5.00	5.45	5.30	.386	870	3132
17	5.65	6.35	5.60	5.90	5.90	.421	633	3186
20	6.90	8.00	6.75	7.00@6.90	6.90	.473	312	3181
21	6.70	7.35	6.30	6.65@.60	6.70	.479	706	3297
22	6.50	6.55	6.00A	6.30	6.55	.481	347	3305
23	6.30	6.30	4.00	4.55	4.50	.382	883	3248
24	4.60	5.05	4.25	4.95B	5.00	.421	244	3254
27	5.10@.00	5.85	4.40	4.40	4.40	.386	202	3341
28	4.40@.55	4.70	4.00	4.50	4.55	.394	380	3360
29	4.55	4.70B	3.70	3.90A	3.85	.349	266	3392
30	2.70@.90	3.10	2.50	2.75	2.75	.279	1658	3725
31	2.90	2.90	2.40	2.40A	2.35	.257	700	4043

IN NOVEMBER

3	2.15@.10	2.35	2.00	2.05	2.00	.224	1455	4914
4	2.25	2.35	1.80	1.85@.90	1.85	.213	476	5089
5	1.95@2.00	2.05	1.60	1.65A	1.65	.192	657	5253
6	1.90	2.40	1.65	1.85	1.85	.207	793	5382
7	1.95	2.10	1.70	1.85	1.85	.208	264	5490
10	2.00	2.10	1.60	1.70	1.65	.186	454	5649
11	1.55	1.60	1.30	1.30	1.30	.159	416	5696
12	1.30	1.60	1.20	1.35	1.35	.168	703	5900
13	1.35@.30	2.55	1.30	2.50@.55	2.45	.289	758	5804
14	2.45	2.65	1.55	1.55	1.50	.192	1602	6290
17	2.00@1.95	2.00	1.35	1.90	1.85	.228	583	6334
18	1.85@.90	4.35B	1.70	3.90@4.00	3.90	.418	4885	5315
19	3.90	4.60	3.15	3.40@.45	3.40	.381	1356	5009
20	3.15@.00	3.20	1.70	1.90@.85	1.90	.249	2476	5670
21	1.85@.90	2.00	1.00	1.30@.25	1.25	.176	1614	5966
24	1.20@.25	1.25	.75	.80	.80	.096	1918	6101

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

DECEMBER 1986 235 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	.85@.80	1.00	.65	.70	.65	.071	1301	6424
26	.75	.80	.60	.60	.60	.066	1402	7070
27	Exchange Closed: Thanksgiving Day							
28	.60	.70	.60	.70	.70	.069	576	6709

IN DECEMBER

1	.85	1.00	.35	.35	.40	.031	656	6572
2	.30@.40	.40	.20	.25	.25	.011	855	6563
3	.25	.25	.20	.20	.25	.010	557	6847
4	.25	.25	.15	.20	.20	.007	442	6903
5	.20	.35B	.15	.25	.25	.015	394	6988
8	.25	.35	.15	.25	.25	.007	365	7025
9	.25	.30	.20	.25	.25	.011	625	6856
10	.25	.25	.15	.20	.20	.004	356	6660
11	.15@.20	.35	.15	.30	.30	.012	379	6495
12	.25	.25	.15	.15	.15	.013	102	6468
15	.20	.25	.05	.05	.05	.000	593	6335
16	CAB	.05	CAB	.05	.05	.000	169	6330
17	CAB	CAB	CAB	CAB	CAB	.000	17	6518
18	CAB	.05	CAB	CAB	CAB	.000	48	6277
19	CAB	CAB	CAB	CAB	CAB	.000	89	....
22	....	....	....	....	....	.000	43	....

DECEMBER 1986 240 PUTS

IN MAY 1986

26	Exchange Closed: Memorial Day							
27	7.40	7.40	7.00A	7.00A	6.10	.334	5	5
28	....	....	....	6.10N	5.95	.315	..	5
29	....	6.50B	....	5.95N	5.85	.304	..	5
30	....	6.05B	....	6.05B	6.35	.317	...	5

IN JUNE

2	7.75	7.75	7.75	7.75	7.30	.350	20	25
3	....	7.45B	7.25A	7.25A	6.90	.336	....	25
4	....	7.80B	....	7.35B	7.40	.360	...	25
5	....	....	7.25A	7.25A	6.95	.340	....	25
6	....	7.00B	....	7.00B	7.05	.346	....	25
9	7.80	9.60B	7.80	9.60B	9.80	.437	11	36
10	9.80	10.15B	9.75	9.75	9.80	.437	23	36
11	....	....	9.55A	9.55A	9.50	.415	....	36
12	....	....	....	9.50N	9.05	.406	....	36
13	7.50	7.50	7.35A	7.35A	7.05	.339	50	86
16	7.20@.25	7.25	7.20	7.25	6.85	.333	20	94
17	....	7.75B	....	7.75B	7.85	.370	....	90
18	7.70	8.35B	7.30	7.30	7.20	.352	4	91
19	7.80	7.80	7.80	7.80	7.80	.376	2	92
20	7.70	7.70	7.70	7.70	6.85	.342	2	94
23	7.00	7.50B	6.95A	7.50B	7.60	.375	5	94
24	....	....	6.30A	6.30A	6.50	.332	...	94
25	....	....	5.80A	6.50N	6.10	.319	...	94
26	6.30	6.30	6.30	6.30	5.95	.313	1	95
27	....	....	5.90A	5.90A	5.85	.311	....	95
30	5.20	5.20	5.20	5.20	5.25	.284	1	95

IN JULY

1	5.20	5.30	5.15A	5.20A	4.90	.264	1	95
2	....	....	4.85A	4.85A	4.65	.256	....	95
3	....	5.05B	....	5.05B	5.35	.285	....	95
4	Exchange Closed: Independence Day							
7	6.50	7.60B	6.25	7.60B	8.05	.399	8	100
8	9.00	9.75B	9.00	9.20A	8.95	.426	3	101
9	8.40	8.85	8.40	8.60A	8.35	.408	7	101
10	8.50	9.60	8.10A	8.10A	7.85	.389	27	121
11	....	8.75B	....	8.75B	8.65	.416	...	121
14	10.00	10.25B	9.80A	10.25B	10.50	.477	5	122
15	10.70	12.30	10.70	12.20	12.45	.526	9	128
16	11.35	12.25B	11.35	12.25B	12.45	.524	18	128
17	12.80	12.80	11.80A	12.00	11.95	.510	5	128
18	12.80	12.80	12.20A	12.20A	11.80	.498	2	129
21	12.30	12.30	11.90A	11.90A	11.75	.505	12	140
22	10.80	11.00	10.80	11.00	10.80	.473	8	141
23	....	....	10.70A	10.70A	10.80	.481	....	141
24	10.80	11.00	10.80	11.00	10.70	.475	3	142
25	9.50	9.50	9.50	9.50	9.45	.439	1	143
28	12.00	12.20B	12.00	12.00	12.25	.530	1	143
29	12.20	12.60	12.10	12.10	11.95	.527	6	147
30	13.00	13.00	11.25A	11.25A	10.60	.488	20	167
31	10.70	11.40	10.70	11.20A	11.35	.515	4	169

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

DECEMBER 1986 240 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	12.40	12.40	11.10A	12.40	12.90	.559	1	168
4	13.50	13.50	11.50A	11.50A	10.90	.499	3	167
5	....	....	10.25A	10.90N	10.50	.490	....	167
6	....	10.85B	....	....	....	.497	....	167
7	....	....	10.30A	10.65N	10.55	.496	....	167
8	....	10.60B	10.05A	10.60B	10.40	.498	....	167
11	9.00	9.00	9.00	9.00	8.55	.436	12	161
12	8.70	8.70	7.60A	7.60A	7.10	.389	6	165
13	7.30@.40	7.40	6.00A	6.35	6.25	.354	839	717
14	6.25	6.30	5.80	5.85A	5.80	.337	279	721
15	5.70	5.95B	5.50	5.60A	5.50	.329	200	622
18	5.80	6.25	5.15	5.15	5.20	.323	218	471
19	5.65	5.70	5.25	5.70	5.50	.334	221	572
20	5.70	5.70	4.30	4.30	4.40	.283	138	554
21	4.35	4.70	4.35	4.40	4.45	.284	15	558
22	4.75	4.75	4.40	4.50	4.45	.283	41	590
25	4.60@.50	4.90	4.45	4.75	4.60	.294	388	788
26	4.60	4.60	3.45	3.50	3.45	.234	487	618
27	3.55	3.65	3.15	3.45	3.45	.231	41	625
28	3.50	3.60	3.15	3.40B	3.40	.231	93	662
29	3.20	3.90	3.20	3.70	3.55	.241	23	669

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	3.50	4.90	3.20	4.80	4.85	.313	182	726
3	5.00@.10	5.15	4.20	4.25	4.05	.267	727	872
4	4.10	4.10	2.90	3.25	3.10	.216	189	992
5	3.20	4.40	3.00	4.40	4.25	.280	238	997
8	4.45@.65	5.25	4.25	4.75	4.65	.294	494	1297
9	4.10	5.20	4.10	4.85	4.85	.308	591	1630
10	5.00	5.55	4.90	5.15	5.10	.324	149	1745
11	6.40	12.20	6.40	11.25	11.65	.581	260	1730
12	11.70	16.50	11.60	15.70	15.80	.675	196	1742
15	14.80	15.80B	14.00	14.60	14.50	.649	136	1657
16	16.40	16.40	14.40	14.40	14.55	.653	135	1604
17	14.25	14.65	13.30	14.65	14.80	.660	88	1609
18	13.80	15.10B	13.50A	13.90	14.20	.649	160	1652
19	14.60	14.60	13.75A	14.20	14.35	.657	48	1654
22	13.00	13.30	11.70A	12.15A	11.55	.584	12	1618
23	11.15	11.60	10.20	10.20	10.25	.546	129	1626
24	10.20	10.80B	9.85	9.90	10.50	.560	124	1700
25	11.00	14.30	11.00	13.00	13.40	.646	66	1696
26	13.90	14.35B	12.00	13.40B	13.10	.635	35	1735
29	15.35	16.50	14.70A	14.70A	14.65	.681	15	1744
30	12.30	13.60B	12.30	13.60B	13.95	.662	11	1733

IN OCTOBER

1	13.45	13.45	11.30A	12.00A	12.00	.606	4	1729
2	11.95	12.80	11.80A	11.85	11.20	.584	73	1790
3	10.40	13.60B	10.40	12.50	12.75	.630	22	1801
6	11.65	12.85B	11.00A	11.70	11.65	.599	42	1782
7	12.05	12.95	11.25	11.25	11.25	.590	18	1759
8	12.25	12.40B	10.20	10.20	10.20	.548	51	1791
9	10.20	11.05	9.35	10.90	10.80	.580	139	1778
10	10.70	11.20B	10.60A	10.80B	10.75	.581	5	1780
13	10.75	10.90B	9.80A	9.80A	9.75	.548	1	1764
14	9.40	11.05B	9.40	11.05B	10.80	.590	3	1763
15	9.95	9.95	7.95	8.00	7.95	.489	36	1762
16	7.55@.50	8.35	7.15	7.75	7.55	.489	168	1846
17	7.90@.80	8.80B	7.80	8.40	8.40	.527	356	1855
20	9.60	10.50	9.45A	9.80A	9.60	.581	69	1857
21	9.30	10.20	9.10	9.35	9.45	.588	42	1890
22	9.20	9.20	8.75	9.00	9.35	.592	56	1900
23	7.75	8.30	6.40A	6.85	6.80	.494	483	2038
24	6.85	7.50B	6.45	7.45	7.45	.537	387	2254
27	7.20	8.45	6.65	6.65	6.70	.505	260	2139
28	6.90	7.00	6.05	6.95	6.90	.515	816	2254
29	6.85	7.10B	5.70	5.95	5.90	.469	358	2217
30	4.80	4.85	4.35	4.40	4.45	.394	696	2300
31	4.65@.55	4.70	4.00	4.00	3.90	.371	849	2055

IN NOVEMBER

3	3.50@.60	3.90	3.30	3.30	3.35	.336	552	2221
4	3.80	3.90	2.90	3.05	3.10	.325	1248	2862
5	3.35	3.40	2.75	2.85	2.80	.301	1053	3054
6	3.15	3.95	2.65	3.00	3.05	.322	1251	3530
7	3.15@.25	3.30	2.65	2.95@3.00	3.00	.327	448	3649
10	3.15@.10	3.40	2.65	2.75	2.65	.304	786	3864
11	2.55@.60	2.70	2.30	2.35	2.25	.271	451	4047
12	2.20	2.80	2.15	2.20@.30	2.25	.286	810	4555
13	2.25@.20	4.15	2.20	4.10@.15	4.10	.440	883	4762
14	4.05@.00	4.20	2.70	2.70	2.65	.324	2116	4318

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

DECEMBER 1986 240 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	3.10@ .30	3.45	2.35	3.40	3.30	.378	2016	4769
18	3.45@ .40	6.95	3.20	6.10	6.25	.592	2487	4439
19	6.20@ .15	7.30	5.50	5.60	5.65	.557	927	4215
20	5.30@ .05	5.45	3.30	3.30	3.40	.412	797	4377
21	3.30	3.55	1.75	2.40	2.35	.321	4203	5636
24	2.30@ .25	2.30	1.25	1.50	1.45	.209	1567	5784
25	1.50@ .40	1.65	1.20	1.25@ .20	1.20	.168	1162	6379
26	1.25	1.45	1.10	1.15	1.15	.163	809	5844
27	Exchange Closed: Thanksgiving Day							
28	1.15	1.30	1.10	1.30@ .20	1.20	.174	426	5920

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.80@ .75	2.00	.80	.90	.85	.101	800	5750
2	.75@ .80	.80	.50	.50	.45	.045	881	5583
3	.45@ .50	.50	.35	.50	.45	.044	597	5541
4	.45	.55	.35	.40	.40	.036	1219	5343
5	.45	.70	.35	.60B	.60	.064	406	5407
8	.50	.80	.35	.50	.50	.043	849	5425
9	.50	.65	.40	.55	.55	.065	811	5280
10	.55	.60	.35	.40	.40	.038	639	5311
11	.40@ .45	.90	.35	.60@ .65	.60	.082	1650	4679
12	.60	.60	.30	.45@ .50	.50	.098	1747	5131
15	.70	.80	.15	.15	.20	.017	1276	5662
16	.15	.20	.10	.15	.10	.005	322	5700
17	.10	.15	.05	.10	.10	.004	211	5703
18	.05@ .10	.10	CAB	.05	.05	.000	776	5678
19	.05	.05	CAB	CAB	CAB	.000	153	...
22	....	....	....	....	....	.003	14	....
24	....	....	....	....	....	.016	1	...

DECEMBER 1986 245 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	8.65	8.65	8.30A	8.65	9.35	.416	....	...
3	9.95	9.95	9.20A	9.20A	8.90	.401	92	92
4	....	10.00B	....	9.35B	9.50	.426	....	92
5	9.90	9.90	9.25A	9.25A	8.95	.406	1	93
6	9.15	9.15	9.15	9.15	9.10	.412	2	95
9	....	12.00B	....	12.00B	12.25	.507	...	95
10	....	12.75B	....	12.75B	12.25	.507	...	95
11	....	....	11.90A	11.90A	11.95	.484	....	95
12	....	....	....	11.95N	11.40	.475	...	95
13	....	....	9.30A	9.30A	9.10	.406	...	95
16	9.00	9.00	9.00	9.00	8.75	.399	10	105
17	...	9.65B	....	9.65B	10.00	.438	...	105
18	10.40	10.45B	9.70A	9.70A	9.30	.419	1	106
19	9.25	9.90B	9.25	9.90B	10.00	.444	2	108
20	..	....	...	10.00N	8.85	.409	....	106
23	....	9.70B	....	9.70B	9.80	.444	....	106
24	8.40	8.40	8.00	8.00	8.45	.400	9	107
25	8.20	8.20	7.60A	8.20	8.00	.385	2	109
26	....	....	...	8.00N	7.85	.379	3	109
27	....	....	7.70A	7.70A	7.75	.378	...	109
30	6.90	6.90	6.90	6.90	7.00	.349	1	110

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	6.90	6.90	6.85	6.85	6.50	.327	2	112
2	6.30	6.30	6.30	6.30	6.25	.319	1	112
3	....	6.70B	....	6.70B	7.05	.351	....	112
4	Exchange Closed: Independence Day							
7	9.00	10.00	9.00	10.00	10.35	.472	11	122
8	11.70	12.20B	11.70	11.70	11.35	.500	2	124
9	11.10	11.30	10.90	10.90	10.75	.482	12	130
10	....	11.35B	10.40A	10.40A	10.10	.462	....	125
11	11.40	11.40	11.20A	11.20A	11.10	.490	1	126
14	12.90	12.90	12.80	12.80	13.35	.551	43	165
15	14.60	15.20B	14.60	15.20B	15.35	.599	12	165
16	15.20	15.20	14.55A	15.20	15.30	.597	2	163
17	....	....	14.95A	14.95A	14.80	.583	....	120
18	....	15.15B	....	14.80N	14.60	.571	....	120
21	....	15.00B	....	14.60N	14.60	.578	....	120
22	13.45@ .50	13.50	13.45	13.50	13.45	.547	30	145
23	....	....	13.35A	13.35A	13.55	.554	..	145
24	....	13.90B	....	13.55N	13.35	.548	....	145
25	12.00	12.00	12.00	12.00	11.95	.512	2	145
28	13.20	15.00B	13.20	15.00B	15.25	.604	20	165
29	....	15.50B	...	15.50B	14.95	.601	....	165
30	....	15.95B	14.10A	14.10A	13.35	.563	....	165
31	....	14.10B	..	14.10B	14.30	.590	....	165

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

DECEMBER 1986 245 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	15.25B	13.90A	15.25B	16.00	.633	....	165
4	16.80	16.80	13.85	13.85	13.75	.575	5	166
5	13.30	13.65	12.90A	13.15B	13.30	.566	5	167
6	14.10	14.10	13.75A	14.10	13.45	.574	4	167
7	....	...	13.05A	13.30A	13.40	.574	....	167
8	....	13.45B	12.85A	13.45B	13.25	.575	....	167
11	....	....	11.05A	11.05A	11.10	.515	....	167
12	10.60	10.60	9.60	9.60	9.40	.468	102	241
13	8.50	9.55B	8.45	8.60	8.35	.432	11	247
14	8.20	8.20	7.90	8.00	7.80	.415	4	246
15	7.70	8.00B	7.50	7.70A	7.45	.407	5	249
18	7.75	8.30	7.10	7.10	7.15	.402	303	432
19	8.10	8.10	7.00	7.40	7.45	.415	19	377
20	7.75	7.75	6.05	6.05	6.10	.360	42	387
21	6.20	6.55	6.20	6.50	6.20	.363	29	407
22	6.50	6.50	6.05	6.05	6.20	.362	10	313
25	6.85	6.85	6.45	6.65	6.40	.376	11	322
26	5.50	5.50	5.00	5.00	4.90	.309	18	314
27	5.00	5.10	4.50	4.90	4.90	.306	40	325
28	5.00	5.10	4.70	4.75	4.80	.307	48	344
29	4.95	5.00	4.55	5.00	5.05	.319	25	347

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	5.05	6.90	4.75	6.90	6.75	.401	52	356
3	6.90@ 7.00	7.15	5.90	5.90	5.70	.350	45	366
4	5.75@ .80	5.80	4.50	4.50	4.55	.292	54	396
5	4.90	6.20	4.45	6.00	6.00	.365	77	429
8	6.25@ .30	7.00	6.00	6.70	6.50	.382	113	464
9	6.00	7.20	5.90A	6.60	6.75	.397	59	429
10	6.65	7.45	6.65	7.20	7.10	.414	37	444
11	9.20@ .40	15.10	9.00	15.10	14.85	.671	344	459
12	14.85	19.50	14.80	18.90	19.30	.754	173	493
15	18.00@ 19.40	19.80	17.60	18.30A	17.95	.731	64	485
16	20.00	20.00	18.10	18.10	18.05	.734	56	438
17	16.75	16.80B	16.45	16.80B	18.35	.740	11	397
18	17.70	18.10B	17.30	18.10B	17.70	.730	11	401
19	17.65	18.20B	17.65	17.80	17.90	.737	2	398
22	16.30	16.30	15.10A	15.10A	14.85	.672	1	397
23	14.55	14.70B	13.40	13.40	13.40	.637	21	403
24	13.00	13.50B	13.00	13.25	13.65	.650	30	354
25	13.95	17.30B	13.95	16.60B	16.95	.729	2	353
26	17.80	18.00B	15.20	17.20B	16.55	.720	3	352
29	18.40	20.35	18.40	18.65A	18.30	.761	6	354
30	16.20	17.15B	15.50A	17.15B	17.55	.745	33	352

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	...	15.00A	16.30A	15.40	.694	....	349
2	....	16.30B	15.15A	15.40N	14.45	.675	....	348
3	13.70	17.60B	13.50	15.70B	16.15	.716	10	346
6	14.85	16.35B	14.30A	14.85	14.95	.689	....	346
7	...	15.20B	14.80A	14.80A	14.55	.682	1	345
8	13.50	15.70B	13.50	13.60	13.25	.642	12	342
9	....	13.80B	12.60A	13.80B	14.05	.673	....	342
10	....	14.60B	13.80A	14.10B	13.95	.674	....	342
13	....	14.10B	12.90A	12.90A	12.80	.645	....	424
14	13.45	14.40B	12.75A	14.40B	14.05	.685	3	324
15	12.85	12.85	11.25A	11.25A	10.80	.590	...	339
16	10.85	11.10B	10.00	11.10B	10.40	.590	13	345
17	11.55	11.60B	11.35	11.35	11.40	.628	18	355
20	13.10	13.40B	13.10	13.10	12.85	.681	1	358
21	12.40	13.20B	12.40	12.75B	12.75	.689	1	358
22	....	....	12.45A	12.45A	12.75	.694	...	358
23	11.20	11.20	9.60A	10.00A	9.60	.604	8	359
24	...	10.20B	9.40A	10.20B	10.55	.647	...	359
27	9.75	11.50B	9.60	9.60	9.60	.620	5	360
28	9.70	9.80	9.10	9.80	9.80	.632	16	367
29	9.70	10.00B	8.40	8.45	8.60	.589	4	370
30	6.70@ .95	7.15B	6.50	6.85	6.80	.516	163	419
31	6.80	7.05B	6.25	6.40	6.10	.494	387	566

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	5.75	6.00	5.30	5.30	5.30	.462	568	921
4	5.70	5.80	4.80	5.10	5.00	.453	511	1118
5	5.45	5.45	4.55	4.55	4.60	.429	661	1222
6	5.05	6.30	4.50	5.00	5.00	.455	728	1550
7	5.30@ .20	5.40	4.40	4.80B	4.90	.463	1068	1701
10	4.95@ 5.00	5.35	4.30	4.45B	4.50	.443	335	1921
11	4.45@ .40	4.45	4.00	4.00	3.90	.409	862	2101
12	3.85@ .80	4.65	3.70	3.95@ .85	3.95	.430	1064	2086
13	4.05	6.60	3.95	6.50	6.60	.597	1345	2511
14	6.50	6.85	4.55	4.55	4.60	.480	872	2399

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

DECEMBER 1986 245 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	5.50	5.80	4.30	5.60	5.50	.545	536	2397
18	5.65	10.30	5.25	9.80	9.60	.746	445	2217
19	9.45	10.90	8.45	8.75	8.85	.719	279	2080
20	8.15	8.55	5.70	5.85	5.95	.588	122	2033
21	5.80	6.05	3.45	4.30	4.35	.496	1539	2239
24	4.10	4.10	2.70	2.80@.85	2.80	.372	1045	2681
25	2.90@.95	3.20	2.35	2.35	2.35	.321	806	2887
26	2.45@.50	2.70	2.15	2.20	2.25	.317	947	2949
27	Exchange Closed: Thanksgiving Day							
28	2.15	2.65B	2.05	2.40	2.35	.343	1024	3162

IN DECEMBER

1	3.20@.40	3.65	1.50	1.55@.50	1.55	.242	1343	3442
2	1.55@.45	1.55	.95	.95	.95	.135	2301	3335
3	1.00	1.10	.75	1.00@.05	1.00	.134	2216	3683
4	1.05	1.10	.85	.95@.90	.90	.120	968	3863
5	.90	1.60	.85	1.30@.40	1.30	.189	1172	4383
8	1.15	2.05	.80	1.15	1.10	.160	968	4364
9	1.10	1.60	1.00	1.50@.40	1.40	.227	469	4207
10	1.50	1.50	.80	.95@1.05	1.05	.166	1472	4535
11	1.10@.20	2.50	1.05	1.65	1.60	.295	3311	4009
12	1.70	1.80	1.15	1.65	1.60	.352	1238	3999
15	2.00@.15	2.35	.70	.70@.75	.80	.185	1542	3960
16	.70@.75	.95	.50	.70	.55	.121	1029	4120
17	.55@.50	.85	.40	.80	.75	.189	957	4342
18	.60@.50	.90	.40	60@.55	.55	.168	1314	4754
19	.55	.60	CAB	CAB	CAB	.011	1959	....
22	....	....	....	....	....	.094	164	....
23	....	....	....	....	....	.125	17	....
24	....	....	....	....	....	.150	2	....

DECEMBER 1986 250 PUTS

IN MARCH 1986

26	18.00	18.00	16.35A	16.35A	16.35	.491	50	50
27	....	....	16.00A	16.35N	16.35	.491	....	50
28	Exchange Closed: Good Friday							
31	....	....	15.95A	16.35N	16.50	.495	..	50

IN APRIL

1	....	18.00B	....	18.00B	18.65	.544	....	50
2	....	19.30B	18.25A	18.25A	18.20	.535	....	50
3	....	20.35B	....	20.35B	20.80	.585	....	50
4	....	22.70B	....	22.70B	23.15	.625	....	50
7	....	24.00B	22.70A	22.70A	22.85	.622	....	50
8	....	....	19.70A	19.70A	19.20	.622	....	50
9	....	....	....	19.20N	19.35	.559	..	50
10	....	....	18.40A	18.40A	17.85	.531	....	50
11	....	18.35B	....	18.35B	18.40	.546	..	50
14	....	..	17.15A	17.15A	17.20	.521	..	50
15	....	....	....	17.20N	17.35	.524	....	50
16	....	....	15.30A	15.30A	14.80	.469	....	50
17	....	....	14.70A	14.70A	14.40	.463	....	50
18	15.00	15.00	15.00	15.00	14.40	.478	1	51
21	14.40	14.40	13.75A	13.75A	13.05	.449	1	52
22	13.25	14.75B	13.25	14.75B	14.50	.485	22	74
23	....	14.90B	....	14.50N	14.50	.486	....	74
24	....	....	....	14.50N	14.85	.495	....	74
25	15.00	15.00	15.00	15.00	14.50	.486	1	65
28	....	....	14.25A	14.25A	13.95	.474	....	65
29	....	16.00B	....	16.00B	16.05	.523	....	65
30	....	19.00B	....	19.00B	19.15	.584	....	65

IN MAY

1	....	....	....	19.15N	18.90	.584	....	65
2	....	19.15B	....	19.15B	19.20	.592	....	65
5	....	....	18.20A	18.20A	17.20	.553	....	65
6	....	17.60B	....	17.60B	17.60	.565	....	65
7	....	18.10B	....	18.10B	17.50	.567	....	65
8	....	....	....	17.50N	17.05	.565	....	65
9	....	....	16.70A	16.70A	16.35	.555	....	65
12	....	....	....	16.35N	16.80	.568	....	65
13	....	....	....	16.80N	16.85	.581	....	65
14	....	....	16.40A	16.40A	16.40	.575	....	65
15	....	18.30B	....	18.30B	18.60	.625	....	65
16	....	19.05B	....	19.05B	19.25	.640	....	65
19	....	....	18.50A	18.50A	18.35	.635	....	65
20	....	....	....	16.15A	15.80	.586	....	65
21	....	15.85B	15.40A	15.85B	15.70	.593	....	65
22	....	....	13.20A	13.20A	12.65	.526	....	65
23	....	....	12.50A	12.50A	12.30	.515	....	65
26	Exchange Closed: Memorial Day							
27	....	....	11.30A	11.30A	10.30	.464	....	65

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

DECEMBER 1986 250 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	....	....	10.25A	10.25A	9.95	.444	....	65
29	10.60	10.70B	10.10A	10.10A	9.75	.432	1	66
30	....	10.05B	....	9.80B	10.45	.447	....	66

IN JUNE

2	....	....	....	10.45N	11.75	.483	....	66
3	11.70	11.90B	11.40A	11.40A	11.20	.467	1	67
4	....	12.60B	....	11.80B	11.95	.493	....	67
5	11.35	11.35	11.35	11.35	11.25	.472	1	68
6	..	11.30B	....	11.30B	11.45	.479	....	68
9	....	14.80B	....	14.80B	15.10	.575	....	68
10	....	15.20B	....	15.20B	15.10	.575	....	68
11	....	....	14.65A	14.65A	14.65	.553	....	68
12	....	....	....	14.65N	14.05	.544	....	68
13	....	....	11.60A	11.60A	11.40	.473	....	68
16	....	....	....	11.40N	11.10	.467	....	68
17	11.60	12.50B	11.60	12.00B	12.50	.507	1	67
18	....	13.15B	12.10A	12.10A	11.70	.488	....	67
19	....	12.50B	....	12.50B	12.55	.513	....	67
20	....	....	11.90A	11.90A	11.25	.478	....	67
23	....	12.20B	....	12.20B	12.35	.514	....	67
24	10.70	10.70	10.30A	10.70	10.80	.469	1	68
25	....	....	9.70A	10.80N	10.25	.455	1	69
26	....	10.30B	....	10.25N	10.05	.448	....	69
27	....	....	9.85A	9.85A	9.95	.448	....	69
30	9.70	9.70	8.90A	8.90A	9.05	.418	4	73

IN JULY

1	8.75	8.75	8.75	8.75	8.45	.395	13	86
2	8.35	8.35	8.05	8.05	8.15	.385	8	93
3	8.80	9.00	8.80	9.00	9.10	.420	2	91
4	Exchange Closed: Independence Day							
7	10.60	12.45B	10.60	12.45B	13.05	.545	2	91
8	14.60	15.15B	14.45A	14.45A	14.20	.573	1	92
9	13.65	13.65	13.65	13.65	13.45	.554	2	94
10	14.65	14.70	13.00A	13.00A	12.80	.535	19	87
11	....	13.80B	....	13.80B	13.90	.562	....	87
14	....	15.15B	....	15.15B	16.35	.622	..	87
15	....	18.50B	....	18.50B	18.60	.667	....	87
16	....	....	18.05A	18.05A	18.55	.665	....	87
17	....	....	18.00A	18.00A	18.05	.652	....	87
18	....	18.40B	....	18.05N	17.75	.640	....	87
21	....	18.15B	....	17.75N	17.80	.647	....	87
22	....	....	16.90A	16.90A	16.50	.617	....	87
23	....	....	16.35A	16.35A	16.65	.624	....	87
24	....	17.00B	....	16.65N	16.40	.619	....	87
25	....	....	15.00A	15.00A	14.85	.584	....	87
28	....	18.15B	....	18.15B	18.60	.672	....	87
29	....	18.80B	....	18.80B	18.25	.669	....	87
30	....	19.40B	17.40A	17.40A	16.50	.634	....	87
31	....	17.30B	....	17.30B	17.55	.661	....	87

IN AUGUST

1	....	18.70B	17.15A	18.70B	19.45	.701	....	87
4	....	19.75B	17.50A	17.50A	16.90	.647	....	87
5	....	....	16.00A	16.90N	16.45	.639	....	87
6	....	16.90B	....	16.90B	16.65	.646	....	87
7	....	....	16.10A	16.65N	16.50	.647	....	87
8	....	16.55B	15.95A	16.55B	16.45	.649	....	87
11	....	....	14.50A	14.50A	14.00	.592	....	87
12	....	....	12.70A	12.70A	12.05	.547	..	87
13	12.40	12.40	10.60	10.80	10.85	.512	16	92
14	10.40	10.50	10.20	10.50	10.20	.495	11	97
15	10.00	10.45B	10.00	10.10	9.80	.488	2	97
18	9.60	10.60B	9.60	9.60	9.50	.484	7	97
19	9.80	10.10	9.65A	9.85	9.85	.499	4	100
20	9.10	9.10	8.50A	8.50A	8.25	.442	9	102
21	8.60	8.60	8.35	8.35	8.35	.445	3	101
22	....	8.40B	8.30A	8.30A	8.35	.445	....	101
25	9.20	9.25	8.70A	9.05	8.60	.461	21	122
26	7.50	7.50	6.90	7.00A	6.75	.391	41	142
27	6.70	7.00	6.35	6.60	6.70	.388	52	178
28	6.95	7.00	6.50	6.55	6.65	.390	281	449
29	6.75@.85	7.35	6.30	6.95	7.00	.405	154	574

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	6.45	9.30	6.45	9.30	9.15	.493	229	587
3	9.30	9.30	8.00	8.00	7.80	.439	532	1041
4	7.85	7.85	6.25	6.30	6.35	.377	120	1131
5	6.55@.70	8.20	6.35	8.20	8.20	.456	102	1173
8	8.50	9.40B	8.05	8.70	8.80	.474	150	1155

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

DECEMBER 1986 250 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	9.10	9.75	8.20A	9.20	9.10	.490	65	1151
10	9.10	10.00	9.10	9.60A	9.55	.508	14	1126
11	11.70	18.60B	11.40	18.60B	18.50	.751	191	1160
12	18.00	22.25	18.00	21.40	23.20	.821	96	1149
15	22.30@ 21.60	23.40B	21.50	21.50	21.75	.801	21	1135
16	24.30	24.30	22.00A	22.00A	21.85	.803	28	1147
17	20.40	20.40	19.95	19.95	22.10	.808	25	1133
18	21.50	22.00B	20.80A	21.50	21.55	.799	12	1125
19	22.30	22.30	22.30	22.30	21.75	.805	10	821
22	20.70	20.85	19.20A	19.20A	18.45	.749	235	456
23	....	18.50B	17.00A	17.00A	16.95	.719	....	574
24	16.85	17.05B	16.50A	16.85A	17.25	.731	40	584
25	17.75	22.20B	17.50	20.80A	20.80	.800	118	643
26	....	21.75B	19.00A	21.00B	20.35	.792	....	623
29	22.30	25.65B	22.30	22.80A	22.30	.827	2	613
30	20.10	21.20	19.90A	21.20	21.45	.814	35	613

IN OCTOBER

1	19.50	19.60B	18.40A	19.60B	19.10	.771	60	631
2	19.25	19.70	18.60	19.10A	18.05	.754	63	613
3	17.00	21.80B	17.00	19.40B	19.95	.790	5	614
6	....	20.25B	17.80A	19.05A	18.60	.768	....	617
7	....	19.15B	18.50A	18.50A	18.25	.762	....	616
8	....	19.60B	17.00A	17.00A	16.65	.727	....	616
9	17.00	17.60B	16.05A	17.60B	17.60	.754	1	617
10	....	18.30B	17.10A	17.65B	17.60	.755	....	617
13	....	17.65B	16.40A	16.40A	16.30	.732	....	617
14	....	18.05B	16.15A	18.05B	17.75	.767	....	617
15	16.35	17.80B	14.00	14.20	14.05	.683	3	616
16	13.85	14.30B	13.10	14.30B	13.65	.684	23	611
17	13.95	15.20B	13.95	14.35B	14.85	.719	1	609
20	17.45	17.45	17.40A	17.40A	16.60	.768	2	750
21	....	16.70B	16.25A	16.70B	16.55	.776	....	750
22	....	....	15.85A	16.00A	16.55	.781	....	610
23	....	....	12.90A	13.30A	12.95	.705	....	750
24	....	13.80B	12.65A	13.80B	14.15	.744	....	610
27	....	15.30B	13.10A	13.10A	13.05	.724	....	610
28	12.50	13.00B	12.45A	13.00B	13.30	.735	6	613
29	....	13.55B	11.80A	12.00A	11.85	.700	....	613
30	9.65	9.90B	9.50A	9.65	9.65	.634	33	623
31	9.00	9.90B	9.00	9.30	8.90	.615	6	623

IN NOVEMBER

3	8.35	8.80	7.90	7.90	7.95	.590	62	629
4	8.75	8.80B	7.20	7.80	7.65	.583	323	862
5	8.15	8.15	6.90	7.10A	7.00	.562	275	1075
6	7.60	8.75	6.75	7.60	7.55	.590	542	1346
7	7.55	7.90B	6.95	7.40	7.60	.600	330	1387
10	7.50	8.20B	6.95	7.00	7.00	.588	172	1380
11	7.00	7.00	6.25	6.25	6.30	.556	289	1326
12	6.25	7.15	6.15	6.55	6.45	.580	137	1344
13	6.70	10.00	6.70	10.00	10.00	.737	28	1381
14	9.70	9.70	7.45	7.50@ .45	7.30	.636	43	1401
17	8.50@ .70	8.95	7.25A	8.60B	8.65	.702	55	1417
18	8.35	13.80B	8.35	13.80B	13.75	.861	51	1402
19	13.85	14.95	12.70A	12.70A	12.75	.843	151	1398
20	12.40	12.40	9.50	9.50	9.25	.745	18	1405
21	8.00	8.00	6.00	7.25	7.25	.668	12	1576
24	6.90	6.90	4.80	5.10A	5.00	.558	280	1528
25	5.30	5.55B	4.15	4.15	4.20	.508	52	1565
26	4.55	4.75	3.95	4.10@ .15	4.10	.509	156	1588
27	Exchange Closed. Thanksgiving Day							
28	4.05	4.70B	4.00	4.50	4.45	.548	445	1741

IN DECEMBER

1	6.20@ .00	6.70	3.15	3.45	3.25	.446	637	1924
2	3.15@ .05	3.40	2.00	2.10	2.05	.299	1145	2088
3	2.05@ .10	2.30	1.70	2.30@ .15	2.10	.303	1261	2483
4	2.20	2.25	1.75	2.00	1.95	.284	749	2749
5	1.90@ 2.00	3.30	1.75	2.65@ .60	2.65	.398	766	2751
8	2.45	4.10	1.95	2.50	2.50	.387	1042	2608
9	2.45	3.45B	2.40	3.20	3.15	.497	619	2452
10	3.30@ .20	3.30	1.90	2.45@ .40	2.40	.427	776	2460
11	2.65	5.00	2.35	3.70	3.85	.615	718	2335
12	3.90	4.40	3.20	4.20@ .40	4.20	.695	354	2367
15	5.00@ .20	5.90	2.55	2.55@ .70	2.85	.611	335	2378
16	2.70	3.15	2.00	2.35	2.30	.577	459	2429
17	2.15	3.50	1.90	3.30@ .20	3.15	.786	204	2463
18	2.80@ .90	3.60	2.40	3.30	3.35	.921	393	2442
19	3.35	3.90B	.15	.25@ .15	.25	.549	478	2504
22	....	....	....	....	....	.526	18	....
23	....	....	....	....	....	.522	6	....

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

DECEMBER 1986 250 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	....	....	....	....	....	.519	....	....

DECEMBER 1986 255 PUTS

IN APRIL 1986

17	17.20	17.20	17.20	17.20	17.00	.514	50	50
18	....	17.35B	....	17.35B	17.10	.529	....	50
21	....	....	16.20A	16.20A	15.60	.500	....	50
22	....	17.45B	....	17.45B	17.25	.536	....	50
23	....	17.60B	....	17.25N	17.25	.538	....	50
24	....	....	....	17.25N	17.60	.547	....	50
25	....	....	....	17.60N	17.20	.539	....	50
28	....	....	16.90A	16.90A	16.75	.527	....	50
29	....	19.00B	....	19.00B	19.00	.575	....	50
30	....	22.00B	....	22.00B	22.40	.635	....	50

IN MAY

1	....	....	....	22.40N	22.15	.636	....	50
2	....	22.40B	....	22.40B	22.50	.643	....	50
5	....	....	21.20A	21.20A	20.25	.606	....	50
6	....	20.70B	....	20.70B	20.75	.618	....	50
7	....	21.35B	....	21.35B	20.70	.621	....	50
8	....	....	....	20.70N	20.15	.619	....	50
9	....	....	19.80A	19.80A	19.40	.609	....	50
12	....	....	....	19.40N	19.95	.623	....	50
13	....	....	....	19.95N	20.10	.637	....	50
14	....	....	19.65A	19.65A	19.60	.631	....	50
15	....	21.70B	....	21.70B	22.05	.679	....	50
16	....	22.50B	....	22.50B	22.50	.694	....	50
19	....	....	22.00A	22.00A	21.85	.690	....	50
20	....	....	....	19.50A	19.05	.645	....	50
21	....	19.20B	18.70A	19.20B	19.00	.652	....	50
22	....	....	16.20A	16.20A	15.65	.589	....	50
23	....	....	15.30A	15.30A	15.25	.579	....	50
26	Exchange Closed. Memorial Day							
27	....	....	14.00A	14.00A	12.95	.529	....	50
28	12.75	12.75	12.75	12.75	12.45	.510	1	51
29	....	13.30B	....	12.45N	12.20	.498	....	51
30	....	12.55B	....	12.40B	13.00	.513	....	51

IN JUNE

2	....	....	....	13.00N	14.45	.549	....	51
3	....	14.60B	14.20A	14.20A	13.85	.533	....	51
4	14.50	15.50B	14.50	14.60B	14.70	.559	20	71
5	....	....	14.20A	14.20A	13.95	.539	....	71
6	....	14.00B	....	14.00B	14.10	.546	....	71
9	....	18.00B	....	18.00B	18.25	.640	....	71
10	....	18.85B	....	18.85B	18.25	.640	....	71
11	....	....	17.65A	17.65A	17.70	.619	....	71
12	....	....	....	17.70N	17.05	.610	....	71
13	....	....	14.25A	14.25A	14.10	.541	....	71
16	....	....	....	14.10N	13.80	.535	....	71
17	....	14.90B	....	14.90B	15.30	.574	....	71
18	....	16.00B	14.90A	14.90A	14.50	.555	....	71
19	....	15.30B	....	15.30B	15.40	.581	....	71
20	....	....	....	15.40N	13.90	.546	....	71
23	....	15.10B	....	15.10B	15.20	.582	....	71
24	....	....	12.90A	12.90A	13.45	.538	....	71
25	12.15	12.60B	12.15	12.60B	12.85	.524	....	71
26	13.25	13.25	13.25	13.25	12.60	.518	6	77
27	....	....	12.40A	12.40A	12.50	.517	....	79
30	11.10	11.30	11.10	11.30	11.50	.488	6	80

IN JULY

1	....	....	11.10A	11.10A	10.70	.464	....	80
2	....	10.80B	10.45A	10.45A	10.35	.454	....	80
3	10.80	11.20B	10.80	11.20B	11.55	.490	....	80
4	Exchange Closed. Independence Day							
7	....	15.40B	....	15.40B	16.10	.615	2	82
8	17.75	18.40B	17.65A	17.65A	17.30	.641	1	82
9	....	....	16.65A	16.65A	16.55	.624	....	82
10	....	17.40B	16.00A	16.00A	15.70	.605	....	82
11	....	17.00B	....	17.00B	17.00	.631	....	82
14	....	18.35B	....	18.35B	19.75	.687	....	82
15	....	22.00B	....	22.00B	22.15	.729	....	82
16	....	....	21.55A	21.55A	22.10	.727	....	82
17	....	....	21.80A	21.80A	21.55	.714	....	82
18	....	21.90B	....	21.55N	21.10	.703	....	82
21	....	21.60B	....	21.10N	21.30	.710	....	82
22	....	....	20.25A	20.25A	19.90	.682	....	82
23	....	....	....	19.90N	20.10	.689	....	82
24	....	20.40B	....	20.10N	19.75	.684	....	82

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

DECEMBER 1986 255 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	....	....	18.20A	18.20A	18.05	.652	....	82
28	....	21.80B	....	21.80B	22.20	.734	....	82
29	....	22.40B	....	22.40B	21.85	.732	....	82
30	....	23.00B	20.90A	20.90A	19.95	.700	....	82
31	....	20.80B	....	20.80B	21.15	.724	....	82

IN AUGUST

1	....	22.40B	20.70A	22.40B	23.25	.761	....	82
4	....	23.55B	21.00A	21.00A	20.40	.713	....	82
5	19.60	19.70B	19.40A	19.60	19.90	.706	....	82
6	20.60	20.60	20.40A	20.60	20.20	.713	52	134
7	....	....	19.55A	20.20N	20.15	.713	....	82
8	....	20.20B	19.35A	20.20B	20.00	.716	....	82
11	....	....	17.80A	17.80A	17.25	.664	....	82
12	16.90	16.90	15.80A	15.80A	15.15	.622	1	83
13	13.60	15.25B	13.60	13.60	13.75	.589	....	83
14	....	..	13.25A	13.25A	13.00	.573	2	86
15	....	13.35B	12.90A	12.90A	12.55	.567	....	85
18	12.60	13.50B	12.30A	12.40A	12.25	.565	4	86
19	....	13.00B	....	12.70B	12.70	.580	....	83
20	11.75	11.75	11.05A	11.05A	10.85	.525	6	89
21	....	11.20B	....	11.20B	10.95	.529	....	89
22	11.00	11.00	10.85A	11.00	10.95	.530	1	90
25	....	11.55B	....	11.55B	11.25	.547	....	88
26	9.25	9.35	9.25	9.35	9.05	.476	103	151
27	9.10	9.10	8.70	9.10	9.00	.475	18	164
28	9.30	9.30	8.80	8.85	8.95	.477	8	169
29	9.15	9.15	8.80A	9.00B	9.35	.493	5	173

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	9.20	11.65	9.10A	11.65	11.90	.584	8	175
3	12.10	12.15	10.75A	10.75A	10.35	.530	6	177
4	9.10	9.15B	8.60	8.60	8.60	.466	187	327
5	8.90	10.70	8.80	10.70	10.80	.547	179	215
8	10.95	12.25B	10.95	11.65	11.50	.566	187	192
9	11.00	11.90B	10.80A	11.90B	11.90	.581	75	236
10	12.10	12.90B	11.70	12.40B	12.35	.599	4	238
11	14.75	20.40B	14.70	20.40B	22.40	.818	9	237
12	22.70	26.30	22.70	25.15	27.45	.874	60	290
15	26.50	26.50	25.10	25.60	25.80	.858	10	287
16	27.80	27.80	25.80	25.80	25.95	.859	2	288
17	....	..	24.70A	24.70A	26.20	.863	....	288
18	26.05	26.10B	24.50A	26.10B	25.65	.855	1	284
19	....	26.25B	....	26.25B	25.90	.860	....	284
22	....	....	23.20A	23.20A	22.40	.815	....	306
23	22.00	22.45B	20.80A	20.80A	20.70	.789	10	296
24	....	21.00B	20.40A	20.70N	21.25	.800	....	246
25	22.90	26.35	22.90	25.00A	25.00	.857	3	246
26	....	25.80B	23.00A	25.20B	24.45	.851	....	245
29	27.55	29.50B	27.00A	27.00A	26.55	.880	....	245
30	25.00	26.05B	24.00A	25.00	25.65	.869	2	244

IN OCTOBER

1	24.20	24.20	21.90A	24.00	23.15	.835	75	273
2	23.50	23.70B	22.85A	23.20A	22.05	.821	3	198
3	....	26.00B	21.25A	23.40B	24.10	.850	....	198
6	....	24.35B	21.80A	23.00A	22.65	.833	....	198
7	23.75	23.75	22.50A	22.50A	22.25	.828	15	198
8	....	23.75B	20.85A	20.85A	20.45	.799	....	198
9	....	21.50B	20.00A	21.50B	21.65	.822	....	198
10	....	22.10B	21.10A	21.70B	21.60	.823	....	198
13	....	21.70B	20.30A	20.30A	20.20	.805	....	198
14	....	22.15B	20.00A	21.70B	21.75	.834	....	198
15	....	21.80B	18.20A	18.20A	17.75	.764	....	198
16	....	18.05B	17.45A	18.05B	17.40	.766	....	198
17	....	18.80B	....	18.40B	18.70	.797	....	198
20	....	21.40B	....	21.40B	20.70	.839	....	198
21	21.05	21.05	20.35A	21.05	20.70	.846	1	198
22	....	....	20.30A	20.30A	20.70	.851	....	198
23	....	....	16.60A	17.00A	16.75	.790	....	198
24	....	17.80B	16.45A	17.80B	18.20	.824	....	197
27	....	19.45B	17.05A	17.05A	16.95	.810	....	198
28	....	17.00B	16.30A	17.00B	17.20	.820	....	198
29	....	17.40B	15.90A	15.90A	16.65	.792	....	198
30	....	....	13.00A	13.10A	13.10	.738	....	198
31	....	13.50B	12.80A	12.80A	12.35	.724	....	198

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

DECEMBER 1986 255 PUTS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	11.75A	11.75A	11.20	.706	....	198
4	11.90	11.90	10.65A	10.65A	10.90	.702	12	210
5	11.00	11.40B	10.15A	10.30A	10.15	.685	2	211
6	10.25	11.75B	10.15A	10.90B	10.65	.713	1	211
7	....	11.30B	10.70A	10.80A	10.90	.724	....	211
10	10.90	11.75B	10.40A	10.40A	10.30	.718	5	216
11	10.10	10.10	9.60A	9.60A	9.45	.693	1	217
12	....	10.40B	9.40A	9.45N	9.80	.718	....	217
13	....	13.00B	....	13.00B	14.05	.845	....	217
14	....	....	12.05A	12.05A	10.85	.769	....	217
17	....	12.45B	10.80A	12.45B	12.55	.826	....	217
18	12.60	18.35B	12.45A	18.35B	18.30	.933	1	216
19	....	18.50B	17.50A	17.50A	17.20	.923	....	216
20	....	....	13.60A	13.60A	13.45	.861	....	216
21	....	..	9.80A	11.20A	11.00	.808	....	216
24	9.10	9.25B	8.05	8.40B	8.25	.730	2	216
25	8.70	9.10B	7.60A	7.60A	7.20	.691	1	216
26	7.35	7.90B	6.80	6.80	7.20	.695	93	280
27	Exchange Closed: Thanksgiving Day							
28	7.00	7.75	7.00	7.20	7.70	.736	16	291

IN DECEMBER

1	10.10	10.10	6.70A	6.70A	6.05	.661	102	240
2	5.60	6.10	3.90	3.90	4.05	.515	610	682
3	4.20	4.40	3.30	4.15A	4.10	.525	315	878
4	4.60	4.15	3.45	3.65	3.70	.509	174	895
5	3.75	5.70	3.50	5.20	5.15	.638	120	915
8	4.80	7.05	4.00	4.90	5.00	.657	70	897
9	5.65	6.40	5.20	6.40	6.20	.764	38	904
10	6.40	6.40	4.20	5.40	5.20	.720	377	1102
11	5.50	9.50	5.40	7.30	7.35	.866	110	1092
12	6.90	8.10	6.80	8.10B	8.20	.917	96	1079
15	9.30	10.20	6.70	6.70	6.55	.925	59	1058
16	6.00@5.90	7.35B	5.80	6.00	6.00	.937	34	1049
17	6.00	7.60	5.95A	7.55	7.50	.992	677	999
18	7.20	8.25B	7.00A	7.90A	8.00	.999	30	968
19	8.00	8.80B	5.50	5.50	5.25	.993	56	949
22	....	....	....	....	....	922	1	....
23	....	....	....	....	....	891	....	....

DECEMBER 1986 260 PUTS

IN JUNE 1986

5	17.75	17.75	17.20A	17.20A	17.00	.603	8	8
6	....	17.05B	....	17.05B	17.10	.610	....	8
9	....	21.40B	....	21.40B	21.75	.699	....	8
10	....	22.40B	....	22.40B	21.75	.700	....	8
11	....	....	21.00A	21.00A	21.05	.680	....	8
12	....	....	....	21.05N	20.35	.672	....	8
13	....	....	17.20A	17.20A	17.15	.605	....	8
16	....	....	....	17.15N	16.75	.600	....	8
17	....	18.00B	....	18.00B	18.45	.638	....	8
18	....	19.20B	17.90A	17.90A	17.55	.620	....	8
19	....	18.40B	....	18.40B	18.60	.645	....	8
20	....	....	....	18.60N	16.90	.611	....	8
23	....	18.30B	....	18.30B	18.40	.647	....	8
24	....	....	15.80A	15.80A	16.45	.604	....	8
25	....	....	15.00A	16.45N	15.75	.591	....	8
26	....	....	....	15.75N	15.55	.585	....	8
27	....	....	15.30A	15.30A	15.45	.585	....	8
30	....	....	14.05A	14.05A	14.25	.556	....	8

IN JULY

1	....	....	13.75A	13.75A	13.35	.533	....	8
2	....	13.40B	13.15A	13.15A	12.95	.523	....	8
3	....	13.85B	....	13.85B	14.30	.559	....	8
4	Exchange Closed: Independence Day							
7	....	18.70B	..	18.70B	19.45	.680	....	8
8	21.00	22.00B	21.00	21.00	20.80	.704	1	9
9	20.60	20.60	20.15A	20.15A	19.95	.688	2	11
10	....	20.90B	19.30A	19.30A	19.05	.670	....	11
11	....	20.35B	....	20.35B	20.40	.695	....	11
14	....	21.85B	....	21.85B	23.40	.746	....	11
15	....	26.00B	....	26.00B	26.05	.784	....	11
16	....	....	25.35A	25.35A	26.05	.782	....	11
17	....	....	25.70A	25.70A	25.35	.770	....	11
18	....	25.70B	25.25A	25.25A	24.80	.760	....	11
21	....	25.30B	....	24.80N	25.05	.767	....	11
22	....	....	23.80A	23.80A	23.60	.741	....	11
23	....	....	....	23.60N	23.85	.747	....	11
24	....	24.20B	....	23.85N	23.45	.743	....	11
25	....	....	21.80A	21.80A	21.65	.713	....	11
28	....	25.70B	....	25.70B	26.10	.788	....	11

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

DECEMBER 1986 260 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	....	26.30B	....	26.30B	25.75	.786	....	11
30	....	27.00B	24.70A	24.70A	23.70	.759	....	11
31	....	24.60B	....	24.55B	25.00	.781	....	11

IN AUGUST

1	....	26.35B	24.50A	26.35B	27.25	.813	....	11
4	....	27.55B	24.80A	24.80A	24.20	.771	....	11
5	....	....	23.10A	24.20N	23.65	.765	....	11
6	....	24.45B	....	23.65N	24.00	.771	....	11
7	....	....	23.40A	24.00N	24.00	.772	....	11
8	....	24.05B	23.05A	24.05B	23.85	.775	....	11
11	....	....	21.40A	21.40A	20.90	.729	....	11
12	....	....	19.20A	19.20A	18.55	.692	....	11
13	17.05	18.65B	17.05	17.05	17.00	.661	2	12
14	....	....	16.35A	16.35A	16.20	.648	....	10
15	....	16.55B	16.10A	16.10A	15.75	.643	....	10
18	15.70	16.95B	15.40A	15.40A	15.40	.642	1	10
19	....	16.25B	....	15.80B	16.00	.657	....	10
20	....	....	14.00A	14.00A	13.80	.605	....	10
21	13.60	14.00B	13.60	14.00B	13.90	.610	5	14
22	13.65	14.15	13.65	14.15	13.90	.611	2	15
25	....	14.65B	....	14.65B	14.35	.629	....	15
26	....	....	12.10A	12.10A	11.75	.561	....	15
27	11.75	12.20	11.10	11.10	11.70	.560	10	24
28	12.00	12.00	11.50A	11.50A	11.70	.564	3	25
29	....	11.75B	11.40A	11.75B	12.15	.581	....	25

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	14.00	14.60B	11.85A	14.60B	15.15	.668	1	26
3	14.70	14.70	13.75A	13.75A	13.30	.618	....	26
4	12.50	12.50	11.05	11.05	11.25	.555	9	34
5	11.50	13.10	11.50	13.10	13.90	.634	9	39
8	15.25	15.40B	14.85A	14.85A	14.65	.652	1	39
9	13.50	15.65	13.50	15.65	15.15	.667	8	35
10	15.00	16.25B	14.95	15.65B	15.60	.683	1	36
11	18.70	26.00	18.70	26.00	26.60	.871	11	37
12	40.00	40.00	32.00A	32.00A	31.75	.914	6	32
15	30.30	30.30	30.30	30.30	30.05	.901	2	30
16	32.00	32.05B	30.50A	30.50A	30.25	.902	1	31
17	....	....	28.70A	28.70A	30.50	.905	....	31
18	30.30	30.30	28.90A	30.30	30.00	.899	1	32
19	....	31.00B	....	31.00B	30.25	.902	....	32
22	29.60	29.60	27.30A	27.30A	26.60	.868	1	32
23	26.90	26.90	25.00A	25.00A	24.75	.847	3	35
24	....	25.15B	24.50A	24.75N	25.40	.856	....	35
25	....	30.50B	....	29.00B	29.30	.901	....	35
26	....	30.20B	27.30A	29.55B	28.80	.896	....	35
29	32.20	34.60B	31.50A	31.50A	30.95	.919	3	34
30	28.20	29.95	28.10	29.95	30.00	.911	11	44

IN OCTOBER

1	27.30	28.00B	26.40A	28.00B	27.35	.884	6	43
2	....	28.15B	27.15A	27.35N	26.25	.874	....	43
3	....	30.25B	25.30A	27.80B	28.35	.897	....	43
6	....	28.75B	26.00A	27.20A	26.90	.884	....	43
7	....	28.60B	26.75A	26.75A	26.45	.880	....	43
8	....	27.45B	25.05A	25.05A	24.60	.857	....	42
9	....	25.85B	24.00A	25.85B	25.90	.876	....	42
10	....	26.30B	25.30A	25.95B	25.85	.877	....	42
13	....	26.05B	24.50A	24.50A	24.40	.863	....	42
14	....	26.45B	24.00A	26.45B	26.00	.886	....	42
15	....	26.05B	22.50A	22.50A	21.75	.831	....	42
16	....	22.10B	21.45A	22.10B	21.50	.833	....	42
17	....	23.10B	....	22.60B	22.90	.859	....	42
20	....	25.00B	....	25.00B	25.10	.892	....	42
21	24.90	25.40B	24.65A	24.90	25.20	.898	4	46
22	....	....	24.80A	24.80A	25.20	.903	....	42
23	....	....	20.90A	21.30A	21.00	.857	....	42
24	....	22.15B	20.75A	22.15B	22.60	.884	....	42
27	....	23.95B	21.60A	21.60A	21.30	.876	....	42
28	....	....	20.60A	21.30N	21.60	.884	....	42
29	....	21.65B	19.80A	20.20A	19.95	.864	....	42
30	....	....	17.20A	17.25A	17.20	.823	....	42
31	....	17.65B	16.90A	16.90A	16.25	.813	....	42

IN NOVEMBER

3	....	....	15.75A	15.75A	15.05	.802	....	42
4	14.90	16.05B	14.40A	14.40A	14.75	.801	1	42
5	....	15.40B	13.85A	14.00A	13.90	.789	....	42
6	....	15.80B	....	14.80B	14.65	.813	....	42

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

DECEMBER 1986 260 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	....	15.35B	14.50A	14.50A	14.85	.824	....	42
10	....	15.85B	14.30A	14.30A	14.20	.823	....	42
11	....	....	13.75A	13.75A	13.20	.806	....	42
12	....	14.40B	13.10A	13.55B	13.70	.826	....	42
13	....	16.45B	....	16.45B	16.60	.917	....	42
14	....	....	16.35A	16.35A	15.15	.868	....	42
17	....	16.80B	14.95A	16.80B	16.90	.909	....	42
18	....	23.40B	16.80A	23.40B	23.05	.971	....	42
19	....	23.10B	22.30A	22.30A	21.90	.966	....	42
20	....	....	18.30A	18.30A	17.95	.934	....	42
21	....	....	13.95A	15.55A	15.40	.903	....	42
24	....	....	12.40A	12.40A	12.30	.857	....	42
25	....	13.25B	12.00A	12.00A	11.10	.832	....	42
26	....	11.90B	11.00A	11.00A	11.10	.839	....	40
27	Exchange Closed: Thanksgiving Day							
28	....	11.65B	10.90A	11.10N	11.80	.871	....	40

IN DECEMBER

1	13.60	14.30B	10.40A	10.40A	9.70	.831	2	42
2	9.35	9.45B	7.60A	7.60A	7.10	.722	24	62
3	6.50	7.25B	6.20A	7.25B	7.15	.735	43	94
4	7.15	7.45	6.40A	7.00	6.75	.727	61	141
5	6.60	9.20	6.60	9.20	8.70	.830	17	134
8	9.05	11.05	7.85A	8.70	8.65	.861	10	136
9	9.95	10.60	9.70A	10.00	10.30	.924	7	132
10	9.50	10.40B	8.10	8.10	9.25	.909	29	130
11	9.60	12.15B	9.60	11.90B	11.85	.971	1	131
12	12.10	13.00B	11.50	13.00B	12.95	.987	4	130
15	14.40	15.10B	11.70A	11.70A	11.25	.994	2	131
16	12.00	12.00	10.45A	10.45A	10.70	.997	1	131
17	10.65	12.25B	10.65	12.25B	12.40	.999	7	124
18	....	13.25B	12.00A	12.80B	13.00	.999	....	125
19	....	13.70B	11.00A	11.00A	10.25	.999	....	125
22	....	....	....	....	....	.997	....	....

DECEMBER 1986 265 PUTS

IN AUGUST 1986

18	20.70	20.70	18.70	18.75	18.95	.712	50	50
19	19.45	20.00B	19.15A	19.15A	19.60	.726	20	70
20	....	....	17.35A	17.35A	17.15	.680	....	70
21	....	17.60B	....	17.60B	17.30	.685	....	70
22	....	17.35B	16.90A	17.30N	17.30	.687	....	70
25	....	18.15B	....	18.15B	17.75	.704	....	70
26	....	....	15.20A	15.20A	14.85	.642	....	70
27	....	14.90B	14.50A	14.85N	14.80	.642	....	70
28	....	14.95B	14.60A	14.60A	14.85	.646	....	70
29	15.10	15.10	14.30A	15.10	15.35	.662	15	85

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	14.90	18.20B	14.85	18.20B	18.75	.743	41	126
3	18.50	18.50	17.20A	17.20A	16.70	.698	3	127
4	16.20	16.20	14.70	15.00	14.40	.640	120	233
5	....	16.25B	....	16.25B	17.40	.713	....	233
8	....	19.20B	....	18.00B	18.15	.730	....	233
9	....	18.70B	17.20A	18.70B	18.75	.743	....	233
10	....	19.25B	....	19.25B	19.25	.757	....	233
11	22.50	31.00B	22.50	31.00B	31.00	.912	2	235
12	....	35.15B	....	35.15B	36.25	.943	....	235
15	....	....	35.20A	35.20A	34.55	.934	....	235
16	....	36.55B	....	34.55N	34.70	.934	....	235
17	....	....	33.30A	33.30A	35.00	.936	....	235
18	34.30	34.30	33.50A	34.30	34.50	.932	....	235
19	....	35.60B	....	35.60B	34.80	.934	5	240
22	....	....	31.30A	31.30A	31.00	.908	....	235
23	....	31.05B	29.40A	29.40A	29.10	.892	....	235
24	....	29.65B	28.80A	29.10N	29.85	.900	....	235
25	....	33.75B	....	33.75B	33.90	.934	....	235
26	....	34.70B	31.80A	34.05B	33.35	.930	....	235
29	....	38.50B	....	35.90B	35.60	.947	....	235
30	....	....	32.90A	34.50A	34.55	.941	....	235

IN OCTOBER

1	....	....	30.80A	32.90A	31.80	.922	....	235
2	32.35	32.80B	31.55A	31.90	30.70	.914	40	215
3	29.40	34.85B	29.40	32.90	32.90	.931	190	157
6	....	33.25B	30.35A	31.70A	31.30	.922	....	157
7	31.50	32.10B	31.15A	31.15A	30.95	.919	2	157
8	....	31.95B	29.50A	29.50A	29.00	.902	....	157
9	....	30.25B	28.40A	30.25B	30.35	.916	....	157
10	....	30.75B	29.80A	30.40B	30.25	.917	....	157

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

DECEMBER 1986 265 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13	....	30.50B	29.00A	29.00A	28.80	.908	....	157
14	....	31.00B	28.50A	31.00B	30.50	.925	....	157
15	....	30.55B	26.90A	26.90A	26.05	.884	....	157
16	....	26.55B	25.80A	26.55B	25.85	.886	....	157
17	....	27.40B	....	27.00B	27.35	.906	....	157
20	....	29.50B	....	29.50B	29.65	.931	....	157
21	....	29.80B	....	29.80B	29.85	.936	....	157
22	....	....	29.45A	29.45A	29.85	.940	....	157
23	....	....	25.50A	25.90A	25.60	.907	....	157
24	....	26.75B	25.25A	26.75B	27.25	.928	....	157
27	....	28.50B	26.05A	26.05A	25.95	.923	....	157
28	....	....	25.15A	25.95N	26.25	.929	....	157
29	....	26.40B	24.50A	24.90A	24.55	.916	....	157
30	....	....	21.50A	21.80A	21.60	.887	....	157
31	....	22.15B	21.30A	21.30A	20.70	.881	....	157

IN NOVEMBER

3	....	....	20.20A	20.20A	19.45	.875	....	157
4	....	20.50B	18.95A	18.85A	19.05	.876	....	157
5	....	....	18.15A	18.25A	18.20	.868	....	157
6	18.00	20.35B	18.00	19.25B	19.15	.887	2	157
7	....	19.85B	19.00A	19.00A	19.35	.896	....	157
10	....	20.35B	18.75A	18.75A	18.65	.898	....	157
11	....	....	18.20A	18.20A	17.65	.887	....	157
12	....	18.85B	....	18.00B	18.25	.903	....	157
13	....	21.10B	....	21.10B	23.50	.960	....	157
14	....	....	21.25A	21.25A	19.80	.932	....	157
17	....	21.60B	19.60A	21.60B	21.70	.958	....	157
18	....	28.40B	21.60A	28.40B	27.95	.989	....	157
19	....	28.20B	27.35A	27.35A	26.90	.987	....	157
20	....	....	23.30A	23.30A	22.80	.972	....	117
21	....	....	18.80A	20.20A	20.20	.957	....	117
24	....	....	16.90A	16.90A	16.90	.935	....	117
25	....	18.00B	16.65A	16.65A	15.65	.922	....	117
26	....	16.50B	15.50A	15.50A	15.65	.927	....	117
27	Exchange Closed: Thanksgiving Day							
28	....	16.30B	15.55A	15.65N	16.45	.948	....	117

IN DECEMBER

1	18.25	19.20B	14.75A	14.75A	14.20	.931	2	119
2	13.20	13.95B	11.90A	11.90A	11.15	.871	2	117
3	10.20	11.35B	10.20	11.35B	11.20	.881	1	118
4	11.25	11.35B	10.50A	11.25	10.80	.880	....	118
5	....	13.00B	....	13.00B	13.20	.938	1	118
8	....	15.35B	12.35A	13.20N	13.20	.960	....	118
9	....	14.60B	....	14.60B	15.05	.983	....	117
10	....	15.25B	14.00A	14.00A	13.95	.981	....	117
11	....	17.00B	....	16.90B	16.85	.996	....	117
12	....	18.00B	16.45A	18.00B	17.95	.998	....	117
15	....	20.10B	16.70A	16.70A	16.25	.999	....	117
16	....	17.00B	15.65A	15.65A	15.75	.999	....	117
17	....	17.25B	15.65A	17.25B	17.40	.999	....	117
18	....	18.25B	17.00A	17.80B	18.00	1.000	....	117
19	....	18.80B	16.00A	16.00A	15.25	1.000	....	117
22	....	....	....	....	....	.999	....	....

MARCH 1987 220 PUTS

IN SEPTEMBER 1986

29	8.00	8.20	7.20A	7.20A	7.10	.331	3	3
30	6.70	7.10	6.00	6.40B	6.75	.318	9	12

IN OCTOBER

1	....	....	5.80A	6.10A	5.90	.282	1	13
2	5.80	6.10	5.60A	6.10	5.50	.270	4	15
3	....	5.75B	5.40A	5.75B	6.20	.296	....	15
6	....	....	5.20A	5.50A	5.70	.277	....	15
7	6.30	6.30	5.80A	5.80A	5.55	.272	2	16
8	5.40	5.40	5.15A	5.15A	4.95	.250	2	17
9	....	5.00B	4.80A	5.00B	5.25	.266	....	17
10	....	....	5.20A	5.20A	5.05	.266	....	17
13	5.25	5.25	5.00A	5.00A	4.50	.247	....	17
14	....	5.05B	....	5.05B	5.05	.270	1	18
15	5.10	5.15B	4.10	4.10	4.00	.218	13	31
16	4.05	4.05	4.05	4.05	4.00	.217	3	34
17	4.20	4.50	4.20	4.30A	4.10	.233	2	36
20	....	5.00	4.80	4.80	4.55	.258	....	36
21	....	....	....	4.55N	4.45	.259	....	36
22	4.30	4.30	4.10	4.15	4.30	.259	14	39
23	3.90@4.00	4.00	3.25	3.25	3.25	.209	17	51
24	3.40	3.70	3.25	3.70	3.60	.227	15	63

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

MARCH 1987 220 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	3.80	3.80	3.35	3.35	3.15	.207	3	66
28	3.20	3.20	3.00	3.15B	3.25	.210	17	82
29	3.35	3.35	2.90	2.90	2.80	.188	8	86
30	2.35	2.40B	2.35	2.35	2.30	.157	3	98
31	2.25	2.35	2.20	2.20	2.05	.148	18	103

IN NOVEMBER

3	2.00	2.00	1.90A	1.90A	1.70	.134	....	103
4	2.15	2.15	1.80	1.80	1.75	.126	10	110
5	....	....	....	1.75N	1.60	.118	....	111
6	1.70	1.85B	1.65A	1.85B	1.75	.124	2	113
7	1.95	1.95	1.90	1.90A	1.85	.124	29	140
10	1.95	2.00	1.85	1.85	1.65	.114	7	142
11	....	....	1.60A	1.60A	1.40	.103	....	142
12	1.60	1.65	1.55A	1.65	1.45	.105	3	142
13	1.50	2.05B	1.50	2.05B	2.10	.150	8	149
14	2.15	2.15	1.80	1.80	1.65	.113	23	163
17	1.80	1.85B	1.70	1.80	1.85	.127	8	162
18	2.00	2.90	1.90	2.90	2.90	.195	11	167
19	3.00	3.15	2.75	2.75A	2.65	.182	29	170
20	2.65	2.65	2.00	2.00	1.85	.137	18	185
21	1.95	1.95	1.35A	1.50	1.50	.112	29	210
24	1.50	1.50	1.20	1.20A	1.15	.083	60	260
25	1.20	1.25	1.05A	1.10	1.00	.073	41	301
26	1.10	1.20	1.00	1.00	.95	.071	15	320
27	Exchange Closed: Thanksgiving Day							
28	1.10	1.10	1.00	1.05	1.00	.074	5	326

IN DECEMBER

1	1.30	1.30	1.00	1.00	.90	.058	130	376
2	.95@.90	.95	.80	.80	.70	.042	10	379
3	.75	.85	.70	.75	.70	.042	39	395
4	.75	.75	.70	.70	.70	.040	29	412
5	.75	.90	.75	.85	.80	.053	22	433
8	.85	1.00	.85	.90	.90	.049	45	430
9	.85	.95	.85	.90	.95	.059	77	449
10	.95	.95	.80	.80	.90	.051	52	479
11	.85	1.15	.85	1.00A	1.00	.067	6	482
12	.90	1.05	.90	.95	1.00	.073	22	488
15	1.20@.25	1.25	.90A	.90A	.85	.059	44	498
16	.80	.90	.80	.85	.80	.055	10	495
17	.85	.95	.80	.95	.90	.064	174	577
18	.85	.95	.80	.90	.85	.065	23	584
19	.80	.80	.75	.75	.75	.059	11	691
22	.75	.75	.60	.65	.65	.055	5	702
23	.60	.70	.60	.65	.65	.062	14	701
24	.65@.70	.70	.60	.60	.60	.054	14	708
25	Exchange Closed: Christmas							
26	.55	.60	.55	.60	.60	.055	3	698
29	.70	.80	.60	.80	.80	.080	6	698
30	.80	.85	.70	.80	.80	.080	89	745
31	.75	.95	.75	.95	.90	.089	23	750

MARCH 1987 225 PUTS

IN SEPTEMBER 1986

19	9.00	9.00	9.00	9.00	9.00	.386	5	5
22	8.90	8.90	7.80A	7.80A	7.40	.333	8	13
23	7.50	7.50	7.15A	7.15A	6.50	.308	3	15
24	6.50	6.50	6.00	6.30B	6.45	.315	5	16
25	8.50	9.00	8.20	8.50	8.25	.375	35	45
26	8.20	8.35	7.80A	8.10A	7.85	.364	5	50
29	9.50	9.90B	9.30A	9.30A	9.10	.398	5	57
30	8.80	8.80	8.00	8.30B	8.70	.385	14	61

IN OCTOBER

1	7.60	7.90	7.60	7.85	7.65	.345	11	78
2	8.00	8.00	7.45A	7.75	7.25	.332	16	86
3	6.90	8.30	6.80	7.80A	7.95	.360	37	98
6	8.00	8.00	7.30A	7.70A	7.40	.340	3	101
7	8.00	8.00	7.50A	7.50A	7.20	.334	8	106
8	7.60@.90	7.90	6.80A	6.80A	6.50	.309	10	115
9	6.80	6.80	5.95	6.70B	6.90	.327	3	116
10	7.00	7.00	6.70	6.85A	6.75	.328	9	125
13	7.00	7.00	6.65A	6.70	6.00	.306	6	130
14	6.25	6.75B	6.25	6.75B	6.70	.332	5	135
15	7.00	7.00	5.75A	5.75A	5.30	.274	12	145
16	5.00	5.30	5.00	5.30	5.30	.273	4	146
17	5.50	5.70	5.50	5.60	5.55	.292	10	155
20	6.60	6.80	6.45A	6.45A	6.15	.321	19	174
21	6.05	6.35	6.00	6.00	5.95	.322	5	178
22	5.70	5.70	5.70	5.70	5.90	.323	1	179

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

MARCH 1987 225 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	5.30	5.45	4.65A	4.65A	4.55	267	3	179
24	4.55	4.85B	4.40	4.85B	5.00	289	16	191
27	5.25	5.30	4.40	4.50	4.45	267	32	200
28			4.30A	4.45N	4.55	271	9	199
29	4.25	4.25	4.05	4.20A	4.05	247	3	201
30	3.50	3.55	3.25A	3.45	3.30	211	33	231
31	3.45	3.45	3.20A	3.20A	3.05	200	5	235

IN NOVEMBER

3	2.95	2.95	2.80	2.80A	2.60	184	6	231
4	3.10	3.10	2.50	2.55B	2.55	177	25	253
5	2.65	2.65	2.50	2.50	2.40	166	44	295
6	2.50	2.75	2.45A	2.75	2.55	173	7	301
7	2.80	2.90	2.65	2.70	2.70	174	6	306
10	2.80	2.80	2.65	2.65	2.45	162	57	315
11	2.45	2.45	2.20	2.20	2.15	149	6	320
12	2.15	2.50	2.15	2.35A	2.20	153	43	321
13	2.30	3.30	2.30	3.30	3.10	210	23	343
14	3.10	3.10	2.50	2.50	2.45	165	26	350
17	2.65	2.70	2.45	2.70	2.75	183	7	352
18	2.80	4.15B	2.55	4.15B	4.15	267	14	334
19	4.30	4.45	3.95A	3.95A	3.90	252	113	380
20	3.60	3.70	3.10	3.10	2.80	196	214	435
21	2.90	2.90	2.10	2.35	2.25	165	54	437
24	2.25	2.25	2.00	2.00	1.80	127	47	430
25	1.80	1.90	1.65A	1.65A	1.60	114	68	404
26	1.70	1.70	1.50	1.50	1.50	112	72	449
27	Exchange Closed: Thanksgiving Day							
28	1.60	1.60	1.60	1.60	1.55	117	53	459

IN DECEMBER

1	1.80	2.05	1.65	1.65	1.35	095	226	529
2	1.25@ 35	1.35	1.10	1.15	1.10	070	19	600
3	1.10	1.15	1.00	1.10	1.10	071	17	615
4	1.10	1.20	1.05	1.10	1.10	068	31	634
5	1.10	1.40	1.05	1.35	1.30	086	36	665
8	1.40	1.60	1.20	1.30B	1.30	082	9	666
9	1.30	1.45	1.20A	1.45B	1.45	096	148	750
10	1.30	1.35B	1.25	1.25	1.30	085	24	769
11	1.30	1.60	1.30	1.55	1.55	108	8	774
12	1.50	1.55B	1.45	1.55B	1.60	117	113	794
15	1.90	1.90	1.20	1.20	1.35	099	54	813
16	1.40	1.40	1.30	1.30	1.30	093	11	818
17	1.25	1.35	1.20	1.35	1.35	105	8	872
18	1.25	1.45	1.25	1.45	1.35	108	23	881
19	1.25	1.35	1.15	1.30	1.25	099	18	880
22	1.20	1.25	1.10	1.10	1.15	095	8	887
23	1.15	1.15	1.10	1.15	1.20	105	28	881
24	1.10	1.10	1.00	1.00	1.05	095	16	888
25	Exchange Closed: Christmas							
26	1.05	1.05	1.05	1.05	1.05	097	2	893
29	1.10	1.45	1.10	1.45	1.45	135	30	898
30	1.40	1.40	1.25	1.35	1.40	135	95	909
31	1.30	1.70B	1.30	1.65	1.55	150	76	964

MARCH 1987 230 PUTS

IN JULY 1986

30	8.55	8.55	8.60A	8.60A	8.25	343	4	4
31	8.40	8.60B	8.40	8.60B	8.65	362	2	6

IN AUGUST

1		9.00B	8.60A	9.00B	9.60	392	...	6
4		9.50B	8.70A	8.70A	8.40	349	...	6
5			8.05A	8.05A	8.25	343	...	6
6				8.25N	8.20	348	...	6
7			8.00A	8.00A	8.20	348	...	6
8			7.95A	8.20N	8.05	348	...	6
11			6.85A	6.85A	6.85	304	...	6
12			6.00A	6.00A	5.90	271	...	6
13			5.30A	5.30A	5.25	248	...	6
14			5.05A	5.05A	4.90	236	...	6
15			4.85A	4.85A	4.75	230	...	6
16			4.65A	4.65A	4.30	225	...	6
19		4.35B		4.35B	4.55	231	...	6
20			4.00A	4.00A	3.80	198	...	6
21				3.80N	3.85	198	...	6
22				3.85N	3.85	197	...	6
25		4.05B		4.05B	3.85	203	...	6
26			3.40A	3.40A	3.05	164	...	6
27				3.05N	3.05	164	...	6
29	3.20	3.20	3.15	3.15	3.05	163	6	12

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

MARCH 1987 230 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	....	....	....	3.05N	3.15	168	....	12

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	....	3.95B	....	3.95B	4.05	.211	....	12
3	....	....	3.70A	3.70A	3.50	.184	....	12
4	....	....	3.00A	3.00A	2.95	.153	....	12
5	3.70	3.70	3.70	3.70	3.75	194	1	13
8	4.30	4.30	4.30	4.30	4.15	.203	3	16
9	....	4.25B	4.00A	4.25B	4.25	.213	....	16
10	4.60	4.60	4.60	4.60	4.45	.222	1	17
11	7.60	9.05B	7.60	9.05B	8.90	.389	8	15
12	14.00	14.00	12.00A	12.00A	12.45	.464	1	15
15	12.10	12.10	11.00	11.00	11.60	.442	3	17
16	12.10	12.10	11.65A	11.65A	11.45	.446	2	19
17	....	....	10.80A	11.45N	11.80	.461	....	19
18	11.80	11.80	10.85A	10.85A	11.20	.447	2	21
19	11.20	11.50B	11.10A	11.40	11.30	.454	5	22
22	....	....	9.80A	9.80A	9.40	.398	....	22
23	9.50	9.50	9.00	9.00	8.40	.372	3	25
24	8.40	8.70	8.15A	8.40	8.35	.380	8	31
25	10.70	10.70	10.70	10.70	10.40	.443	10	41
26	....	10.60B	9.75A	10.40N	10.00	.432	....	41
29	11.50	12.35B	11.30A	11.30A	11.45	.467	21	45
30	10.15	10.45B	10.10A	10.45B	10.95	.453	3	47

IN OCTOBER

1	10.10	10.10	9.50A	10.00	9.70	.411	6	52
2	9.70	10.50	9.65A	10.00A	9.25	.397	3	55
3	9.00	11.50	9.00	9.90A	10.10	.427	7	61
6	9.60	9.60	9.30A	9.60	9.45	.405	10	71
7	9.70	10.00B	9.55A	9.55A	9.20	.400	5	71
8	8.25	8.30B	8.25	8.30B	8.40	.373	1	70
9	8.30	9.20	7.90	9.20	8.85	.391	7	73
10	9.00	9.00	8.70A	9.00	8.65	.393	4	76
13	8.80	8.80	8.10A	8.10A	8.00	.370	1	77
14	8.00	9.25	8.00	9.25	8.70	.397	4	80
15	8.15	8.15	7.10	7.10	6.95	.335	8	87
16	7.10	7.10	7.10	7.10	6.95	.334	3	90
17	7.25	7.65	7.20	7.40	7.35	.356	12	101
20	8.10	8.50	8.10	8.35	8.10	.387	20	117
21	8.00	8.00	8.00	8.00	8.00	.389	7	125
22	8.00	8.00	7.60	7.65	7.80	.391	9	128
23	7.20	7.20	6.25	6.25A	6.15	.331	16	141
24	6.35	6.60B	6.10	6.60B	6.70	.356	65	189
27	6.40@ 50	6.90B	6.10	6.30	6.05	.334	32	203
28	6.15	6.30	5.80A	6.30	6.15	.339	14	211
29	6.15	6.15	5.70	5.70	5.50	.312	8	217
30	4.80@ 60	4.90	4.40	4.55B	4.60	.272	17	224
31	4.70	4.75	4.10	4.30	4.30	.260	45	254

IN NOVEMBER

3	4.10	4.20	3.95A	3.95A	3.80	.243	23	272
4	4.25	4.25	3.75A	3.75A	3.70	.235	11	283
5	3.75	3.85	3.45	3.65	3.45	.223	15	286
6	3.70	4.50	3.55A	3.70A	3.65	.232	23	300
7	3.90	3.95	3.55	3.90	3.80	.234	18	307
10	3.80	4.00	3.75A	3.75A	3.50	.221	28	324
11	3.45	3.55	3.15	3.15	3.15	.206	16	335
12	3.20	3.35B	3.10A	3.25	3.20	.212	8	332
13	3.25	4.30	3.25	4.30	4.40	.281	34	354
14	4.30@ 25	4.30	3.60	3.60	3.60	.227	54	346
17	4.00	4.10	3.50	3.75	3.95	.251	15	353
18	3.85	6.00	3.85	5.85	5.80	.348	467	751
19	5.60@ 90	6.50	5.40	5.45	5.40	.331	401	806
20	5.00	5.20	4.25	4.25	4.05	.267	388	715
21	3.95	4.10	3.00	3.35	3.35	.230	508	701
24	3.35	3.35	2.75	2.80	2.70	.184	153	617
25	2.65	2.85	2.45	2.45	2.30	.168	68	614
26	2.45	2.50	2.30	2.35	2.30	.165	24	617
27	Exchange Closed: Thanksgiving Day							
28	2.40	2.40	2.25	2.30	2.35	.172	114	675

IN DECEMBER

1	3.10	3.10	2.20	2.20	2.05	.144	395	879
2	2.00	2.10	1.75	1.75	1.60	.110	356	801
3	1.70@ 50	1.70	1.50	1.70	1.60	.111	64	843
4	1.50@ 60	1.60	1.50	1.55B	1.55	.107	30	857
5	1.60	2.25	1.60	2.00A	1.90	.132	32	872
8	1.95	2.25	1.80	1.80	1.80	.128	281	859
9	1.95	2.10	1.95	2.10	2.05	.147	68	901
10	1.95	2.00	1.80	1.80	1.85	.132	21	856

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

MARCH 1987 230 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	2.00	2.50	1.90	2.35	2.35	164	43	877
12	2.20	2.50	2.10	2.40	2.40	177	180	925
15	2.55@.50	2.80	1.85	1.85	2.00	152	271	1052
16	1.80	2.15	1.80	1.95A	1.95	145	130	1106
17	1.90	2.10B	1.90	2.00B	2.05	163	23	1101
18	2.00	2.10B	1.90	2.00B	2.05	167	38	1109
19	2.10	2.20	1.70	2.00	1.95	156	26	1123
22	1.90	1.90	1.70	1.80	1.85	150	68	1113
23	1.75	1.90	1.65	1.90	1.95	166	192	1097
24	1.80	1.80	1.70	1.70	1.65	152	13	1101
25	Exchange Closed: Christmas							
26	1.55	1.60	1.55	1.55	1.70	156	3	1101
29	1.85	2.40	1.70	2.35	2.35	209	55	1130
30	2.35	2.45	2.10	2.30	2.35	210	49	1146
31	2.25	2.90	2.10	2.75	2.55	230	99	1178

MARCH 1987 235 PUTS

IN JULY 1986

25	9.40	9.40	9.40	9.40	9.10	365	5	5
28	....	11.00B	....	11.00B	11.35	433	....	5
29	....	11.50B	....	11.35N	11.25	430	....	5
30	....	11.90B	10.80A	10.80A	10.25	401	....	5
31	10.50	10.75B	10.50	10.75B	10.80	422	20	25

IN AUGUST

1	....	11.25B	10.75A	11.25B	11.90	453	....	25
4	....	12.15B	10.80A	10.80A	10.50	408	....	25
5	....	....	10.05A	10.05A	10.30	401	....	25
6	....	....	....	10.30N	10.25	407	....	25
7	....	....	10.00A	10.00A	10.25	408	....	25
8	....	....	9.95A	10.25N	10.10	408	....	25
11	....	....	8.65A	8.65A	8.70	362	....	25
12	....	....	7.70A	7.70A	7.50	327	....	25
13	....	....	6.80A	6.80A	6.75	302	....	25
14	....	....	6.55A	6.55A	6.35	289	....	25
15	....	....	6.20A	6.20A	6.15	283	....	25
18	....	....	6.00A	6.00A	5.70	278	....	25
19	6.00	6.00	6.00	6.00	5.95	285	2	27
20	5.95	5.95	5.30A	5.30A	5.05	249	3	30
21	5.40	5.40	5.40	5.40	5.10	249	1	31
22	....	....	....	5.10N	5.10	249	....	31
25	....	5.40B	....	5.40B	5.15	256	....	31
26	....	....	4.45A	4.45A	4.10	212	....	31
27	....	....	....	4.10N	4.10	211	....	31
28	....	....	....	4.10N	4.10	211	....	31
29	....	....	....	4.10N	4.25	217	....	31

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	5.25	5.25	5.25	5.25	5.40	268	....	31
3	....	....	4.90A	4.90A	4.70	236	1	32
4	....	....	4.00A	4.00A	4.00	200	....	32
5	....	4.40B	....	4.40B	4.90	248	....	32
8	....	5.50B	....	5.50B	5.45	258	....	32
9	....	5.65B	5.30A	5.65B	5.60	270	....	32
10	6.60	6.60	5.90A	6.60	5.90	280	2	32
11	7.50	11.40B	7.50	11.35	11.20	459	171	197
12	13.00	14.50	11.50A	14.00	15.05	534	9	194
15	15.00	15.00	14.10	14.10	14.15	512	7	195
16	14.20	14.20	14.20	14.20	14.00	515	21	211
17	14.20	14.20	13.20A	14.20	14.40	529	1	211
18	....	....	13.35A	13.35A	13.75	515	....	211
19	....	14.00B	13.65A	14.00B	13.90	521	....	211
22	....	....	12.20A	12.20A	11.75	465	....	211
23	11.75	11.75	11.40A	11.40A	10.60	438	2	213
24	....	....	10.30A	10.40A	10.60	446	....	213
25	....	12.75B	....	12.75B	12.95	511	....	213
26	....	....	12.10A	12.75A	12.50	499	....	213
29	....	15.25B	....	14.20B	14.10	535	....	210
30	....	....	12.60A	13.40A	13.55	520	....	210

IN OCTOBER

1	....	....	11.85A	12.50A	12.10	478	....	210
2	....	12.15B	12.00A	12.15B	11.55	464	....	210
3	....	12.50B	11.30A	12.10B	12.60	494	....	210
6	....	....	11.70A	12.20A	11.75	472	....	210
7	12.55	12.55	11.90A	11.90A	11.60	466	26	220
8	11.25	11.25	10.95A	10.95A	10.60	408	2	227
9	10.75	11.30	10.20A	11.30	11.15	458	4	230
10	11.35	11.35	10.90A	11.35	10.95	459	4	232
13	....	....	10.90A	10.90A	10.10	436	....	231

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

MARCH 1987 235 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	....	11.10B	....	11.10B	11.00	464	....	231
15	10.60	10.60	9.50A	9.50A	8.95	399	5	234
16	8.50	8.50	8.50	8.50	8.90	399	2	235
17	9.45	9.70	9.40A	9.40A	9.45	422	4	239
20	10.70	10.75B	10.70	10.70	10.40	486	5	244
21	....	....	10.30A	10.30A	10.25	459	....	244
22	9.60	9.70	9.60	9.70	10.10	461	21	265
23	9.50	9.50	8.20A	8.20A	8.10	399	3	268
24	8.05	8.55B	8.05	8.55B	8.80	426	10	261
27	8.80	9.10B	8.35A	8.35A	8.05	404	1	262
28	8.00	8.00	7.70	7.80	8.20	410	22	284
29	8.35	8.35	7.55	7.70	7.35	382	18	299
30	6.35	6.80	6.20	6.35	6.30	339	14	305
31	6.15	6.40	6.00	6.00	5.90	327	24	321

IN NOVEMBER

3	5.55	5.75	5.45	5.45	5.30	309	55	362
4	5.55	5.55	5.20A	5.20A	5.15	301	2	360
5	5.25	5.30	4.80	4.90	4.80	288	38	396
6	4.95	5.70	4.90	5.30A	5.10	299	43	428
7	5.20	5.45	4.90A	5.05	5.25	302	25	438
10	5.30	5.50	5.00	5.00	4.90	289	16	430
11	4.65	4.75	4.55	4.55	4.45	272	11	437
12	4.05	4.90	4.05	4.65	4.55	280	7	440
13	4.60	5.95	4.60	5.95	6.10	359	16	451
14	6.10	6.40	5.05	5.20	4.95	300	49	473
17	5.30	5.40B	4.70	5.40B	5.50	328	32	486
18	5.35	7.75	5.30A	7.75	7.85	435	41	480
19	7.90@.70	8.20	7.10	7.35B	7.35	416	117	478
20	7.05@.10	7.25	5.95	5.95	5.65	347	25	497
21	5.70	5.70	4.05	4.80	4.80	305	44	515
24	4.80@.70	4.80	3.85	3.95	3.80	253	336	690
25	3.75	4.00	3.35	3.35	3.35	234	359	1106
26	3.55	3.55	3.20	3.20	3.30	231	154	1174
27	Exchange Closed: Thanksgiving Day							
28	3.25	3.50	3.25	3.45	3.40	241	70	1200

IN DECEMBER

1	4.00	4.20	3.00	3.00	2.90	206	363	1366
2	2.80	3.05	2.30	2.30	2.30	163	581	1389
3	2.30	2.50	2.10	2.50	2.30	164	703	1092
4	2.40	2.45	2.20	2.30	2.25	159	75	1090
5	2.25	3.20	2.25	2.80	2.80	192	54	1104
8	2.80	3.40	2.35	2.50	2.55	187	54	1117
9	2.40	3.10	2.40	3.00	3.00	211	21	1111
10	3.05	3.05	2.70	2.70	2.70	194	45	1119
11	3.00	3.80	2.80	3.25	3.30	234	63	1144
12	3.15	3.50	3.15	3.40	3.45	250	58	1193
15	3.80	4.00	2.95	2.95	3.00	221	52	1202
16	2.95	3.15	2.80	2.95	2.95	213	47	1188
17	2.95	3.30	2.80	3.25	3.15	235	90	1215
18	3.05	3.20	2.90	3.15	3.15	242	50	1213
19	3.20	3.30	2.75	3.00	2.95	228	93	1206
22	2.85	2.90	2.65	2.75B	2.85	223	115	1218
23	2.70	3.10	2.65	3.05	3.00	243	92	1216
24	2.90	2.95	2.60	2.65A	2.60	226	154	1216
25	Exchange Closed: Christmas							
26	2.65	2.80	2.65	2.80	2.75	233	81	1275
29	3.00	3.80	2.85	3.80	3.70	301	240	1384
30	3.65	3.80	3.35	3.70	3.70	303	296	1472
31	3.70	4.50	3.35	4.10A@.00	4.00	328	380	1439

MARCH 1987 240 PUTS

IN JUNE 1986

26	7.50	7.90	7.50	7.90	7.65	318	5	5
27	7.35	7.35	7.35	7.35	7.50	316	2	6
30	7.35	7.35	7.00A	7.00A	6.90	294	....	6

IN JULY

1	6.60	6.60	6.60	6.60	6.50	279	4	9
2	....	....	6.45A	6.45A	6.30	272	....	7
3	....	6.60B	....	6.60B	6.95	295	....	7
4	Exchange Closed: Independence Day							
7	7.00	9.65	7.00	9.65	9.65	387	2	9
8	....	10.75B	....	10.30B	10.40	409	....	7
9	....	....	10.25A	10.25A	9.90	394	....	7
10	....	10.80B	9.75A	9.75A	9.50	379	....	7
11	....	10.40B	....	10.40B	10.40	400	....	7
14	....	10.80B	....	10.80B	12.20	450	....	7
15	....	12.50B	....	12.50B	13.70	490	....	7
16	13.50	13.50	13.25A	13.25A	13.80	488	2	8
17	....	....	13.25A	13.25A	13.40	476	....	7

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

MARCH 1987 240 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	—	14.00B	—	14.00B	13.75	467	—	7
21	—	—	—	13.75N	13.25	471	—	7
22	—	—	12.80A	12.80A	12.40	447	—	7
23	—	—	—	12.40N	12.45	453	—	7
24	—	—	—	12.45N	12.30	449	—	7
25	—	—	11.50A	11.50A	11.25	422	—	7
28	—	13.45B	—	13.45B	13.85	493	—	7
29	13.85	14.00B	13.70	13.70	13.70	490	4	11
30	—	14.35B	13.20A	13.20A	12.55	460	—	11
31	—	13.20B	—	13.20B	13.20	481	—	11

IN AUGUST

1	—	13.75B	13.15A	13.75B	14.45	513	—	11
4	14.60	14.75B	13.15A	13.15A	12.80	468	5	16
5	—	—	12.30A	12.30A	12.65	461	—	16
6	—	—	—	12.65N	12.60	467	—	16
7	—	—	12.30A	12.30A	12.60	468	—	16
8	12.75	12.75	12.25A	12.75	12.45	469	5	16
11	—	—	10.75A	10.75A	10.85	422	—	16
12	9.95	9.95	9.70A	9.70A	9.45	386	5	21
13	9.35	9.35	8.60A	8.90	8.55	360	97	101
14	7.90	8.40	7.90	8.30A	8.10	346	5	98
15	—	—	8.00A	8.00A	7.80	340	44	142
18	8.15	8.20	7.70A	7.70A	7.35	336	6	148
19	7.80	8.00	7.80	8.00	7.70	344	14	157
20	8.05	8.05	6.75A	6.75A	6.55	305	16	173
21	6.90	7.00	6.90	7.00	6.60	306	3	176
22	6.80	6.80	6.65A	6.65A	6.60	306	1	177
25	7.30	7.30	7.00A	7.30	6.70	315	1	178
26	6.70	6.70	5.80A	5.80A	5.45	266	4	182
27	—	—	—	5.45N	5.45	265	—	182
28	5.75	5.75	5.75	5.75	5.45	266	3	185
29	—	—	—	5.45N	5.65	273	—	185

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	—	6.85B	—	6.85B	7.05	330	—	185
3	7.20	7.20	6.40A	6.40A	6.20	294	200	385
4	—	—	5.40A	5.40A	5.25	254	—	385
5	—	6.25B	—	6.25B	6.50	308	—	385
8	—	7.15B	—	7.15B	7.05	319	—	385
9	7.75	7.75	6.90A	7.50A	7.25	331	3	388
10	8.20	8.20	7.50A	7.70	7.60	343	4	390
11	11.65	12.15	11.65	12.15	13.20	530	137	281
12	16.00	17.00	14.80	17.00	18.00	602	39	290
15	18.50	18.50	16.50	17.50	17.00	579	10	296
16	18.70	18.70	17.00	17.00	16.85	582	14	286
17	16.90	16.90	16.00A	16.90	17.35	595	4	281
18	17.00	17.00	16.15A	16.15A	16.65	581	5	281
19	—	17.00B	—	17.00B	16.85	587	—	281
22	15.70	15.70	14.45A	14.45A	14.40	531	1	279
23	14.50	14.50	14.00A	14.00A	13.15	504	2	280
24	—	—	13.05A	13.15N	13.15	513	—	280
25	15.60	15.60	15.60	15.60	15.85	577	1	281
26	—	—	14.80A	15.85N	15.30	566	—	281
29	—	18.50B	—	17.20B	17.10	601	—	281
30	—	—	15.40A	16.30A	16.45	586	—	281

IN OCTOBER

1	—	-	14.50A	15.30A	14.85	545	—	281
2	—	14.90B	14.75A	14.90B	14.20	530	—	281
3	—	15.25B	13.90A	14.85B	15.40	560	—	281
6	—	—	14.30A	14.80A	14.45	539	—	281
7	15.10	15.25B	14.60A	~~14.60A~~	14.20	532	1	282
8	—	—	13.50A	13.50A	13.15	504	—	282
9	—	13.60B	12.75A	13.60B	13.80	524	—	282
10	—	—	13.55A	13.80N	13.60	525	—	282
13	—	—	13.50A	13.50A	12.60	502	—	282
14	—	13.80B	—	13.80B	13.70	531	—	282
15	12.10	12.10	11.90A	11.90A	11.25	465	1	283
16	11.25	11.25	11.25	11.25	11.20	465	1	283
17	11.60	11.70B	11.60	11.60	11.90	490	1	283
20	—	13.50B	—	13.50B	13.00	524	—	283
21	12.85	13.40	12.85	13.00A	12.90	528	2	284
22	—	—	12.60A	12.60A	12.75	531	—	283
23	—	—	10.60A	10.60A	10.40	469	—	283
24	10.40	11.00	10.35	11.00	11.25	497	5	288
27	—	11.60B	10.50A	10.50A	10.40	476	—	288
28	10.40	10.40	10.15	10.30B	10.55	483	8	296
29	9.80	9.80	9.70	9.80B	9.60	454	2	298
30	8.15	8.60	7.90	8.35A	8.30	410	132	335
31	8.10	8.50	8.00	8.00A	7.85	398	24	336

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

MARCH 1987 240 PUTS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	7.55	7.70	7.30A	7.30A	7.15	380	4	340
4	7.95	7.95	7.00A	7.00A	6.95	373	29	351
5	7.40	7.40	6.65	6.75A	6.55	359	6	356
6	6.90	7.85	6.65	7.20A	6.90	373	19	366
7	7.15	7.15	6.80A	6.90	6.95	377	11	373
10	7.00	7.05B	6.80A	7.00	6.55	364	7	377
11	6.65	6.65	6.05	6.05	6.00	346	13	389
12	5.95	6.65	5.85	6.40	6.15	356	36	401
13	6.30	7.80	6.25	7.80	8.10	442	17	410
14	8.10	8.55	6.90	6.90	6.65	380	16	414
17	7.50@ 70	7.70	6.60	7.40	7.35	411	32	436
18	7.75	10.70	7.25	10.05	10.25	523	33	449
19	10.40	10.90	9.90A	9.90A	9.80	504	32	449
20	9.25	9.40	7.90	7.90	7.60	433	26	466
21	7.60	7.70	5.90	6.40	6.65	388	70	493
24	6.25	6.30	5.35	5.50	5.35	332	35	519
25	5.50	5.75	4.70	4.70	4.75	311	661	651
26	4.95	5.00	4.60	4.60	4.70	308	79	661
27	Exchange Closed: Thanksgiving Day							
28	4.60	4.85	4.60	4.85	4.85	320	28	667

IN DECEMBER

1	5.95	6.00	4.50	4.50	4.15	281	30	660
2	3.90	4.25	3.20	3.40	3.10	228	373	733
3	3.20	3.45	3.00	3.45@ 40	3.35	230	132	765
4	3.25@ 20	3.45	3.10	3.35	3.25	223	166	897
5	3.30	4.30	3.15	3.95A	3.90	263	413	1122
8	3.70	4.70	3.60	3.80	3.70	258	266	1208
9	3.90	4.25	3.65	4.15	4.25	288	137	1328
10	4.35	4.35	3.50	3.75	3.90	268	240	1161
11	4.20	5.40	3.85	4.80	4.75	316	160	1188
12	4.75	5.00	4.40	4.90	4.95	335	173	1195
15	5.50@ 60	5.70	4.20	4.20	4.35	303	88	1211
16	4.30	4.55B	4.00	4.00	4.15	294	133	1303
17	4.35@ 30	4.75	4.05	4.55B	4.60	321	86	1350
18	4.25	4.60	4.05	4.60	4.50	329	64	1361
19	4.50	4.70	4.00	4.10	4.25	314	162	1322
22	4.20	4.20	3.80	4.10	4.10	310	103	1367
23	4.00	4.50	3.85	4.40	4.40	334	233	1441
24	4.00	4.10	3.85	4.10	4.00	316	179	1463
25	Exchange Closed: Christmas							
26	3.95	4.10	3.95	4.05A	4.10	325	2	1464
29	4.50	5.60	4.30	5.60	5.55	405	595	1524
30	5.55	5.75	5.00	5.50@ 55	5.55	409	183	1440
31	5.55	6.70	5.15	6.05	5.95	437	379	1374

MARCH 1987 245 PUTS

IN AUGUST 1986

18	10.00	10.00	9.70A	9.70A	9.35	356	1	1
19	—	9.55B	—	9.55B	9.70	405	—	1
20	10.00	10.00	8.65A	8.65A	8.40	364	1	2
21	8.70	8.95	8.70	8.75	8.45	366	8	10
22	8.90	8.90	8.50A	8.50A	8.45	366	3	13
25	8.80	9.00	8.80	9.00	8.60	376	2	14
26	8.00	8.00	7.45A	7.45A	7.05	324	1	15
27	7.55	7.55	7.00A	7.00A	7.05	324	1	16
28	7.70	7.70	7.30	7.30	7.10	325	5	21
29	7.30	7.30	7.00	7.10	7.30	333	4	25

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	7.35	8.80B	7.35	8.80B	9.00	395	3	28
3	9.00	9.00	8.15A	8.15A	7.95	357	1	29
4	8.00	8.00	7.00A	7.00A	6.80	313	3	28
5	—	7.00B	—	7.00B	8.35	371	—	28
8	—	9.15B	—	9.15B	9.00	384	—	28
9	—	9.35B	8.75A	9.35B	9.25	397	—	28
10	—	9.60B	—	9.60B	9.65	409	—	28
11	15.00	17.10B	15.00	16.60	16.70	597	28	15
12	17.80	21.00	17.00	21.00	21.20	665	4	15
15	20.80	20.80	19.50	20.00	20.10	643	5	14
16	22.30	22.30	20.00	20.00	20.00	645	19	31
17	19.25	19.25	18.40	19.00B	20.60	657	4	33
18	—	—	19.30A	19.30A	19.80	643	—	33
19	—	20.20B	—	20.20B	20.05	649	—	33
22	18.10	18.10	17.80A	18.10	17.35	596	2	32
23	—	—	16.80A	16.80A	16.00	569	—	32
24	—	—	15.90A	16.00N	16.05	578	—	32
25	—	18.70B	—	18.70B	19.00	640	—	32
26	17.60	18.50B	17.60	18.50B	18.40	629	1	33
29	20.75	21.90B	20.60A	20.60A	20.40	663	4	33
30	—	—	18.40A	19.40A	19.65	649	—	33

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

MARCH 1987 245 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....		17.50A	18.30A	17.85	608	....	33
2	....	17.90B	17.75A	17.90B	17.15	594	....	33
3	....	18.35B	16.80A	18.00B	18.50	623	....	33
6	....		17.15A	17.45A	17.45	603	....	33
7	....	18.20B	....	17.45N	17.20	597	....	33
8	....		16.40A	16.40A	16.00	569	....	33
9	....	16.60B	15.50A	16.60B	16.75	588	....	33
10	....		16.50A	16.60A	16.55	589	....	33
13	....		16.45A	16.45A	15.45	567	....	33
14	....	16.85B	....	16.85B	16.60	595	....	33
15	....		14.55A	14.55A	13.90	531	....	33
16	....		....	13.90N	13.85	531	....	33
17	14.80	14.80	14.80	14.80	14.65	556	1	34
20	....	16.65B	....	16.65B	15.95	591	....	33
21	....	....	....	15.95N	15.85	595	....	33
22	....	....	15.50A	15.50A	15.75	598	....	33
23	....	....	13.25A	13.25A	13.10	538	....	33
24	....	13.85B	....	13.85B	14.05	567	....	33
27	....	14.50B	13.55A	13.55A	13.10	547	....	33
28	12.75	13.20B	12.75	12.75	13.30	554	1	33
29	....	....	12.30A	12.70A	12.15	527	....	33
30	10.25	11.00	10.25	10.50	10.70	482	9	36
31	10.45	10.80	10.30A	10.30A	10.15	471	2	36

IN NOVEMBER

3	10.00	10.15	9.50	9.55A	9.35	454	15	43
4	10.00	10.00	9.15A	9.25	9.15	447	144	165
5	9.50	9.50	8.80	8.80	8.65	434	196	356
6	9.00	9.50	8.70A	9.40A	9.10	449	4	360
7	9.30	9.50	9.00	9.00	9.10	455	88	448
10	9.50	9.50	9.00	9.00	8.70	443	11	457
11	8.80	8.80	8.35	8.50	8.05	424	151	598
12	7.95@ .90	8.80	7.90	8.45A	8.25	436	283	878
13	8.45	10.25	8.40	10.25	10.65	526	14	881
14	10.60	10.90	9.00A	9.00A	8.90	463	19	887
17	9.80	9.80	8.80A	9.60	9.75	497	6	891
18	10.00	13.25B	10.00	13.25B	13.20	608	10	894
19	13.40@ .00	13.90B	12.40	12.50B	12.65	590	15	885
20	12.00	12.15B	10.15	10.25	10.15	520	10	880
21	10.00	10.00	8.25A	8.30	8.90	475	7	880
24	8.80	8.80	7.10	7.45	7.25	417	37	911
25	7.40	7.75	6.50A	6.50A	6.50	395	90	942
26	6.45	6.90	6.40A	6.40A	6.45	393	219	1153
27	Exchange Closed: Thanksgiving Day							
28	6.35	6.70	6.35	6.60	6.65	407	16	1164

IN DECEMBER

1	8.20	8.25	6.30	6.30	5.75	364	91	1255
2	5.50@ .25	5.85	4.30	4.40@ .65	4.40	305	595	1458
3	4.50	4.60	4.30	4.60	4.50	306	329	1597
4	4.50	4.80	4.30	4.65	4.40	298	102	1664
5	4.50	5.75	4.45	5.30	5.35	344	233	1826
8	5.60	6.35	5.00	5.15	5.20	340	291	1874
9	5.45	6.00	5.35	5.95	5.95	375	385	2176
10	6.05	6.05	5.10	5.35A	5.45	352	254	2149
11	5.70	8.00	5.55A	6.55	6.60	406	383	2399
12	6.40	6.80	6.30	6.80	6.90	428	47	2422
15	7.50@ .75	7.85	5.95	6.10	6.20	394	143	2488
16	5.90	6.50	5.70	5.85B	5.85	384	75	2529
17	5.95	6.40	5.70	6.25	6.45	415	166	2550
18	6.10	6.50	6.00	6.45	6.40	425	87	2576
19	6.50	6.90	6.00	6.00	6.05	409	241	2745
22	5.90	6.00	5.50	5.80	5.85	407	83	2784
23	5.90	6.45	5.60	6.30	6.35	435	629	3135
24	6.10	6.10	5.65	5.70	5.80	416	33	3147
25	Exchange Closed: Christmas							
26	5.85	5.95B	5.70	5.95B	5.95	427	41	3162
29	6.50	7.95	6.25A	7.95	7.90	514	167	3229
30	7.90	8.00	7.35A	7.85	7.90	516	171	3141
31	7.80	9.10	7.45	8.75A	8.45	548	107	3099

MARCH 1987 250 PUTS

IN JUNE 1986

25	11.35	11.35	11.35	11.35	11.80	432	2	2
26	....	....	11.70A	11.80N	11.65	428	....	2
27	....	....	....	11.65N	11.50	426	....	2
30	....	....	11.00A	11.00A	10.70	402	....	2

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

MARCH 1987 250 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	10.30A	10.30A	10.10	385	....	2
2	....	....	10.05A	10.05A	9.80	378	....	2
3	....	10.25B	....	10.25B	10.75	403	....	2
4	Exchange Closed: Independence Day							
7	....	13.70B	....	13.70B	14.40	504	....	2
8	....	15.85B	....	15.20B	15.35	526	....	2
9	....	....	15.10A	15.10A	14.70	510	....	2
10	....	15.90B	14.50A	14.50A	14.20	494	....	2
11	....	15.40B	....	15.40B	15.30	516	....	2
14	....	15.90B	....	15.90B	17.50	567	....	2
15	....	....	....	17.50N	19.50	605	....	2
16	....	....	18.75A	18.75A	19.50	602	....	2
17	....	....	18.75A	18.75A	19.10	591	....	2
18	....	19.50B	....	19.50B	19.20	581	....	2
21	....	....	....	19.20N	18.80	586	....	2
22	....	....	18.10A	18.10A	17.70	561	....	2
23	....	....	....	17.70N	17.85	567	....	2
24	....	....	....	17.85N	17.65	563	....	2
25	....	....	16.50A	16.50A	16.35	536	....	2
28	....	19.25B	....	19.25B	19.65	606	....	2
29	....	19.80B	....	19.65N	19.50	604	....	2
30	....	20.40B	18.75A	18.75A	18.00	576	....	2
31	....	18.90B	....	18.90B	18.95	597	....	2

IN AUGUST

1	....	19.65B	18.90A	19.65B	20.50	628	....	2
4	....	20.80B	18.80A	18.80A	18.35	585	....	2
5	....	....	17.75A	17.75A	18.15	578	....	2
6	....	....	....	18.15N	18.20	585	....	2
7	....	....	17.75A	17.75A	18.20	586	....	2
8	....	....	17.65A	18.20N	18.05	587	....	2
11	....	....	15.80A	15.80A	16.00	542	....	2
12	....	....	14.60A	14.60A	14.25	506	....	2
13	....	....	13.00A	13.00A	13.05	480	....	2
14	....	....	12.75A	12.75A	12.45	467	....	2
15	....	....	12.30A	12.30A	12.10	461	....	2
18	....	12.20B	11.95A	11.95A	11.60	458	....	2
19	12.60	12.60	12.60	12.60	12.05	468	2	4
20	11.10	11.10	10.80A	10.80A	10.50	426	2	6
21	....	10.60B	....	10.60B	10.60	428	....	6
22	....	....	....	10.60N	10.60	429	....	6
25	....	11.20B	....	11.20B	10.80	440	....	6
26	....	....	9.40A	9.40A	9.00	386	....	6
27	....	....	....	9.00N	9.00	386	....	6
28	9.20	9.30B	9.20	9.20	9.00	388	1	7
29	8.90	8.90	8.90	8.90	9.25	397	1	8

IN SEPTEMBER

1	Exchange Closed: Labor Day							
2	9.50	11.50	9.30A	11.50	11.30	463	25	33
3	11.40	11.40	10.30A	10.30A	10.05	423	1	35
4	....	....	8.85A	8.85A	8.65	376	....	35
5	9.25	9.25	9.25	9.25	10.55	437	10	42
8	....	11.50B	....	11.50B	11.20	450	....	42
9	12.20	12.20	10.95A	12.20	11.55	464	....	42
10	....	12.00B	....	12.00B	12.00	476	1	43
11	17.45	20.40B	17.45	20.40B	19.90	661	24	43
12	20.50	23.00B	20.50	23.00B	24.65	723	1	43
15	....	....	24.00A	24.00A	23.45	703	....	43
16	....	23.50B	....	23.45N	23.40	704	....	42
17	22.00	22.50B	21.80A	22.50B	24.00	714	20	54
18	....	....	22.75A	22.75A	23.20	701	....	54
19	23.90	23.90	23.90	23.90	23.55	706	10	64
22	20.90	20.90	20.90	20.90	20.60	656	1	64
23	....	....	20.00A	20.00A	19.10	631	1	64
24	....	....	19.00A	19.10N	19.25	639	....	64
25	22.80	22.80	22.80	22.80	22.50	698	20	64
26	....	....	21.10A	22.00A	21.90	688	....	64
29	....	25.00B	....	24.10B	23.95	719	....	64
30	....	....	21.70A	22.90A	23.20	706	....	64

IN OCTOBER

1	....	....	20.50A	21.70A	21.20	668	....	64
2	21.45	21.45	21.00A	21.45	20.40	655	2	64
3	....	21.75B	20.00A	21.30B	21.85	682	....	64
6	....	....	20.40A	21.00A	20.75	663	....	64
7	21.00	21.45B	20.90A	20.90A	20.45	657	1	64
8	....	....	19.60A	19.60A	19.15	630	....	64
9	....	19.80B	18.60A	19.80B	20.00	648	....	64
10	....	....	19.75A	19.90A	19.80	650	....	64
13	....	....	19.70A	19.70A	18.60	629	....	64
14	....	20.10B	....	20.10B	19.90	656	....	64
15	....	....	17.60A	17.60A	16.85	594	....	64

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

MARCH 1987 250 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	....	....	....	16.85N	16.85	595	....	64
17	....	17.50B	....	17.50B	17.75	619	....	64
20	....	19.90B	....	19.90B	19.25	653	....	64
21	....	....	19.20A	19.20A	19.15	657	....	64
22	....	....	18.80A	18.80A	19.00	661	....	64
23	....	....	16.30A	16.30A	16.15	605	....	64
24	....	17.00B	....	17.00B	17.20	634	....	64
27	....	17.75B	16.75A	16.75A	16.15	615	....	64
28	....	16.30B	16.00A	16.15N	16.40	623	....	64
29	....	....	15.55A	15.55A	15.15	597	....	64
30	....	....	13.45A	13.45A	13.40	554	....	64
31	13.20	13.50B	13.10A	13.20	12.85	543	3	64

IN NOVEMBER

3	....	....	12.15A	12.15A	11.95	528	....	64
4	....	12.35B	11.70A	11.70A	11.70	522	....	64
5	12.05	12.05	10.90	11.15B	11.05	510	8	71
6	11.45	12.20B	11.10A	11.70B	11.65	526	5	76
7	....	11.80B	11.40A	11.40A	11.50	533	....	76
10	....	11.90B	11.35A	11.35A	11.10	522	....	76
11	10.80	10.80	10.80	10.80	10.40	504	1	76
12	10.20	11.40	10.10	10.95A	10.60	517	51	114
13	10.85	11.45B	10.85	11.45B	13.50	607	1	114
14	13.20	13.20	11.80A	11.80A	11.40	547	1	114
17	11.40	12.20B	11.30A	12.20B	12.45	581	2	115
18	12.10	15.60B	12.10	15.60B	16.45	687	5	120
19	17.50	17.50	15.70	15.70	15.75	670	3	118
20	15.00	15.40B	14.80A	14.80A	12.95	604	....	118
21	13.05	13.05	10.70	10.70	11.60	561	25	129
24	9.35	10.00	9.35	9.95A	9.55	504	23	147
25	9.95	9.95	8.90A	8.90A	8.75	482	4	150
26	8.75	9.10	8.65	8.70A	8.60	481	107	257
27	Exchange Closed: Thanksgiving Day							
28	8.45	8.90	8.45	8.85	8.90	496	8	260

IN DECEMBER

1	10.00	10.20B	7.95	7.95	7.75	453	25	265
2	7.60	7.75	6.15	6.15	6.30	389	151	398
3	6.15	6.50	6.00	6.50	6.30	390	120	453
4	6.35	6.60	6.00	6.60	6.15	381	49	476
5	6.25	7.80	6.25	7.50	7.40	431	65	524
8	7.40@.20	8.50B	6.90A	7.50	7.25	429	126	576
9	7.40	8.30	7.20	8.00	8.10	466	34	606
10	8.10	8.10	7.00	7.20	7.55	443	20	604
11	7.70	9.70	7.65A	8.90B	9.00	499	123	629
12	8.50	9.40	8.50	9.05B	9.30	522	29	638
15	10.20	10.30B	8.35	8.35	8.50	490	50	661
16	8.05	8.70	7.95	8.05	8.15	480	103	663
17	8.20	8.70B	7.90	8.70B	8.80	512	62	605
18	8.30	8.90	8.30	8.90	8.85	524	136	735
19	8.85	9.30	8.05	8.20	8.45	508	97	798
22	8.15@.10	8.35	7.60	8.05	8.25	508	47	802
23	8.20	8.90B	7.80	8.75	8.80	537	43	822
24	8.50	8.50	8.20	8.20	8.30	519	16	832
25	Exchange Closed: Christmas							
26	....	8.35B	8.25A	8.35B	8.45	533	....	830
29	8.90	11.10	8.90	11.10	10.75	620	48	820
30	10.75	10.75	10.15	10.45	10.80	625	64	802
31	10.40	1x.25	10.40	11.80A	11.55	654	22	800

MARCH 1987 255 PUTS

IN AUGUST 1986

6	21.80	21.80	21.45A	21.45A	21.40	640	50	50
7	....	....	20.90A	20.90A	21.40	641	....	50
8	....	....	20.85A	21.40N	21.25	643	....	50
11	....	....	18.80A	18.80A	19.00	599	....	50
12	....	....	17.50A	17.50A	17.05	565	....	50
13	....	....	15.70A	15.70A	15.75	539	....	50
14	....	....	15.40A	15.40A	15.15	527	....	50
15	....	....	15.00A	15.00A	14.70	522	....	50
18	....	14.90B	14.50A	14.50A	14.20	519	....	50
19	....	14.50B	....	14.50B	14.70	530	....	50
20	....	....	13.30A	13.20A	12.95	488	....	50
21	....	13.00B	....	13.00B	13.05	491	....	50
22	....	....	....	13.05N	13.05	492	....	50
25	....	13.80B	....	13.80B	13.30	504	....	50
26	....	....	11.45A	11.45A	11.20	449	....	50
27	....	....	....	11.20N	11.20	450	....	50
28	....	11.30B	....	11.30B	11.25	452	....	50
29	11.25	11.25	11.15A	11.25	11.55	463	1	51

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

MARCH 1987 255 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	13.65B	....	13.65B	13.90	529	....	51
3	....	....	12.70A	12.70A	12.45	489	....	51
4	....	....	11.00A	11.00A	10.85	441	....	51
5	....	11.25B	....	11.25B	13.00	504	....	51
8	....	14.05B	....	14.05B	13.75	517	....	51
9	....	14.35B	13.40A	14.35B	14.15	530	....	51
10	....	14.70B	....	14.70B	14.70	542	....	51
11	....	23.95B	....	23.95B	23.50	720	....	51
12	....	26.00B	....	26.00B	28.40	775	....	51
15	26.00	27.00B	26.00	27.00B	27.10	756	1	50
16	....	27.15B	....	27.10N	27.00	756	....	50
17	....	....	25.75A	27.00N	27.75	765	....	50
18	....	....	26.25A	26.25A	26.85	753	....	50
19	....	27.50B	....	27.50B	27.25	757	....	50
22	....	....	24.50A	24.50A	24.10	712	....	50
23	....	....	23.50A	23.50A	22.50	688	....	50
24	....	....	22.40A	22.50N	22.75	697	....	50
25	....	25.80B	....	25.80B	25.30	751	....	50
26	....	25.55B	23.80A	25.55B	25.55	741	....	50
29	....	28.90B	....	27.80B	27.80	770	....	50
30	....	....	25.30A	26.55A	26.95	758	....	50

IN OCTOBER

1	....	....	24.20A	25.10A	24.70	723	....	50
2	....	24.75B	24.60A	24.75B	23.90	710	....	50
3	....	25.35B	23.60A	24.90B	25.55	736	....	50
6	....	....	23.90A	24.40A	24.40	718	....	50
7	....	25.20B	....	24.40N	24.00	712	....	50
8	....	....	23.00A	23.00A	22.65	687	....	50
9	....	23.30B	21.70A	23.30B	23.50	704	....	50
10	....	....	23.20A	23.40A	23.35	706	....	50
13	....	....	23.20A	23.20A	22.00	687	....	50
14	....	23.65B	....	23.65B	23.50	712	....	50
15	....	....	20.90A	20.90A	20.15	653	....	50
16	....	....	....	20.15N	20.10	655	....	50
17	....	20.90B	....	20.90B	21.20	678	....	50
20	....	23.60B	....	23.60B	22.80	711	....	50
21	....	....	22.65A	22.65A	22.70	715	....	50
22	....	....	22.30A	22.30A	22.65	719	....	50
23	....	....	19.60A	19.60A	19.50	667	....	50
24	....	20.45B	....	20.45B	20.65	695	....	50
27	....	21.30B	20.20A	20.20A	19.55	679	....	50
28	....	19.70B	19.35A	19.55N	19.80	687	....	50
29	....	....	19.00A	19.00A	18.45	663	....	50
30	....	....	16.50A	16.50A	16.50	623	....	50
31	16.00	16.65B	16.00	16.00	15.90	613	6	56

IN NOVEMBER

3	....	....	15.10A	15.10A	14.90	600	....	56
4	....	15.35B	14.65A	14.65A	14.70	595	....	56
5	....	....	14.25A	14.25A	13.95	584	....	56
6	....	15.00B	....	14.60B	14.60	601	....	56
7	14.60	14.70	14.30A	14.30A	14.50	608	2	58
10	....	14.90B	14.25A	14.35A	14.05	599	....	58
11	....	....	13.85A	13.85A	13.20	582	....	58
12	13.10	14.00B	13.10	13.50B	13.50	596	1	59
13	....	14.55B	....	14.55B	16.85	682	....	59
14	16.20	16.20	14.85A	14.85A	14.45	627	2	59
17	14.30	15.40B	14.30	15.40B	15.65	660	1	60
18	19.75	20.10B	19.75	20.10B	20.15	756	2	59
19	20.00	20.75B	19.60A	19.60A	19.30	742	50	78
20	18.00	19.00B	18.00	18.00	16.25	682	50	78
21	....	16.35B	13.75A	13.75A	14.70	642	....	78
24	12.45	12.45	12.40A	12.45	12.30	589	23	101
25	12.85	12.85	11.60A	11.60A	11.40	569	78	179
26	....	11.70B	11.30A	11.30A	11.30	568	....	179
27	Exchange Closed: Thanksgiving Day							
28	....	11.65B	11.20A	11.50B	11.65	584	....	179

IN DECEMBER

1	13.50	13.50	10.80A	10.80A	10.35	542	210	389
2	10.20	10.20	8.40	8.40	8.45	477	94	483
3	8.55	8.75	7.80	8.75	8.50	477	102	471
4	8.50	8.80	8.05	8.80	8.30	469	130	559
5	8.25	10.25	8.25	9.80	9.80	520	36	573
8	9.65	11.60	9.15	9.50B	9.55	519	52	581
9	9.90@10.10	10.85	9.50	10.85	10.75	557	37	555
10	10.65	10.65	9.05	9.60B	9.95	535	22	566
11	10.00	12.00	10.00	11.60	11.70	591	5	565
12	11.80	12.15	11.40A	12.15	12.25	614	14	566
15	13.00	13.00	11.15A	11.15A	11.20	584	7	571
16	....	11.55B	10.55A	10.55A	10.85	575	....	571

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

MARCH 1987 255 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	10.80	11.55B	10.60	11.55B	11.60	607	1	566
18	11.25	11.80	11.10A	11.80	11.70	619	30	582
19	11.85	12.05	10.85	10.90	11.20	605	35	597
22	10.90	10.90	10.50	10.70	11.05	606	12	604
23	11.05	11.75B	10.70A	11.65	11.80	635	188	476
24	10.95	10.95	10.95	10.95	11.10	619	1	477
25	Exchange Closed: Christmas							
26	...	...	...	11.10N	11.40	634	...	477
29	11.90	13.90B	11.90	13.90B	14.15	716	13	477
30	13.90	14.05	13.60A	14.05	14.25	721	9	478
31	14.25	15.70B	13.90A	14.95	15.10	747	7	482

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IN SEPTEMBER 1986

8	16.70	16.70	16.70	16.70	16.65	582	34	34
9	...	17.25B	16.20A	17.25B	17.10	595	...	34
10	...	17.70B	...	17.70B	17.65	606	...	34
11	...	27.75B	...	27.75B	27.20	772	...	34
12	...	30.30B	...	30.30B	32.30	820	...	34
15	...	...	31.50A	31.50A	30.90	802	...	34
16	...	30.95B	...	30.90N	30.85	802	...	34
17	...	...	29.50A	30.85N	31.60	810	...	34
18	...	...	30.00A	30.00A	30.70	799	...	34
19	...	31.40B	...	31.40B	31.15	802	...	34
22	...	...	28.20A	28.20A	27.85	762	...	34
23	...	...	27.20A	27.20A	26.15	741	...	34
24	...	...	26.05A	26.15N	26.50	748	...	34
25	...	29.70B	...	29.70B	30.15	797	...	34
26	...	...	28.40A	29.65A	29.45	788	...	34
29	...	33.00B	...	31.50B	31.75	814	...	34
30	...	...	29.10A	30.55A	30.90	803	...	34

IN OCTOBER

1	...	...	27.00A	29.10A	28.70	772	...	34
2	...	28.75B	28.50A	28.75B	27.70	760	...	34
3	...	29.20B	27.30A	28.80B	29.45	783	...	34
6	...	...	27.80A	28.20A	28.10	767	...	34
7	...	29.40B	27.70A	27.70A	27.85	762	...	34
8	...	...	26.75A	26.75A	26.35	739	...	34
9	...	27.10B	25.40A	27.10B	27.30	755	...	34
10	...	...	26.90A	27.20A	27.15	756	...	34
13	...	...	27.00A	27.00A	25.70	739	...	34
14	...	27.45B	...	27.45B	27.30	762	...	34
15	...	...	24.55A	24.55A	23.70	709	...	34
16	...	...	...	23.70N	23.65	710	...	34
17	...	24.55B	...	24.55B	24.80	732	...	34
20	...	27.45B	...	27.45B	26.60	762	...	34
21	...	...	26.40A	26.40A	26.55	767	...	34
22	...	...	26.35A	26.35A	26.50	771	...	34
23	...	...	23.40A	23.40A	23.10	724	...	34
24	...	24.05B	...	24.05B	24.45	750	...	34
27	...	25.20B	23.90A	23.90A	23.25	737	...	34
28	...	23.40B	23.05A	23.25N	23.55	744	...	34
29	...	...	22.50A	22.50A	22.10	723	...	34
30	...	...	20.00A	20.00A	19.90	686	...	34
31	...	...	19.65A	19.65A	19.30	678	...	34

IN NOVEMBER

3	...	...	18.50A	18.50	18.20	667	...	34
4	...	18.70B	18.00A	18.00A	18.00	663	...	34
5	...	...	17.30A	17.30A	17.15	654	...	34
6	...	18.40B	...	11.70B	17.80	670	...	34
7	17.80	18.10B	17.55A	17.55A	17.75	678	1	35
10	17.75	18.05B	17.40A	17.40A	17.25	671	1	36
11	...	...	17.05A	17.05A	16.40	656	...	36
12	...	17.20B	...	17.20B	16.75	670	...	36
13	17.80	17.80	17.00A	17.80	20.55	750	1	36
14	19.85	19.85	18.30A	18.30A	17.85	700	1	36
17	...	18.90B	17.65A	18.90B	19.20	731	...	36
18	...	24.00B	...	24.00B	24.15	816	...	36
19	...	24.30B	23.60A	23.60A	23.20	803	...	36
20	...	...	22.15A	22.15A	19.90	752	...	36
21	...	...	17.15A	17.15A	18.15	716	...	36
24	...	...	15.65A	15.65A	15.55	669	...	36
25	...	15.80B	15.00A	15.00A	14.40	650	...	36
26	...	14.60B	14.35A	14.35A	14.45	650	...	36
27	Exchange Closed: Thanksgiving Day							
28	...	14.85B	14.30A	14.70B	14.90	666	...	36

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

MARCH 1987 260 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	13.30	16.70B	13.30	13.30	13.35	628	9	45
2	12.55	12.55	10.90	10.90	11.05	564	8	53
3	10.50	11.20	10.45A	11.20	11.15	564	14	66
4	...	11.20B	10.80A	11.20B	10.90	556	...	65
5	11.00	12.70B	10.85A	12.70B	12.60	606	10	65
8	14.00	14.00	11.80A	12.80A	12.45	607	12	75
9	12.90	13.80B	12.70A	13.80B	13.75	643	64	120
10	13.25	13.30B	12.40A	12.55	12.90	623	13	133
11	14.55	14.65B	14.55	14.55	14.90	676	10	141
12	15.10	15.25B	15.10	15.25B	15.55	698	10	141
15	...	16.75B	14.35A	14.35A	14.40	671	...	141
16	14.50	14.75B	13.75A	13.75A	14.00	664	34	141
17	...	14.75B	...	14.75B	14.85	694	...	141
18	14.95	15.10B	14.45A	15.10B	15.10	705	1	141
19	14.50	14.95B	14.50	14.95B	14.55	693	1	141
22	14.25	14.25	13.80	14.00B	14.35	697	2	142
23	...	15.00B	13.95A	15.00B	15.20	724	...	142
24	14.55	14.55	14.55	14.55	14.55	710	2	142
25	Exchange Closed: Christmas							
26	...	...	...	14.55N	14.90	724	...	140
29	16.20	17.70B	16.20	17.70B	17.95	797	1	140
30	...	18.10B	17.35A	18.10B	18.05	802	...	140
31	...	19.80B	17.70A	19.00B	19.05	823	...	140

MARCH 1987 265 PUTS

IN DECEMBER 1986

16	17.30	18.45	17.30	18.20A	17.65	743	2	1
17	...	18.50B	17.55A	18.50B	18.60	770	...	1
18	...	18.80B	18.15A	18.80B	18.95	780	...	1
19	...	...	18.35A	18.95N	18.25	771	...	1
22	...	...	17.40A	17.85A	18.10	775	...	1
23	17.90	18.90B	17.65A	18.90B	19.20	798	1	1
24	...	...	18.35A	18.35A	18.30	788	...	1
25	Exchange Closed: Christmas							
26	...	...	...	18.30N	18.75	801	...	1
29	...	21.80B	...	21.80B	22.10	861	...	1
30	...	22.25B	21.45A	22.25B	22.25	865	...	1
31	...	24.15B	21.85A	23.30B	23.35	882	...	1

JUNE 1987 220 PUTS

IN NOVEMBER 1986

14	3.30	3.30	3.20A	3.20A	3.05	167	1	1
17	...	3.20B	...	3.20B	3.35	181	...	1
18	...	4.70B	...	4.70B	4.70	242	...	1
19	4.50	4.50	4.45A	4.45A	4.45	232	1	2
20	...	...	4.15A	4.15A	3.35	191	...	2
21	3.00	3.00	2.90	3.00	3.05	167	28	30
24	2.80	2.80	2.60A	2.60A	2.40	139	15	45
25	2.40	2.40	2.30A	2.30A	2.10	128	15	60
26	...	2.15B	2.05A	2.05A	2.00	126	...	60
27	Exchange Closed: Thanksgiving Day							
28	...	2.05B	...	2.05B	2.05	130	...	60

IN DECEMBER

1	...	2.20B	2.00A	2.00A	1.80	113	...	60
2	...	...	1.70A	1.70A	1.60	093	...	60
3	...	...	1.55A	1.60N	1.50	094	...	60
4	...	...	1.55A	1.60N	1.60	091	...	60
5	...	1.95B	...	1.95B	2.00	108	...	60
8	...	...	1.85A	1.85A	1.75	106	...	60
9	1.90	1.90	1.90	1.90	1.95	116	1	61
10	1.80	1.80	1.80	1.80	1.80	108	1	62
11	...	2.05B	...	2.05B	2.15	129	...	62
12	...	2.25B	...	2.25B	2.15	135	...	62
15	...	2.50B	2.10A	2.10A	2.00	120	...	62
16	...	...	1.90A	2.00N	1.90	117	...	62
17	...	2.15B	...	2.15B	2.15	127	...	62
18	...	...	...	2.15N	2.05	130	...	62
19	2.20	2.20	2.10	2.15B	1.85	121	4	66
22	...	1.90B	...	1.90B	1.70	119	...	66
23	...	1.85B	...	1.85B	1.90	128	...	66
24	...	...	...	1.90N	1.80	120	...	66
25	Exchange Closed: Christmas							
26	...	...	...	1.80N	1.80	122	...	66
29	2.00	2.15B	2.00	2.15B	2.35	153	1	67
30	...	...	2.30A	2.30A	2.35	153	...	67
31	...	2.45B	2.30A	2.45B	2.50	165	...	67

JUNE 1987 225 PUTS

IN SEPTEMBER 1986

25	10.60	10.60	10.40A	10.40A	10.25	375	4	4

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1987 225 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	....	....	9.85A	10.00A	9.85	368	....	4
29	....	11.75B	....	10.70B	11.15	395	....	4
30	10.90	10.90	10.50	10.50	10.75	384	4	8

IN OCTOBER

1	....	....	10.40A	10.40A	9.80	352	....	8
2	....	....	....	9.80N	9.25	342	....	8
3	....	9.90B	9.20A	9.50B	10.10	365	....	8
6	....	....	9.40A	9.40A	9.50	348	....	8
7	....	9.95B	9.45A	9.45A	9.30	344	....	8
8	....	....	8.95A	8.95A	8.75	324	....	8
9	....	8.80B	8.40A	8.80B	9.05	338	....	8
10	....	9.15B	9.00A	9.00A	9.05	339	....	8
13	....	....	8.80A	8.80A	8.50	323	....	8
14	....	8.85B	....	8.85B	8.85	343	....	8
15	....	....	7.90A	7.90A	7.75	297	....	8
16	....	....	....	7.75N	7.70	295	....	8
17	....	7.75B	....	7.75B	7.85	314	....	8
20	....	8.10B	....	8.10B	8.40	337	....	8
21	....	....	....	8.40N	8.20	337	....	8
22	....	....	8.15A	8.15A	8.00	337	....	8
23	....	....	6.70A	6.70A	6.55	293	....	8
24	....	6.80B	....	6.80B	7.10	311	....	8
27	....	7.20B	6.85A	6.85A	6.55	296	....	8
28	....	6.75B	....	6.75B	6.70	299	....	8
29	6.20	6.20	6.20	6.20	6.05	278	10	18
30	....	....	5.35A	5.35A	5.30	248	....	18
31	5.10	5.30	5.10	5.20A	4.90	239	2	19

IN NOVEMBER

3	....	....	4.60A	4.60A	4.45	226	....	19
4	....	4.55B	....	4.45N	4.35	220	....	19
5	....	....	4.25A	4.25A	4.15	211	....	19
6	....	4.35B	....	4.35B	4.30	218	....	19
7	....	4.35B	....	4.35B	4.25	219	....	19
10	4.15	4.60B	4.15	4.15	4.05	209	10	19
11	....	....	4.00A	4.00A	3.80	197	....	19
12	....	3.95B	....	3.95B	3.80	201	....	19
13	....	4.05B	....	4.05B	4.85	253	....	19
14	....	....	4.40A	4.40A	4.15	215	....	19
17	....	4.35B	....	4.35B	4.55	232	....	19
18	....	6.20B	....	6.20B	6.20	302	....	19
19	....	....	5.90A	5.90A	5.90	290	....	19
20	....	....	5.50A	5.50A	4.55	244	....	19
21	....	....	4.15A	4.15A	4.10	216	....	19
24	....	....	3.55A	3.55A	3.30	184	....	19
25	....	....	3.05A	3.05A	2.95	171	....	19
26	2.90	2.90	2.80A	2.90	2.80	169	....	19
27	Exchange Closed: Thanksgiving Day							
28	....	2.90B	....	2.90B	2.90	174	20	39

IN DECEMBER

1	3.50	3.50	2.85A	2.85A	2.55	153	31	70
2	....	....	2.40A	2.40A	2.20	128	....	70
3	....	2.25B	2.10A	2.25B	2.25	129	....	70
4	....	....	2.20A	2.25N	2.20	126	....	70
5	....	2.70B	....	2.70B	2.80	146	....	70
8	....	....	2.50A	2.50A	2.45	144	....	70
9	....	2.50B	....	2.50B	2.70	158	....	70
10	....	....	2.65A	2.65A	2.55	147	....	70
11	....	2.90B	....	2.90B	3.05	173	....	70
12	....	3.10B	....	3.10B	3.10	181	....	70
15	3.60	3.60	3.05A	3.05A	2.85	162	1	70
16	....	....	....	2.85N	2.75	159	....	70
17	....	2.95B	....	2.95B	3.00	173	....	70
18	2.95	2.95	2.95	2.95	2.90	176	2	72
19	....	2.95B	....	2.95B	2.65	165	....	72
22	....	....	....	2.65N	2.50	164	....	72
23	....	2.60B	....	2.60B	2.75	175	....	72
24	....	....	....	2.75N	2.60	165	....	72
25	Exchange Closed: Christmas							
26	....	....	....	2.60N	2.60	168	....	72
29	3.05	3.15B	3.05	3.15B	3.35	207	10	82
30	....	....	3.30A	3.30A	3.35	208	....	82
31	....	3.50B	3.25A	3.50B	3.60	223	....	82

JUNE 1987 230 PUTS

IN NOVEMBER 1986

26	4.20	4.20	4.00A	4.00A	3.90	219	2	2
27	Exchange Closed: Thanksgiving Day							
28	....	3.95B	....	3.95B	4.00	225	....	2

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1987 230 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	4.35B	3.90A	3.90A	3.55	200	....	2
2	3.55	3.55	3.35A	3.35A	3.05	170	1	3
3	....	3.10B	2.90A	3.10B	3.10	172	....	3
4	....	....	3.05A	3.10N	3.05	167	....	3
5	....	3.70B	....	3.70B	3.75	192	....	3
8	....	....	3.40A	3.40A	3.40	190	....	3
9	....	3.45B	....	3.45B	3.75	206	....	3
10	....	....	3.60A	3.60A	3.50	194	....	3
11	4.15	4.15	4.15	4.15	4.15	225	1	4
12	....	4.30B	....	4.30B	4.25	234	....	4
15	....	4.75B	4.20A	4.20A	3.90	213	....	4
16	....	....	3.85A	3.85A	3.75	209	....	4
17	4.00	4.10B	4.00	4.10B	4.15	225	2	7
18	4.00	4.15B	4.00	4.15B	4.05	229	1	7
19	....	4.20B	4.00A	4.15B	3.70	218	....	7
22	....	3.75B	....	3.70N	3.60	216	....	7
23	....	3.70B	....	3.70B	3.85	230	....	7
24	....	....	....	3.85N	3.65	219	....	7
25	Exchange Closed: Christmas							
26	....	....	....	3.65N	3.65	223	....	7
29	4.20	4.45B	4.20	4.45B	4.65	269	10	17
30	4.85	4.85	4.65A	4.65A	4.65	270	3	19
31	....	4.95B	4.45A	4.95B	5.00	288	....	19

JUNE 1987 235 PUTS

IN NOVEMBER 1986

21	7.00	7.00	7.00	7.00	7.15	332	1	1
24	....	....	6.20A	6.20A	5.95	293	....	1
25	....	....	5.55A	5.55A	5.45	277	....	1
26	....	....	5.35A	5.35A	5.20	275	....	1
27	Exchange Closed: Thanksgiving Day							
28	....	5.30B	....	5.30B	5.35	283	....	1

IN DECEMBER

1	....	5.85B	5.15A	5.15A	4.75	255	....	1
2	....	....	4.50A	4.50A	4.10	219	....	1
3	4.15	4.20	3.90A	4.20	4.15	221	2	3
4	4.20	4.20	4.10A	4.10A	4.05	216	12	15
5	....	4.90B	....	4.90B	4.85	244	....	15
8	5.30	5.30	4.60	4.60	4.60	243	3	18
9	4.80	4.80	4.80	4.80	5.00	262	7	25
10	5.00	5.00	4.70	4.70	4.75	247	4	28
11	5.60	5.85	5.40	5.65	5.55	283	3	29
12	....	5.70B	....	5.70B	5.70	294	....	29
15	....	6.20B	5.55A	5.55A	5.30	270	....	29
16	....	....	5.15A	5.15A	5.10	266	....	29
17	....	5.45B	....	5.45B	5.50	285	....	29
18	....	....	....	5.50N	5.45	290	....	29
19	....	5.50B	5.35A	5.50B	5.00	277	....	29
22	....	....	4.90A	4.90A	4.95	276	....	29
23	....	5.10B	....	5.10B	5.30	292	....	29
24	....	....	....	5.30N	5.00	280	....	29
25	Exchange Closed: Christmas							
26	....	....	....	5.00N	5.05	286	....	29
29	5.40	6.10B	5.40	6.10B	6.30	338	12	41
30	....	....	6.25A	6.25A	6.30	340	....	41
31	6.70	6.70	6.10A	6.70	6.75	359	2	43

JUNE 1987 240 PUTS

IN DECEMBER 1986

1	8.15	8.15	6.75A	6.75A	6.30	314	3	3
2	6.30	6.30	5.90A	5.90A	5.50	275	1	4
3	5.50	5.50	5.15A	5.50	5.55	276	3	7
4	5.50	5.60	5.50	5.50A	5.40	270	4	11
5	6.50	6.50	6.50	6.50	6.35	302	1	12
8	7.00	7.05B	6.00A	6.00A	6.10	301	25	37
9	....	6.25B	....	6.25B	6.60	322	....	37
10	6.50	6.50	6.00A	6.40A	6.25	307	1	38
11	6.60	7.10B	6.60	7.10B	7.25	346	2	38
12	7.45	7.50	7.45	7.50	7.50	358	1	39
15	8.10	8.10	7.25A	7.25A	6.95	333	4	42
16	....	....	6.60A	6.60A	6.70	329	....	42
17	....	7.05B	....	7.05B	7.20	350	....	43
18	7.10	7.15B	7.10	7.15B	7.15	356	14	48
19	....	....	6.95A	7.15N	6.65	342	....	48
22	....	....	6.50A	6.50A	6.60	342	....	48
23	....	6.85B	....	6.85B	7.05	360	....	48
24	....	....	....	7.05N	6.70	347	....	48
25	Exchange Closed: Christmas							
26	....	....	....	6.70N	6.80	354	....	48
29	....	8.20B	....	8.20B	8.30	411	....	48
30	8.30	8.30	8.15A	8.15A	8.35	413	6	54
31	8.20	9.30B	8.05A	9.30B	8.90	435	5	59

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1987 245 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31	12.80	13.00	12.80	13.00	12.45	.456	10	10

IN NOVEMBER

3	....	....	11.90A	11.90A	11.70	.443	....	10
4	....	11.85B	11.65A	11.65A	11.40	.438	....	10
5	10.95	10.95	10.95	10.95	11.05	.428	5	15
6	....	11.85B	....	11.35B	11.40	.440	....	15
7	....	11.45B	....	11.45B	11.40	.445	....	15
10	....	11.55B	11.15A	11.15A	11.00	.434	....	15
11	....	....	....	11.00N	10.50	.420	....	15
12	....	10.65B	....	10.65B	10.60	.429	....	15
13	....	11.30B	....	11.30B	12.95	.499	....	15
14	....	....	11.75A	11.75A	11.35	.454	....	15
17	....	11.95B	....	11.95B	12.20	.478	....	15
18	....	15.45B	....	15.45B	15.45	.563	....	15
19	....	....	15.00A	15.00A	14.80	.549	....	15
20	....	....	....	14.80N	12.50	.495	....	15
21	....	....	11.85A	11.85A	11.45	.461	....	15
24	....	....	10.05A	10.05A	9.80	.418	....	15
25	9.80	9.80	9.25A	9.25A	9.10	.402	1	16
26	....	....	8.95A	8.95A	8.80	.400	....	16
27	Exchange Closed: Thanksgiving Day							
28	9.10	9.15	8.90A	9.15	9.05	.410	3	19

IN DECEMBER

1	9.85	9.85	8.55A	8.55A	8.15	.378	10	27
2	....	....	7.60A	7.60A	7.10	.335	....	27
3	7.10	7.10	6.70A	7.10	7.15	.336	2	29
4	....	....	7.05A	7.15N	7.00	.329	....	29
5	....	7.80B	....	7.80B	8.00	.364	....	29
8	8.70	8.70	7.75A	7.75A	7.85	.363	1	29
9	....	8.30B	....	8.30B	8.50	.386	....	29
10	8.50	8.50	8.00A	8.00A	8.10	.370	1	29
11	....	9.15B	....	9.15B	9.30	.412	....	29
12	....	9.50B	....	9.50B	9.60	.426	....	29
15	....	10.00B	9.20A	9.20A	8.90	.399	....	29
16	9.00	9.00	8.55A	8.55A	8.65	.395	2	30
17	....	9.00B	....	9.00B	9.25	.418	....	30
18	....	....	9.10A	9.25N	9.25	.424	....	30
19	....	....	8.80A	9.15A	8.65	.410	....	30
22	8.65	8.65	8.40	8.50	8.60	.411	30	55
23	8.80	8.95B	8.80	8.95B	9.20	.431	1	56
24	8.90	8.90	8.80A	8.80A	8.75	.418	50	106
25	Exchange Closed: Christmas							
26	....	....	....	8.75N	8.90	.426	....	106
29	9.60	10.45B	9.60	10.45B	10.60	.486	1	107
30	....	....	10.55A	10.55A	10.70	.488	....	107
31	10.25	11.40B	10.25	11.40B	11.40	.511	2	108

JUNE 1987 250 PUTS

IN NOVEMBER 1986

24	12.00	12.45B	12.00	12.45B	12.20	.484	10	10
25	12.45	12.45	11.60A	11.60A	11.45	.467	10	20
26	....	....	11.25A	11.25A	11.10	.466	....	20
27	Exchange Closed: Thanksgiving Day							
28	....	11.30B	....	11.30B	11.40	.476	....	20

IN DECEMBER

1	12.50	12.60B	10.90A	10.90A	10.35	.443	11	30
2	....	....	9.10A	9.10A	9.10	.398	....	30
3	9.00	9.00	8.55A	9.00	9.10	.399	3	33
4	9.20	9.35B	9.00A	9.00A	8.90	.391	1	33
5	8.90	9.75B	8.90	9.75B	10.10	.428	20	53
8	9.80	10.85B	9.80	9.80	9.95	.428	1	53
9	....	10.40B	....	10.40B	10.70	.452	....	53
10	9.90	9.90	9.90	9.90	10.25	.436	1	53
11	....	11.55B	....	11.55B	11.65	.479	....	53
12	11.60	12.05B	11.35A	12.05B	12.05	.494	170	186
15	12.35	12.80B	11.50A	11.50A	11.20	.467	2	187
16	11.30	11.40B	10.80A	10.80A	10.85	.463	201	370
17	10.95	11.30B	10.95	11.30B	11.60	.487	1	371
18	....	....	11.40A	11.60N	11.65	.494	....	371
19	....	....	11.15A	11.65N	11.00	.480	....	371
22	10.90	11.20	10.55	10.90	11.00	.482	411	776
23	....	11.50B	....	11.50B	11.65	.502	38	814
24	11.40	11.40	11.10A	11.10A	11.15	.490	1	815
25	Exchange Closed: Christmas							
26	....	....	....	11.15N	11.30	.499	....	815
29	11.90	13.30B	11.90	13.30B	13.40	.560	1	816
30	13.35	13.35	13.20A	13.35	13.45	.562	....	816
31	....	14.30B	13.00A	14.30B	14.20	.585	1	817

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1987 260 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	16.80	16.80	16.30A	16.30A	16.35	.597	84	84
17	....	16.80B	....	16.80B	17.35	.620	....	84
18	....	....	17.20A	17.35N	17.55	.628	....	84
19	....	....	....	17.55N	16.65	.615	....	84
22	....	....	16.30A	16.30A	16.80	.619	....	84
23	....	17.35B	16.75A	17.35B	17.55	.639	....	84
24	....	....	....	17.55N	17.00	.628	....	84
25	Exchange Closed: Christmas							
26	....	....	....	17.00N	17.25	.638	....	84
29	....	19.80B	....	19.80B	19.95	.695	....	84
30	....	....	19.60A	19.95N	19.90	.698	....	84
31	....	21.20B	19.55A	21.20B	21.00	.718	....	84

S & P 500 STOCK INDEX OPTIONS ON FUTURES DAILY VOLUME TOTALS DURING 1986 (Calls and Puts Combined)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	4,635	5,948	....	7,972	4,430	Closed	6,395	....	11,360
2	2,678	....	....	3,377	4,760	8,580	2,948	....	7,643	4,818	....	15,983
3	2,644	9,600	5,449	3,541	....	6,843	4,838	....	9,071	7,860	7,865	15,936
4	....	11,332	6,977	5,127	....	7,338	Closed	13,620	8,553	....	7,182	8,094
5	....	5,645	10,389	....	5,829	3,797	....	7,488	10,498	....	8,253	8,932
6	1,773	7,631	11,541	....	4,592	5,203	....	9,670	....	3,320	8,103	....
7	4,041	9,051	8,650	5,713	4,156	....	7,874	10,598	....	3,964	8,541	....
8	10,741	....	....	5,476	3,898	....	5,983	6,754	8,390	6,836	....	9,844
9	9,360	....	....	6,061	3,076	7,916	4,206	....	11,643	5,315	....	7,766
10	4,480	6,714	6,629	3,080	....	7,671	5,712	....	11,057	2,114	7,618	8,841
11	....	4,593	14,633	3,222	....	5,174	8,620	9,304	29,029	....	7,348	19,570
12	....	3,744	13,669	....	3,907	3,843	....	24,411	25,201	....	10,115	8,706
13	5,544	6,533	6,073	....	4,738	10,848	....	21,663	....	834	8,885	....
14	3,431	6,716	7,185	2,422	3,771	....	5,985	11,161	....	2,931	24,142	....
15	2,839	....	....	3,013	5,654	....	7,493	6,173	14,905	6,956	....	9,205
16	2,382	....	....	6,117	9,259	7,084	6,820	....	12,320	9,832	....	7,568
17	3,112	Closed	7,530	5,636	....	6,151	5,073	....	9,146	5,642	17,325	5,981
18	....	10,209	6,778	4,247	....	7,210	15,538	7,467	7,418	....	50,434	6,547
19	....	6,362	4,772	....	5,079	6,818	....	6,445	9,127	....	19,412	8,732
20	2,493	3,969	4,323	....	5,936	8,601	....	14,092	....	5,464	14,274	....
21	5,448	6,939	3,387	4,172	6,296	....	5,059	6,851	....	4,534	26,756	....
22	5,090	....	....	5,596	10,529	....	5,230	12,017	3,842	3,891	....	2,541
23	5,492	....	....	5,804	8,258	3,576	5,357	....	3,508	11,181	....	2,507
24	5,689	7,568	3,935	4,229	....	4,438	5,037	....	3,964	5,140	14,630	776
25	....	7,130	2,489	5,023	....	3,422	5,098	4,921	5,507	....	10,935	Closed
26	....	5,414	3,495	....	Closed	2,766	....	9,387	3,523	....	8,929	386
27	4,824	6,956	6,738	....	9,632	1,489	....	8,338	....	4,393	Closed	....
28	8,397	8,549	Closed	6,301	10,383	....	17,088	5,688	....	4,910	5,616	....
29	11,227	....	....	8,066	7,866	....	12,532	5,454	4,203	3,529	....	2,273
30	4,754	....	....	7,766	11,564	3,871	15,974	....	4,912	8,828	....	1,640
31	8,274	....	3,526	....	....	....	6,134	....	....	5,948	....	2,166
Total	114,913	134,655	138,168	108,624	135,131	122,639	166,571	205,932	203,460	124,635	266,363	165,354
Average	5,223	7,087	6,908	4,937	6,435	5,840	7,571	9,806	9,689	5,419	14,019	7,516

S & P 500 STOCK INDEX OPTIONS ON FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (Calls and Puts Combined)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	41,813	60,375	....	24,908	64,937	Closed	32,318	....	79,174
2	38,198	....	....	42,850	61,657	83,559	25,804	....	72,394	32,736	....	80,253
3	38,437	52,786	63,026	44,167	....	84,516	28,640	....	73,300	33,077	53,348	82,569
4	....	53,318	64,487	45,398	....	85,797	Closed	69,446	74,238	....	55,183	82,068
5	....	54,219	66,994	....	62,762	85,871	....	70,149	76,037	....	55,802	82,947
6	38,820	54,978	71,227	....	63,494	86,927	....	71,997	....	33,178	57,656	....
7	39,894	55,865	73,668	46,926	63,505	....	31,193	66,859	....	33,712	60,569	....
8	41,561	....	....	47,948	63,478	....	32,198	65,734	77,744	35,434	....	82,382
9	39,422	....	....	49,017	63,733	87,627	33,385	....	78,790	36,476	....	81,466
10	40,404	55,387	74,029	49,046	....	88,393	34,781	....	84,152	37,058	63,320	81,307
11	....	54,454	75,884	49,807	....	89,040	40,596	66,077	87,334	....	64,547	82,461
12	....	54,945	76,667	....	64,893	89,241	....	77,926	88,807	....	67,048	83,287
13	40,196	55,575	73,825	....	65,658	88,779	....	73,604	....	36,988	69,280	....
14	40,150	55,525	74,608	49,692	66,642	....	43,829	74,767	....	37,028	75,325	....
15	40,373	....	....	50,024	67,751	....	45,695	75,096	90,639	38,742	....	84,305
16	40,571	....	....	49,399	70,253	88,110	47,992	....	89,996	41,467	....	85,379
17	40,846	Closed	73,916	49,306	....	87,859	49,756	....	89,558	42,924	75,598	84,969
18	....	55,429	74,468	49,488	....	86,558	54,347	75,956	89,052	....	74,865	85,605
19	....	55,613	75,016	....	71,605	85,457	....	76,963	37,292	....	74,044	30,289
20	41,134	55,671	75,050	....	73,150	29,406	....	75,056	....	44,355	74,272	....
21	42,326	56,787	43,456	49,905	74,052	....	54,175	74,279	....	45,858	76,096	....
22	44,520	....	....	50,824	74,845	....	53,660	67,550	26,174	46,123	....	18,105
23	46,509	....	....	51,884	76,770	17,871	54,921	....	27,367	46,778	....	18,551
24	48,501	58,308	35,673	52,743	....	18,724	57,389	....	28,140	47,226	76,653	18,787
25	....	59,670	36,341	53,857	....	19,273	58,973	68,158	29,538	....	78,731	Closed
26	....	60,219	36,945	....	Closed	19,989	....	69,479	29,974	....	78,247	18,783
27	48,976	61,321	40,029	....	77,936	20,283	....	69,440	....	47,941	Closed	....
28	46,778	62,721	Closed	55,959	79,608	....	65,103	70,440	....	49,046	77,854	....
29	51,497	....	....	58,265	80,891	....	64,954	71,200	30,676	49,735	....	19,147
30	51,613	....	....	59,677	82,837	20,390	63,674	....	31,280	51,077	....	19,134
31	53,103	....	40,344	....	....	....	64,118	....	....	51,725	....	19,394
Average	43,447	56,463	62,283	49,909	69,814	64,937	46,822	71,196	62,502	41,348	68,865	60,016

S & P 500 STOCK INDEX OPTIONS ON FUTURES — CALLS DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	3,632	3,434	....	2,022	2,864	Closed	4,441	....	4,896
2	1,325	....	....	2,485	2,780	5,384	1,475	....	4,823	2,792	....	6,994
3	1,524	3,874	3,854	2,515	....	3,870	1,671	....	4,449	3,552	3,859	8,039
4	....	7,164	4,568	3,780	....	3,960	Closed	7,141	4,722	....	2,798	3,624
5	....	4,025	5,591	....	3,946	2,070	....	5,458	6,059	....	3,346	4,844
6	951	4,596	5,506	....	2,780	2,756	....	4,832	....	1,801	2,557	....
7	2,624	5,393	5,972	3,706	2,108	....	3,842	2,612	....	2,261	4,809	....
8	7,611	....	....	3,657	2,069	....	3,692	2,146	5,318	3,386	....	4,257
9	6,378	....	....	4,670	1,756	4,099	2,464	....	6,474	3,370	....	3,928
10	2,524	4,566	4,352	2,113	....	4,172	3,199	....	8,730	1,217	4,079	4,359
11	....	3,414	7,193	1,760	....	3,169	1,939	5,466	14,663	....	3,658	12,274
12	....	2,333	7,215	....	2,337	2,069	....	8,559	12,652	....	5,671	4,040
13	2,871	4,241	3,993	....	2,446	6,511	....	11,087	....	453	4,808	....
14	1,747	4,663	4,817	1,334	1,894	....	2,502	5,370	....	1,522	17,464	....
15	1,650	....	....	1,369	3,041	....	3,963	2,931	6,834	3,649	....	4,342
16	1,120	....	....	3,525	6,315	4,622	5,110	....	6,683	5,027	....	4,654
17	1,768	Closed	4,000	3,402	....	4,035	3,361	....	4,982	2,893	11,587	3,268
18	....	7,222	3,383	2,736	....	4,354	10,234	3,172	4,253	....	39,134	3,447
19	....	3,864	3,005	....	3,203	4,424	....	3,995	4,248	....	9,602	5,167
20	1,480	2,673	2,565	....	3,425	5,289	....	7,265	....	3,516	6,560	....
21	2,343	4,902	2,036	2,598	4,319	....	4,022	4,507	....	2,742	12,728	....
22	2,990	....	....	3,596	6,304	....	2,821	6,678	2,766	2,420	....	1,403
23	2,592	....	....	2,542	5,052	2,090	2,730	....	1,940	4,211	....	1,025
24	2,144	4,056	2,553	2,166	....	2,199	1,752	....	2,082	2,060	6,884	294
25	....	3,945	1,851	1,249	....	1,695	3,212	3,166	3,469	....	4,389	Closed
26	....	2,718	2,868	....	Closed	1,290	....	6,184	2,192	....	2,938	254
27	2,746	4,551	3,787	....	4,826	566	....	5,402	....	2,439	Closed	....
28	4,680	5,304	Closed	2,883	6,947	....	7,544	3,014	....	1,675	1,930	....
29	6,390	....	....	3,212	5,018	....	6,449	2,437	2,295	1,903	....	1,083
30	3,160	....	....	3,570	7,245	1,846	4,981	....	2,985	3,550	....	675
31	5,304	....	2,456	....	....	....	3,573	....	....	2,528	....	1,063
Total	65,922	83,504	81,565	62,500	81,245	70,470	82,558	104,286	112,619	63,408	148,801	83,930
Average	2,996	4,395	4,078	2,841	3,869	3,356	3,753	4,966	5,363	2,757	7,832	3,815

S & P 500 STOCK INDEX OPTIONS ON FUTURES — CALLS DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	25,541	34,931	....	10,348	34,832	Closed	17,404	....	33,927
2	18,433	....	....	26,497	35,768	49,054	10,566	....	36,809	17,103	....	34,356
3	18,676	25,837	26,252	27,245	....	49,780	11,141	....	36,919	16,671	24,562	35,232
4	....	26,305	26,650	28,122	....	50,499	Closed	38,138	37,059	....	24,326	33,992
5	....	27,027	28,358	....	36,882	50,276	....	38,511	38,282	....	23,837	33,547
6	18,977	27,343	29,409	....	37,364	50,658	....	40,091	....	16,287	23,685	....
7	19,700	28,275	31,367	29,070	37,449	....	12,448	40,210	....	16,212	25,819	....
8	21,288	....	....	30,597	37,626	....	13,677	40,344	39,516	16,808	....	33,006
9	19,149	....	....	31,296	37,803	51,043	14,554	....	40,007	17,231	....	32,151
10	19,697	27,229	31,927	31,557	....	51,663	15,698	....	45,239	17,528	27,789	31,803
11	....	26,211	32,493	31,449	....	52,117	16,336	40,811	48,081	....	28,308	34,093
12	....	26,283	33,599	....	38,514	51,735	....	42,705	52,086	....	29,836	34,317
13	19,137	26,059	31,520	....	38,853	50,028	....	40,973	....	17,368	31,248	....
14	19,035	25,188	31,773	31,461	39,138	....	17,621	40,981	....	17,413	37,290	....
15	19,125	....	....	31,371	39,483	....	18,937	40,525	53,941	18,331	....	34,752
16	19,015	....	....	30,972	41,435	48,856	21,171	....	54,470	19,917	....	35,136
17	19,031	Closed	30,882	30,698	....	48,274	22,689	....	55,180	20,643	37,350	34,279
18	....	24,653	31,027	30,867	....	46,675	29,074	40,959	55,764	....	37,715	34,431
19	....	24,478	30,899	....	42,702	44,931	....	41,633	15,491	....	36,472	16,383
20	19,090	24,268	30,632	....	43,973	19,460	....	40,341	....	21,876	36,262	....
21	19,337	24,447	29,096	31,431	45,306	....	28,791	39,976	....	22,956	36,064	....
22	21,070	....	....	31,537	46,534	....	29,402	36,721	14,843	23,126	....	7,348
23	21,692	....	....	31,476	47,482	8,763	29,758	....	15,356	23,504	....	7,463
24	22,451	24,868	21,077	31,958	....	9,467	30,348	....	15,549	23,202	35,437	7,585
25	....	25,293	21,726	31,951	....	9,720	31,088	36,916	16,452	....	35,275	Closed
26	....	25,375	22,086	....	Closed	9,945	....	37,457	16,436	....	34,272	7,515
27	22,412	25,920	23,510	....	47,472	9,976	....	36,174	....	23,758	Closed	....
28	22,271	26,125	Closed	33,062	48,369	....	32,204	36,405	....	23,922	33,618	....
29	24,400	....	....	33,706	48,716	....	32,696	36,138	16,967	24,324	....	7,584
30	24,191	....	....	34,382	49,069	10,087	33,542	....	17,085	24,712	....	7,590
31	25,471	....	24,396	....	....	....	34,092	....	....	24,681	....	7,888
Average	20,620	25,852	28,434	30,738	41,660	36,810	22,554	39,088	34,359	20,216	31,535	24,744

S & P 500 STOCK INDEX OPTIONS ON FUTURES — PUTS DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed			1,003	2,514		5,950	1,566	Closed	1,954		6,464
2	1,553			892	1,980	3,196	1,473		2,820	2,026		8,989
3	1,120	5,726	1,595	1,026		2,973	3,167		4,622	4,308	4,006	7,897
4		4,168	2,409	1,347		3,378	Closed	6,479	3,831		4,384	4,470
5		1,620	4,798		1,883	1,727		2,030	4,439		4,907	4,088
6	822	3,035	6,035		1,812	2,447		4,838		1,519	5,546	
7	1,417	3,658	2,678	2,007	2,048		4,032	7,986		1,703	3,732	
8	3,130			1,819	1,829		2,291	4,608	3,072	3,450		5,587
9	2,982			1,391	1,320	3,817	1,742		5,169	1,945		3,838
10	1,956	2,148	2,277	967		3,499	2,513		2,327	897	3,539	4,482
11		1,179	7,440	1,462		2,005	6,681	3,838	14,366		3,690	7,296
12		1,411	6,454		1,570	1,774		15,852	12,549		4,444	4,666
13	2,673	2,292	2,080		2,292	4,337		10,576		381	4,077	
14	1,684	2,053	2,368	1,088	1,877		3,483	5,791		1,409	6,678	
15	1,189			1,644	2,613		3,530	3,242	8,071	3,307		4,863
16	1,262			2,592	2,944	2,462	1,710		5,637	4,805		2,914
17	1,344	Closed	3,530	2,234		2,116	1,712		4,164	2,749	5,738	2,713
18		2,987	3,395	1,511		2,856	5,304	4,295	3,165		11,300	3,100
19		2,498	1,767		1,876	2,394		2,450	4,879		9,810	3,565
20	1,013	1,296	1,758		2,511	3,312		6,827		1,948	7,714	
21	3,105	2,037	1,351	1,574	1,977		037	2,344		1,792	14,028	
22	2,100			2,000	4,225		4,409	5,339	1,076	1,471		1,138
23	2,900			3,262	3,206	1,486	2,627		1,568	6,970		1,482
24	3,545	3,512	1,382	2,063		2,239	3,285		1,882	3,080	7,746	482
25		3,185	638	3,774		1,727	1,886	1,755	2,038		6,546	Closed
26		2,696	627		Closed	1,476		3,203	1,331		5,991	132
27	2,078	2,405	2,951		4,806	923		2,936		1,954	Closed	
28	3,717	3,245	Closed	3,418	3,436		9,544	2,674		3,235	3,686	
29	4,837			4,854	2,848		6,083	3,017	1,908	1,626		1,190
30	1,594			4,196	4,319	2,025	10,993		1,927	5,278		965
31	2,970		1,070				2,561			3,420		1,103
Total	48,991	51,151	56,603	46,124	53,886	52,169	84,013	101,646	90,841	61,227	117,562	81,424
Average	2,227	2,692	2,830	2,097	2,566	2,484	3,819	4,840	4,326	2,662	6,187	3,701

S & P 500 STOCK INDEX OPTIONS ON FUTURES — PUTS DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed			16,272	25,444		14,560	30,105	Closed	14,914		45,247
2	19,765			16,353	25,889	34,505	15,238		35,585	15,633		45,897
3	19,761	26,949	36,774	16,922		34,736	17,499		36,381	16,406	28,786	47,337
4		27,013	37,837	17,276		35,298	Closed	31,308	37,179		30,857	48,076
5		27,192	38,636		25,880	35,595		31,638	37,805		31,965	49,400
6	19,843	27,635	41,818		26,130	36,269		31,906		16,891	33,971	
7	20,194	27,590	42,301	17,856	26,056		18,745	26,649		17,500	34,750	
8	20,273			17,351	25,852		18,521	25,390	38,228	18,626		49,376
9	20,273			17,721	25,930	36,584	18,831		38,783	19,245		49,315
10	20,707	28,158	42,102	17,489		36,730	19,083		38,913	19,530	35,531	49,504
11		28,243	43,391	18,358		36,923	24,260	25,266	39,253		36,239	48,368
12		28,662	43,068		26,379	37,506		35,221	36,721		37,212	48,970
13	21,059	29,516	42,305		26,805	38,751		32,631		19,620	38,032	
14	21,115	30,337	42,835	18,231	27,504		26,208	33,786		19,615	38,035	
15	21,248			18,653	28,268		26,758	34,571	36,698	20,411		49,553
16	21,356			18,427	28,818	39,254	26,821		35,526	21,550		50,243
17	21,815	Closed	43,034	18,608		39,585	27,067		34,378	22,281	38,248	50,690
18		30,776	43,441	18,621		39,983	25,273	34,997	33,288		37,150	51,174
19		31,135	44,117		28,903	40,526		35,330	21,801		37,572	13,906
20	22,044	31,403	44,418		29,177	9,946		34,715		22,479	38,010	
21	22,989	32,340	14,360	18,474	28,746		25,384	34,303		22,902	40,032	
22	23,450			19,287	28,311		24,258	30,829	11,331	22,997		10,757
23	24,817			20,408	29,288	9,108	25,163		12,011	23,274		11,088
24	26,050	33,440	14,596	20,785		9,257	27,041		12,591	24,024	41,216	11,202
25		34,377	14,615	21,906		9,553	27,885	31,242	13,086		43,456	Closed
26		34,844	14,859		Closed	10,044		32,022	13,538		43,975	11,268
27	26,564	35,401	16,519		30,464	10,307		33,266		24,183	Closed	
28	26,507	36,596	Closed	22,897	31,439		32,899	34,035		25,124	44,236	
29	27,097			24,559	32,175		32,258	35,062	13,709	25,411		11,563
30	27,422			25,295	33,768	10,303	30,132		14,195	26,365		11,544
31	27,632		15,948				30,026			27,044		11,506
Average	22,826	30,611	33,949	19,170	28,154	28,127	24,269	32,108	28,143	21,132	37,330	35,272

S & P 500 STOCK INDEX OPTIONS ON FUTURES — CALLS DAILY EXERCISE TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed			1			8		Closed			149
2					21	241	2		3			36
3			88			1			11			93
4			56			27	Closed		131			86
5			72		1	62			2			34
6			91			78						
7			14									
8	40								7			6
9	8				1							
10			113			1			76			
11		7	289	6					165			1
12		31	316		2	4						36
13		5	2,045					5				
14			496		1			30				
15				1	61							
16						607						31
17		Closed	1,606	15		151						391
18		136	816	4		117		1				51
19		27	1,423			375		18				33
20		32	1,018			89						
21		56	2,309	9				217				
22				36	29			4	1,436			9,610
23				6	11	11,121			162			101
24		38	8,847	2		232			1			2
25		1	18			38						Closed
26		50	5		Closed	1		201			105	
27		184			71	6		99			Closed	
28	5	771	Closed	6	82			50			23	
29					74			6				
30				4	161							1
31			42									
Total	53	1,338	19,664	90	515	13,151	10	631	1,987		128	10,661

S & P 500 STOCK INDEX OPTIONS ON FUTURES — PUTS DAILY EXERCISE TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed								Closed			
2												2
3												
4							Closed					
5												
6												
7												
8												
9												
10									1			
11												
12									24			
13												
14												
15									31			
16									1,344			1
17		Closed							73			
18									1,343			
19									102			
20											40	
21												
22									10,215			3,695
23						657			46			19
24	1											6
25												Closed
26					Closed						2	
27											Closed	
28			Closed									
29												
30												
31												
Total	1					657			13,179		42	3,723

S & P 500 STOCK INDEX OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

MARCH 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed								Closed			
2												
3												
4							Closed					
5												
6												
7												
8												
9												
10												
11												
12												
13												
14												
15												
16												
17		Closed										
18												
19												
20												
21												
22												
23												
24												
25												Closed
26					Closed							
27											Closed	
28			Closed									
29												
30												
31												
Total												

MARCH 1986 CONTRACTS

1	Closed								Closed			
2												
3			85									
4			56				Closed					
5			53									
6			91									
7			14									
8	30											
9	8											
10			113									
11		7	289									
12		31	303									
13			2,034									
14			466									
15												
16												
17		Closed	1,605									
18		136	814									
19		27	1,418									
20		32	1,018									
21		56	2,309									
22												
23												
24		36	8,842									
25			18									Closed
26		49	5		Closed							
27		181									Closed	
28	5	771	Closed									
29												
30												
31												
Total	43	1,326	19,533									

JUNE 1987 CONTRACTS

1	Closed								Closed			
2												
3												
4							Closed					
5												
6												
7												
8												
9												
10												
11												
12												
13												
14												
15												

(Continued on Next Page)

S & P 500 STOCK INDEX OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

JUNE 1987 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16												
17		Closed										
18												
19												
20												
21												
22												
23												
24												
25												Closed
26					Closed							
27											Closed	
28			Closed									
29												
30												
31												
Total												

JUNE 1986 CONTRACTS

1	Closed			1					Closed			
2					21	211						
3			3									
4						27	Closed					
5			19		1	52						
6						78						
7												
8	10											
9					1							
10						1						
11				6								
12			13		2	4						
13		5	11									
14			30		1							
15				1	61							
16						607						
17		Closed	1	15		151						
18			2	4		117						
19			5			375						
20						89						
21				9								
22				36	29							
23				6	11	11,121						
24		2	5	2		230						
25		1				38						Closed
26		1			Closed	1						
27		3			71	6					Closed	
28			Closed	6	82							
29					74							
30				4	161							
31			42									
Total	10	12	131	90	515	13,148						

SEPTEMBER 1987 CONTRACTS

1	Closed								Closed			
2												
3												
4							Closed					
5												
6												
7												
8												
9												
10												
11												
12												
13												
14												
15												
16												
17		Closed										
18												
19												
20												
21												
22												
23												
24												
25												Closed
26					Closed							
27											Closed	
28			Closed									
29												
30												
31												
Total												

S & P 500 STOCK INDEX OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

SEPTEMBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed						8		Closed			
2							2		3			
3						1			4			
4							Closed		131			
5									2			
6												
7												
8									7			
9												
10									76			
11									165			
12												
13								5				
14								30				
15												
16												
17		Closed										
18								1				
19								18				
20												
21								217				
22								4	1,436			
23									162			
24						2			1			
25												Closed
26					Closed			201				
27								99			Closed	
28			Closed					50				
29								6				
30												
31												
Total						3	10	631	1,987			

DECEMBER 1986 CONTRACTS

1	Closed								Closed			149
2												36
3												93
4							Closed					86
5												34
6												
7												
8												6
9												
10												
11												1
12												36
13												
14												
15												
16												31
17		Closed										391
18												51
19												33
20												
21												
22												9,610
23												101
24												2
25												Closed
26					Closed						105	
27											Closed	
28			Closed								23	
29												
30												1
31												
Total											128	10,661

S & P 500 STOCK INDEX OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

MARCH 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed								Closed			
2												
3												
4							Closed					
5												
6												
7												
8												
9												
10												
11												
12												
13												
14												
15												
16												
17		Closed										
18												
19												
20												
21												
22												
23												
24												
25												Closed
26					Closed							
27											Closed	
28			Closed									
29												
30												
31												
Total												

MARCH 1986 CONTRACTS

1	Closed								Closed			
2												
3												
4							Closed					
5												
6												
7												
8												
9												
10												
11												
12												
13												
14												
15												
16												
17		Closed										
18												
19												
20												
21												
22												
23												
24	1											
25												Closed
26					Closed							
27											Closed	
28			Closed									
29												
30												
31												
Total	1											

JUNE 1987 CONTRACTS

1	Closed								Closed			
2												
3												
4							Closed					
5												
6												
7												
8												
9												
10												
11												
12												
13												
14												
15												

(Continued on Next Page)

S & P 500 STOCK INDEX OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

JUNE 1987 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16												
17		Closed										
18												
19												
20												
21												
22												
23												
24												
25												Closed
26					Closed							
27											Closed	
28			Closed									
29												
30												
31												
Total												

JUNE 1986 CONTRACTS

1	Closed								Closed			
2												
3												
4							Closed					
5												
6												
7												
8												
9												
10												
11												
12												
13												
14												
15												
16												
17		Closed										
18												
19												
20												
21												
22												
23						657						
24												
25												Closed
26					Closed							
27											Closed	
28			Closed									
29												
30												
31												
Total						657						

SEPTEMBER 1987 CONTRACTS

1	Closed								Closed			
2												
3												
4							Closed					
5												
6												
7												
8												
9												
10												
11												
12												
13												
14												
15												
16												
17		Closed										
18												
19												
20												
21												
22												
23												
24												
25												Closed
26					Closed							
27											Closed	
28			Closed									
29												
30												
31												
Total												

S & P 500 STOCK INDEX OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

SEPTEMBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed								Closed			
2												
3												
4							Closed					
5												
6												
7												
8												
9												
10									1			
11												
12									24			
13												
14												
15									31			
16									1,344			
17		Closed							73			
18									1,343			
19									92			
20												
21												
22									10,215			
23									46			
24												
25												Closed
26					Closed							
27											Closed	
28			Closed									
29												
30												
31												
Total									13,169			

DECEMBER 1986 CONTRACTS

1	Closed								Closed			
2												2
3												
4							Closed					
5												
6												
7												
8												
9												
10												
11												
12												
13												
14												
15												
16												1
17		Closed										
18												
19									10			
20											40	
21												
22												3,695
23												19
24												6
25												Closed
26					Closed						2	
27											Closed	
28			Closed									
29												
30												
31												
Total									10		42	3,723